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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2025 TO 17/06/2025

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	
2025/06/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/17	2029	07/08/2025		Bond Future	138.4923	138.4923	138.4996	138.4996	0.005	0.0000	0.0000
2025/06/17	2029	07/08/2025	137.41 Call	Bond Future	1082.3400	1.0823	1089.6100	1.0896	0.672	0.0000	0.0000
2025/06/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2029	06/11/2025		Bond Future	139.6896	139.6896	139.6973	139.6973	0.006	0.0000	0.0000
2025/06/17	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2029	06/11/2025	139.79 Put	Bond Future	100.4400	0.1004	92.6700	0.0927	7.736	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	
2025/06/17	2029	05/02/2026			Bond Future	142.3407	142.3407	142.3489	0.006	0.0000	0.0000	
2025/06/17	2029	05/02/2026	140.11 Call		Bond Future	2230.7000	2.2307	2238.8900	0.367	0.0000	0.0000	
2025/06/17	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/17	2029	07/05/2026			Bond Future	143.5510	143.5510	143.5597	0.006	0.0000	0.0000	
2025/06/17	2029	07/05/2026	141.82 Call		Bond Future	1731.0400	1.7310	1739.6500	0.497	0.0000	0.0000	
2025/06/17	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/17	2029	06/08/2026			Bond Future	146.2124	146.2124	146.2217	0.006	0.0000	0.0000	
2025/06/17	2029	06/08/2026	144.10 Call		Bond Future	2112.4200	2.1124	2121.6500	0.437	0.0000	0.0000	
2025/06/17	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/17	2030	07/08/2025	8.72 Put		Bond Future	694.5400	0.6945	579.2500	16.599	0.0000	0.0000	
2025/06/17	2030	07/08/2025	8.72 Call		Bond Future	707.2400	0.7072	781.4900	10.499	0.0000	0.0000	
2025/06/17	2030	07/08/2025	9.22 Put		Bond Future	179.8900	0.1799	133.2600	25.921	0.0000	0.0000	
2025/06/17	2030	07/08/2025	9.22 Call		Bond Future	1961.3100	1.9613	2104.2200	7.286	0.0000	0.0000	
2025/06/17	2030	07/08/2025	9.81 Call		Bond Future	3845.2300	3.8452	4024.6900	4.667	0.0000	0.0000	
2025/06/17	2030	07/08/2025	9.81 Put		Bond Future	27.2000	0.0272	17.1200	37.059	0.0000	0.0000	
2025/06/17	2030	07/08/2025	12.12 Call		Bond Future	11294.9800	11.2950	11484.5200	1.678	0.0000	0.0000	
2025/06/17	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/17	2030	07/08/2025	10.48 Put		Bond Future	2.6300	0.0026	1.3600	48.289	0.0000	0.0000	
2025/06/17	2030	07/08/2025	10.48 Call		Bond Future	6069.0700	6.0691	6257.3400	3.102	0.0000	0.0000	
2025/06/17	2030	07/08/2025			Bond Future	8.7165	97.6507	8.6635	97.8403	0.607	0.0000	0.0000
2025/06/17	2030	07/08/2025	11.11 Call		Bond Future	8120.2400	8.1202	8309.7200	2.333	0.0000	0.0000	
2025/06/17	2030	07/08/2025	11.11 Put		Bond Future	0.0900	0.0001	0.0300	66.667	0.0000	0.0000	
2025/06/17	2030	06/11/2025			Bond Future	8.7890	99.4851	8.7324	99.6783	0.644	0.0000	0.0000
2025/06/17	2030	06/11/2025	9.54 Call		Bond Future	2851.9300	2.8519	2998.1300	5.126	0.0000	0.0000	
2025/06/17	2030	06/11/2025	9.54 Put		Bond Future	333.9300	0.3339	286.9000	14.084	0.0000	0.0000	
2025/06/17	2030	06/11/2025	8.72 Put		Bond Future	1211.7500	1.2118	1097.2300	9.451	0.0000	0.0000	
2025/06/17	2030	06/11/2025	8.72 Call		Bond Future	976.1600	0.9762	1054.8700	8.063	0.0000	0.0000	
2025/06/17	2030	06/11/2025	9.22 Put		Bond Future	567.4300	0.5674	497.8000	12.271	0.0000	0.0000	
2025/06/17	2030	06/11/2025	9.22 Call		Bond Future	2022.3600	2.0224	2145.9600	6.112	0.0000	0.0000	
2025/06/17	2030	06/11/2025	10.08 Call		Bond Future	4410.0400	4.4100	4581.0400	3.878	0.0000	0.0000	
2025/06/17	2030	06/11/2025	10.08 Put		Bond Future	130.7600	0.1308	108.5300	17.001	0.0000	0.0000	
2025/06/17	2030	05/02/2026			Bond Future	8.8746	97.3414	8.8137	97.5384	0.687	0.0000	0.0000
2025/06/17	2030	05/02/2026	9.49 Call		Bond Future	2665.2400	2.6652	2795.8800	4.902	0.0000	0.0000	
2025/06/17	2030	05/02/2026	9.49 Put		Bond Future	702.6700	0.7027	636.3000	9.445	0.0000	0.0000	
2025/06/17	2030	07/05/2026			Bond Future	8.9875	99.1447	8.9217	99.3456	0.733	0.0000	0.0000
2025/06/17	2030	07/05/2026	9.39 Call		Bond Future	2291.3100	2.2913	2409.7600	5.170	0.0000	0.0000	
2025/06/17	2030	07/05/2026	9.39 Put		Bond Future	1074.1600	1.0742	991.6900	7.678	0.0000	0.0000	
2025/06/17	2030	06/08/2026			Bond Future	9.1341	96.9486	9.0625	97.1535	0.784	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	
2025/06/17	2030	06/08/2026	9.22 Call	Bond Future	1835.6000	1.8356	1938.3300	1.9383	5.597	0.0000	0.0000
2025/06/17	2030	06/08/2026	9.22 Put	Bond Future	1590.7400	1.5907	1488.5400	1.4885	6.425	0.0000	0.0000
2025/06/17	2032	07/08/2025	9.40 Put	Bond Future	1068.1300	1.0681	921.7400	0.9217	13.705	0.0000	0.0000
2025/06/17	2032	07/08/2025	9.40 Call	Bond Future	1009.1400	1.0091	1084.5400	1.0845	7.472	0.0000	0.0000
2025/06/17	2032	07/08/2025	9.90 Put	Bond Future	354.5200	0.3545	280.9700	0.2810	20.746	0.0000	0.0000
2025/06/17	2032	07/08/2025	9.90 Call	Bond Future	2601.3800	2.6014	2749.6200	2.7496	5.699	0.0000	0.0000
2025/06/17	2032	07/08/2025	10.59 Call	Bond Future	5375.9800	5.3760	5578.5500	5.5786	3.768	0.0000	0.0000
2025/06/17	2032	07/08/2025	10.59 Put	Bond Future	62.2900	0.0623	43.0700	0.0431	30.856	0.0000	0.0000
2025/06/17	2032	07/08/2025		Bond Future	9.4126	97.3604	9.3653	97.5822	0.503	0.0000	0.0000
2025/06/17	2032	07/08/2025	12.01 Call	Bond Future	11229.2700	11.2293	11450.9100	11.4509	1.974	0.0000	0.0000
2025/06/17	2032	07/08/2025	12.01 Put	Bond Future	0.2600	0.0003	0.1100	0.0001	57.692	0.0000	0.0000
2025/06/17	2032	06/11/2025		Bond Future	9.5052	95.0286	9.4554	95.2547	0.524	0.0000	0.0000
2025/06/17	2032	06/11/2025	10.42 Call	Bond Future	4453.5900	4.4536	4627.3400	4.6273	3.901	0.0000	0.0000
2025/06/17	2032	06/11/2025	10.42 Put	Bond Future	420.9100	0.4209	368.5500	0.3686	12.440	0.0000	0.0000
2025/06/17	2032	06/11/2025	9.40 Put	Bond Future	1830.6700	1.8307	1689.4200	1.6894	7.716	0.0000	0.0000
2025/06/17	2032	06/11/2025	9.40 Call	Bond Future	1352.5100	1.3525	1437.3700	1.4374	6.274	0.0000	0.0000
2025/06/17	2032	06/11/2025	9.90 Put	Bond Future	923.0900	0.9231	830.8400	0.8308	9.994	0.0000	0.0000
2025/06/17	2032	06/11/2025	9.90 Call	Bond Future	2690.7200	2.6907	2824.5800	2.8246	4.975	0.0000	0.0000
2025/06/17	2032	06/11/2025	10.89 Call	Bond Future	6218.6300	6.2186	6415.7000	6.4157	3.169	0.0000	0.0000
2025/06/17	2032	06/11/2025	10.89 Put	Bond Future	198.5700	0.1986	169.5300	0.1695	14.625	0.0000	0.0000
2025/06/17	2032	05/02/2026		Bond Future	9.6080	96.8092	9.5554	97.0397	0.547	0.0000	0.0000
2025/06/17	2032	05/02/2026	10.16 Call	Bond Future	3516.9100	3.5169	3660.1400	3.6601	4.073	0.0000	0.0000
2025/06/17	2032	05/02/2026	10.16 Put	Bond Future	1138.1200	1.1381	1050.8500	1.0509	7.668	0.0000	0.0000
2025/06/17	2032	07/05/2026		Bond Future	9.7234	94.4427	9.6678	94.6778	0.571	0.0000	0.0000
2025/06/17	2032	07/05/2026	10.14 Call	Bond Future	3324.3500	3.3244	3460.0600	3.4601	4.082	0.0000	0.0000
2025/06/17	2032	07/05/2026	10.14 Put	Bond Future	1585.1200	1.5851	1485.7900	1.4858	6.266	0.0000	0.0000
2025/06/17	2032	06/08/2026		Bond Future	9.8594	96.1688	9.8006	96.4085	0.597	0.0000	0.0000
2025/06/17	2032	06/08/2026	10.12 Call	Bond Future	3144.4800	3.1445	3272.5200	3.2725	4.072	0.0000	0.0000
2025/06/17	2032	06/08/2026	10.12 Put	Bond Future	2093.0500	2.0931	1981.4400	1.9814	5.332	0.0000	0.0000
2025/06/17	2033	07/08/2025		Bond Future	130.1532	130.1532	130.1616	130.1616	0.006	0.0000	0.0000
2025/06/17	2033	07/08/2025	128.65 Call	Bond Future	1503.1700	1.5032	1511.5600	1.5116	0.558	0.0000	0.0000
2025/06/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2033	06/11/2025		Bond Future	131.0911	131.0911	131.0999	131.0999	0.007	0.0000	0.0000
2025/06/17	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2033	06/11/2025	133.14 Put	Bond Future	2048.8600	2.0489	2040.1400	2.0401	0.426	0.0000	0.0000
2025/06/17	2033	05/02/2026		Bond Future	133.5791	133.5791	133.5883	133.5883	0.007	0.0000	0.0000
2025/06/17	2033	05/02/2026	132.88 Call	Bond Future	699.1400	0.6991	708.2900	0.7083	1.309	0.0000	0.0000
2025/06/17	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
2025/06/17	2033	07/05/2026		Bond Future	134.5227	134.5227	134.5324	134.5324	0.007	0.0000	0.0000
2025/06/17	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2033	07/05/2026	135.16 Put	Bond Future	637.3400	0.6373	627.5800	0.6276	1.531	0.0000	0.0000
2025/06/17	2033	06/08/2026		Bond Future	137.0167	137.0167	137.0271	137.0271	0.008	0.0000	0.0000
2025/06/17	2033	06/08/2026	134.25 Call	Bond Future	2766.6900	2.7667	2777.1100	2.7771	0.377	0.0000	0.0000
2025/06/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.50 Put	Bond Future	2085.4400	2.0854	1842.9200	1.8429	11.629	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.50 Call	Bond Future	678.8400	0.6788	743.1400	0.7431	9.472	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.00 Put	Bond Future	714.6400	0.7146	579.0600	0.5791	18.972	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.00 Call	Bond Future	2222.2200	2.2222	2393.4600	2.3935	7.706	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.83 Call	Bond Future	6124.6200	6.1246	6407.3000	6.4073	4.615	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.83 Put	Bond Future	73.0500	0.0731	48.9100	0.0489	33.046	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.45 Call	Bond Future	4236.5400	4.2365	4484.6200	4.4846	5.856	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.45 Put	Bond Future	221.4100	0.2214	162.6700	0.1627	26.530	0.0000	0.0000
2025/06/17	2037	07/08/2025	12.17 Call	Bond Future	7838.8200	7.8388	8135.7800	8.1358	3.788	0.0000	0.0000
2025/06/17	2037	07/08/2025	12.17 Put	Bond Future	25.5000	0.0255	15.6400	0.0156	38.667	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.42 Call	Bond Future	4091.7700	4.0918	4336.0100	4.3360	5.969	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.42 Put	Bond Future	240.5300	0.2405	177.9500	0.1780	26.018	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.55 Put	Bond Future	1897.7800	1.8978	1664.8000	1.6648	12.276	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.55 Call	Bond Future	788.8600	0.7889	862.7000	0.8627	9.360	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.64 Put	Bond Future	1589.5900	1.5896	1375.0200	1.3750	13.498	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.64 Call	Bond Future	1012.9400	1.0129	1105.1900	1.1052	9.107	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.82 Call	Bond Future	6074.1900	6.0742	6356.2600	6.3563	4.644	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.82 Put	Bond Future	75.2900	0.0753	50.5400	0.0505	32.873	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.07 Call	Bond Future	2507.0600	2.5071	2692.7100	2.6927	7.405	0.0000	0.0000
2025/06/17	2037	07/08/2025	11.07 Put	Bond Future	602.3900	0.6024	481.2200	0.4812	20.115	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.34 Put	Bond Future	2764.9700	2.7650	2496.2700	2.4963	9.718	0.0000	0.0000
2025/06/17	2037	07/08/2025	10.34 Call	Bond Future	396.2100	0.3962	434.3300	0.4343	9.621	0.0000	0.0000
2025/06/17	2037	07/08/2025		Bond Future	10.7384	85.7073	10.6859	86.0141	0.489	0.0000	0.0000
2025/06/17	2037	07/08/2025	13.01 Call	Bond Future	11935.6000	11.9356	12241.9500	12.2420	2.567	0.0000	0.0000
2025/06/17	2037	07/08/2025	13.01 Put	Bond Future	0.8700	0.0009	0.4000	0.0004	54.023	0.0000	0.0000
2025/06/17	2037	06/11/2025		Bond Future	10.8489	87.3173	10.7944	87.6300	0.503	0.0000	0.0000
2025/06/17	2037	06/11/2025	11.63 Call	Bond Future	5029.2800	5.0293	5255.9700	5.2560	4.507	0.0000	0.0000
2025/06/17	2037	06/11/2025	11.63 Put	Bond Future	718.7300	0.7187	632.7000	0.6327	11.970	0.0000	0.0000
2025/06/17	2037	06/11/2025	10.50 Put	Bond Future	3173.3400	3.1733	2948.7300	2.9487	7.078	0.0000	0.0000
2025/06/17	2037	06/11/2025	10.50 Call	Bond Future	1144.0800	1.1441	1232.1900	1.2322	7.701	0.0000	0.0000
2025/06/17	2037	06/11/2025	11.00 Put	Bond Future	1704.8900	1.7049	1547.6600	1.5477	9.222	0.0000	0.0000
2025/06/17	2037	06/11/2025	11.00 Call	Bond Future	2563.1100	2.5631	2718.6000	2.7186	6.066	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	
2025/06/17	2037	06/11/2025	12.16 Call	Bond Future	7396.9900	7.3970	7662.2700	7.6623	3.586	0.0000	0.0000
2025/06/17	2037	06/11/2025	12.16 Put	Bond Future	333.5400	0.3335	286.1000	0.2861	14.223	0.0000	0.0000
2025/06/17	2037	05/02/2026	12.27 Call	Bond Future	7607.6500	7.6077	7858.3000	7.8583	3.295	0.0000	0.0000
2025/06/17	2037	05/02/2026	12.27 Put	Bond Future	733.9600	0.7340	665.8800	0.6659	9.276	0.0000	0.0000
2025/06/17	2037	05/02/2026	10.90 Put	Bond Future	2880.7700	2.8808	2699.3900	2.6994	6.296	0.0000	0.0000
2025/06/17	2037	05/02/2026	10.90 Call	Bond Future	2493.8700	2.4939	2631.2200	2.6312	5.508	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.86 Call	Bond Future	5911.2400	5.9112	6135.9100	6.1359	3.801	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.86 Put	Bond Future	1116.6500	1.1167	1022.5900	1.0226	8.423	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.36 Call	Bond Future	3997.6400	3.9976	4180.9900	4.1810	4.586	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.36 Put	Bond Future	1845.2100	1.8452	1709.8300	1.7098	7.337	0.0000	0.0000
2025/06/17	2037	05/02/2026	10.65 Put	Bond Future	3631.8000	3.6318	3423.9200	3.4239	5.724	0.0000	0.0000
2025/06/17	2037	05/02/2026	10.65 Call	Bond Future	1819.3400	1.8193	1930.1900	1.9302	6.093	0.0000	0.0000
2025/06/17	2037	05/02/2026	12.73 Call	Bond Future	9575.3800	9.5754	9847.4700	9.8475	2.842	0.0000	0.0000
2025/06/17	2037	05/02/2026	12.73 Put	Bond Future	458.5600	0.4586	411.9200	0.4119	10.171	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.40 Put	Bond Future	1773.6300	1.7736	1641.9300	1.6419	7.425	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.40 Call	Bond Future	4141.8800	4.1419	4328.9100	4.3289	4.516	0.0000	0.0000
2025/06/17	2037	05/02/2026		Bond Future	10.9689	84.6949	10.9121	85.0137	0.517	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.20 Call	Bond Future	3440.5300	3.4405	3608.5700	3.6086	4.884	0.0000	0.0000
2025/06/17	2037	05/02/2026	11.20 Put	Bond Future	2159.2800	2.1593	2008.5900	2.0086	6.979	0.0000	0.0000
2025/06/17	2037	07/05/2026	12.40 Call	Bond Future	7792.2400	7.7922	8037.6700	8.0377	3.150	0.0000	0.0000
2025/06/17	2037	07/05/2026	12.40 Put	Bond Future	1076.5200	1.0765	997.0700	0.9971	7.380	0.0000	0.0000
2025/06/17	2037	07/05/2026	10.95 Put	Bond Future	3553.5000	3.5535	3366.6300	3.3666	5.259	0.0000	0.0000
2025/06/17	2037	07/05/2026	10.95 Call	Bond Future	2712.9400	2.7129	2850.9500	2.8510	5.087	0.0000	0.0000
2025/06/17	2037	07/05/2026		Bond Future	11.1023	86.2634	11.0432	86.5882	0.533	0.0000	0.0000
2025/06/17	2037	07/05/2026	11.32 Call	Bond Future	3819.8200	3.8198	3990.6200	3.9906	4.471	0.0000	0.0000
2025/06/17	2037	07/05/2026	11.32 Put	Bond Future	2638.3400	2.6383	2484.2600	2.4843	5.840	0.0000	0.0000
2025/06/17	2037	06/08/2026		Bond Future	11.2536	83.5803	11.1919	83.9114	0.549	0.0000	0.0000
2025/06/17	2037	06/08/2026	11.71 Call	Bond Future	5031.5600	5.0316	5223.0400	5.2230	3.806	0.0000	0.0000
2025/06/17	2037	06/08/2026	11.71 Put	Bond Future	2638.2300	2.6382	2498.5800	2.4986	5.293	0.0000	0.0000
2025/06/17	2038	07/08/2025		Bond Future	138.9464	138.9464	138.9560	138.9560	0.007	0.0000	0.0000
2025/06/17	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2038	07/08/2025	139.56 Put	Bond Future	613.5900	0.6136	604.0300	0.6040	1.558	0.0000	0.0000
2025/06/17	2038	06/11/2025		Bond Future	141.5905	141.5905	141.6003	141.6003	0.007	0.0000	0.0000
2025/06/17	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2038	06/11/2025	143.88 Put	Bond Future	2289.5500	2.2896	2279.6600	2.2797	0.432	0.0000	0.0000
2025/06/17	2038	05/02/2026		Bond Future	142.1105	142.1105	142.1213	142.1213	0.008	0.0000	0.0000
2025/06/17	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2038	05/02/2026	143.20 Put	Bond Future	1089.5100	1.0895	1078.6600	1.0787	0.996	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
2025/06/17	2038	07/05/2026		Bond Future	144.7776	144.7776	144.7890	0.008	0.0000	0.0000
2025/06/17	2038	07/05/2026	144.53 Call	Bond Future	247.6300	0.2476	258.9800	4.583	0.0000	0.0000
2025/06/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2038	06/08/2026		Bond Future	145.2599	145.2599	145.2715	0.008	0.0000	0.0000
2025/06/17	2038	06/08/2026	144.72 Call	Bond Future	539.9300	0.5399	551.4900	2.141	0.0000	0.0000
2025/06/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2040	07/08/2025	10.90 Put	Bond Future	2204.6500	2.2047	1944.4900	11.801	0.0000	0.0000
2025/06/17	2040	07/08/2025	10.90 Call	Bond Future	732.7000	0.7327	803.8100	9.705	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.20 Call	Bond Future	1617.7500	1.6178	1758.3400	8.690	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.20 Put	Bond Future	1183.6800	1.1837	993.0000	16.109	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.50 Call	Bond Future	2854.2800	2.8543	3064.6100	7.369	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.50 Put	Bond Future	576.2000	0.5762	455.2600	20.989	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.60 Call	Bond Future	8569.4700	8.5695	8891.3700	3.756	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.60 Put	Bond Future	23.7400	0.0237	14.3700	39.469	0.0000	0.0000
2025/06/17	2040	07/08/2025	10.80 Put	Bond Future	2648.4100	2.6484	2369.1600	10.544	0.0000	0.0000
2025/06/17	2040	07/08/2025	10.80 Call	Bond Future	526.9200	0.5269	578.9400	9.872	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.40 Put	Bond Future	739.8300	0.7398	596.9200	19.317	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.40 Call	Bond Future	2409.9800	2.4100	2598.3400	7.816	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.00 Call	Bond Future	5367.2200	5.3672	5654.9900	5.362	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.00 Put	Bond Future	147.2800	0.1473	103.7800	29.536	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.10 Put	Bond Future	1473.2900	1.4733	1258.2700	14.595	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.10 Call	Bond Future	1279.0300	1.2790	1395.2800	9.089	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.00 Put	Bond Future	1812.8100	1.8128	1574.3300	13.155	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.00 Call	Bond Future	983.2400	0.9832	1076.0300	9.437	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.70 Put	Bond Future	341.0400	0.3410	257.8600	24.390	0.0000	0.0000
2025/06/17	2040	07/08/2025	11.70 Call	Bond Future	3815.1700	3.8152	4063.2600	6.503	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.40 Call	Bond Future	7505.2100	7.5052	7820.4400	4.200	0.0000	0.0000
2025/06/17	2040	07/08/2025	12.40 Put	Bond Future	44.2300	0.0442	28.1900	36.265	0.0000	0.0000
2025/06/17	2040	07/08/2025		Bond Future	11.1308	85.1370	11.0783	0.471	0.0000	0.0000
2025/06/17	2040	07/08/2025	13.29 Call	Bond Future	12116.6000	12.1166	12446.9200	2.726	0.0000	0.0000
2025/06/17	2040	07/08/2025	13.29 Put	Bond Future	1.8600	0.0019	0.9100	51.075	0.0000	0.0000
2025/06/17	2040	06/11/2025		Bond Future	11.2452	86.7363	11.1908	0.484	0.0000	0.0000
2025/06/17	2040	06/11/2025	11.84 Call	Bond Future	4616.5600	4.6166	4839.5100	4.829	0.0000	0.0000
2025/06/17	2040	06/11/2025	11.84 Put	Bond Future	1053.8300	1.0538	939.1900	10.878	0.0000	0.0000
2025/06/17	2040	05/02/2026		Bond Future	11.3685	83.8525	11.3120	0.497	0.0000	0.0000
2025/06/17	2040	05/02/2026	11.49 Call	Bond Future	3304.4900	3.3045	3474.8100	5.154	0.0000	0.0000
2025/06/17	2040	05/02/2026	11.49 Put	Bond Future	2572.4000	2.5724	2398.6300	6.755	0.0000	0.0000
2025/06/17	2040	05/02/2026	13.23 Call	Bond Future	10691.9600	10.6920	10989.8600	2.786	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
2025/06/17	2040	05/02/2026	13.23 Put	Bond Future	446.1800	0.4462	399.9900	0.4000	10.352	0.0000	0.0000
2025/06/17	2040	05/02/2026	11.82 Put	Bond Future	1855.7000	1.8557	1716.4900	1.7165	7.502	0.0000	0.0000
2025/06/17	2040	05/02/2026	11.82 Call	Bond Future	4529.2700	4.5293	4734.1500	4.7342	4.523	0.0000	0.0000
2025/06/17	2040	07/05/2026		Bond Future	11.5039	85.4051	11.4451	85.7558	0.511	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.67 Call	Bond Future	4026.3100	4.0263	4205.8100	4.2058	4.458	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.67 Put	Bond Future	3047.3100	3.0473	2876.0800	2.8761	5.619	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.53 Call	Bond Future	7308.6000	7.3086	7555.4400	7.5554	3.377	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.53 Put	Bond Future	1524.8700	1.5249	1420.9800	1.4210	6.813	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.03 Call	Bond Future	5327.3500	5.3274	5537.9100	5.5379	3.952	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.03 Put	Bond Future	2284.2800	2.2843	2144.1100	2.1441	6.136	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.12 Put	Bond Future	4684.9600	4.6850	4461.0500	4.4611	4.779	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.12 Call	Bond Future	2355.0300	2.3550	2481.8500	2.4819	5.385	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.22 Call	Bond Future	6060.8700	6.0609	6286.2100	6.2862	3.718	0.0000	0.0000
2025/06/17	2040	07/05/2026	12.22 Put	Bond Future	1959.4600	1.9595	1834.0700	1.8341	6.399	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.72 Call	Bond Future	4198.5400	4.1985	4382.5800	4.3826	4.383	0.0000	0.0000
2025/06/17	2040	07/05/2026	11.72 Put	Bond Future	2928.1600	2.9282	2761.4700	2.7615	5.693	0.0000	0.0000
2025/06/17	2040	07/05/2026	10.70 Put	Bond Future	6396.3500	6.3964	6132.7400	6.1327	4.121	0.0000	0.0000
2025/06/17	2040	07/05/2026	10.70 Call	Bond Future	1405.9300	1.4059	1493.0500	1.4931	6.197	0.0000	0.0000
2025/06/17	2040	06/08/2026		Bond Future	11.6558	82.4554	11.5946	82.8129	0.526	0.0000	0.0000
2025/06/17	2040	06/08/2026	12.19 Call	Bond Future	5713.8600	5.7139	5927.1400	5.9271	3.733	0.0000	0.0000
2025/06/17	2040	06/08/2026	12.19 Put	Bond Future	2692.2900	2.6923	2548.1400	2.5481	5.354	0.0000	0.0000
2025/06/17	2044	07/08/2025	12.20 Call	Bond Future	4959.6400	4.9596	5269.5300	5.2695	6.248	0.0000	0.0000
2025/06/17	2044	07/08/2025	12.20 Put	Bond Future	202.2000	0.2022	143.8200	0.1438	28.872	0.0000	0.0000
2025/06/17	2044	07/08/2025	11.85 Call	Bond Future	3203.5200	3.2035	3454.3300	3.4543	7.829	0.0000	0.0000
2025/06/17	2044	07/08/2025	11.85 Put	Bond Future	511.4700	0.5115	394.0100	0.3940	22.965	0.0000	0.0000
2025/06/17	2044	07/08/2025	11.30 Put	Bond Future	1801.2800	1.8013	1545.3600	1.5454	14.208	0.0000	0.0000
2025/06/17	2044	07/08/2025	11.30 Call	Bond Future	1056.5000	1.0565	1168.8500	1.1689	10.634	0.0000	0.0000
2025/06/17	2044	07/08/2025	10.63 Put	Bond Future	5347.5800	5.3476	4987.1900	4.9872	6.739	0.0000	0.0000
2025/06/17	2044	07/08/2025	10.63 Call	Bond Future	73.7200	0.0737	81.6000	0.0816	10.689	0.0000	0.0000
2025/06/17	2044	07/08/2025		Bond Future	11.4160	79.9307	11.3584	80.2990	0.504	0.0000	0.0000
2025/06/17	2044	07/08/2025	13.34 Call	Bond Future	10899.1200	10.8991	11264.3800	11.2644	3.351	0.0000	0.0000
2025/06/17	2044	07/08/2025	13.34 Put	Bond Future	6.4200	0.0064	3.4100	0.0034	46.885	0.0000	0.0000
2025/06/17	2044	06/11/2025		Bond Future	11.5305	81.4322	11.4709	81.8074	0.517	0.0000	0.0000
2025/06/17	2044	06/11/2025	11.88 Call	Bond Future	3656.8700	3.6569	3874.5300	3.8745	5.952	0.0000	0.0000
2025/06/17	2044	06/11/2025	11.88 Put	Bond Future	1513.4600	1.5135	1355.8800	1.3559	10.412	0.0000	0.0000
2025/06/17	2044	06/11/2025	12.20 Call	Bond Future	5020.4700	5.0205	5278.7000	5.2787	5.144	0.0000	0.0000
2025/06/17	2044	06/11/2025	12.20 Put	Bond Future	995.4900	0.9955	878.4800	0.8785	11.754	0.0000	0.0000
2025/06/17	2044	06/11/2025	12.25 Call	Bond Future	5243.9300	5.2439	5507.7400	5.5077	5.031	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
2025/06/17	2044	06/11/2025	12.25 Put	Bond Future	931.6900	0.9317	820.2600	0.8203	11.960	0.0000	0.0000
2025/06/17	2044	06/11/2025	12.00 Call	Bond Future	4152.8300	4.1528	4386.6600	4.3867	5.631	0.0000	0.0000
2025/06/17	2044	06/11/2025	12.00 Put	Bond Future	1294.9900	1.2950	1153.5800	1.1536	10.920	0.0000	0.0000
2025/06/17	2044	05/02/2026		Bond Future	11.6534	78.5743	11.5915	78.9567	0.531	0.0000	0.0000
2025/06/17	2044	05/02/2026	11.56 Call	Bond Future	2670.7000	2.6707	2836.0600	2.8361	6.192	0.0000	0.0000
2025/06/17	2044	05/02/2026	11.56 Put	Bond Future	3249.1300	3.2491	3032.0800	3.0321	6.680	0.0000	0.0000
2025/06/17	2044	07/05/2026		Bond Future	11.7872	80.0290	11.7229	80.4188	0.545	0.0000	0.0000
2025/06/17	2044	07/05/2026	11.80 Call	Bond Future	3613.1600	3.6132	3799.5800	3.7996	5.159	0.0000	0.0000
2025/06/17	2044	07/05/2026	11.80 Put	Bond Future	3535.9100	3.5359	3332.5700	3.3326	5.751	0.0000	0.0000
2025/06/17	2044	06/08/2026		Bond Future	11.9364	77.1062	11.8695	77.5034	0.560	0.0000	0.0000
2025/06/17	2044	06/08/2026	12.42 Call	Bond Future	5654.0800	5.6541	5889.0600	5.8891	4.156	0.0000	0.0000
2025/06/17	2044	06/08/2026	12.42 Put	Bond Future	2877.4200	2.8774	2715.2400	2.7152	5.636	0.0000	0.0000
2025/06/17	2046	07/08/2025		Bond Future	119.8316	119.8316	119.7523	119.7523	0.066	0.0000	0.0000
2025/06/17	2046	07/08/2025	118.69 Call	Bond Future	1141.6100	1.1416	1062.2900	1.0623	6.948	0.0000	0.0000
2025/06/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2046	06/11/2025		Bond Future	119.8519	119.8519	119.7715	119.7715	0.067	0.0000	0.0000
2025/06/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2046	06/11/2025	125.41 Put	Bond Future	5558.0800	5.5581	5638.4600	5.6385	1.446	0.0000	0.0000
2025/06/17	2046	05/02/2026		Bond Future	122.1264	122.1264	122.0448	122.0448	0.067	0.0000	0.0000
2025/06/17	2046	05/02/2026	121.65 Call	Bond Future	476.4400	0.4764	394.7900	0.3948	17.138	0.0000	0.0000
2025/06/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2046	07/05/2026		Bond Future	122.1214	122.1214	122.0384	122.0384	0.068	0.0000	0.0000
2025/06/17	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2046	07/05/2026	124.95 Put	Bond Future	2828.5600	2.8286	2911.6100	2.9116	2.936	0.0000	0.0000
2025/06/17	2046	06/08/2026		Bond Future	124.3842	124.3842	124.3000	124.3000	0.068	0.0000	0.0000
2025/06/17	2046	06/08/2026	122.38 Call	Bond Future	2004.1700	2.0042	1919.9900	1.9200	4.200	0.0000	0.0000
2025/06/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2050	07/08/2025		Bond Future	117.8316	117.8316	118.2312	118.2312	0.339	0.0000	0.0000
2025/06/17	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2050	07/08/2025	119.89 Put	Bond Future	2058.3600	2.0584	1658.7800	1.6588	19.413	0.0000	0.0000
2025/06/17	2050	06/11/2025		Bond Future	120.0742	120.0742	120.4816	120.4816	0.339	0.0000	0.0000
2025/06/17	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2050	06/11/2025	124.42 Put	Bond Future	4345.8200	4.3458	3938.4400	3.9384	9.374	0.0000	0.0000
2025/06/17	2050	05/02/2026		Bond Future	119.9382	119.9382	120.3542	120.3542	0.347	0.0000	0.0000
2025/06/17	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2050	05/02/2026	122.82 Put	Bond Future	2881.7600	2.8818	2465.8100	2.4658	14.434	0.0000	0.0000
2025/06/17	2050	07/05/2026		Bond Future	122.1892	122.1892	122.6132	122.6132	0.347	0.0000	0.0000
2025/06/17	2050	07/05/2026	124.07 Call	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	
2025/06/17	2050	07/05/2026	124.07 Put	Bond Future	1880.8100	1.8808	1456.7600	1.4568	22.546	0.0000	0.0000
2025/06/17	2050	06/08/2026		Bond Future	122.0001	122.0001	122.4321	122.4321	0.354	0.0000	0.0000
2025/06/17	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	2050	06/08/2026	123.27 Put	Bond Future	1269.8600	1.2699	837.8800	0.8379	34.018	0.0000	0.0000
2025/06/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	AL37	07/08/2025		Index Future	1143.2030	1143.2030	1145.6960	1145.6960	0.218	0.0000	0.0000
2025/06/17	AL37	06/11/2025		Index Future	1164.6790	1164.6790	1167.2240	1167.2240	0.219	0.0000	0.0000
2025/06/17	AL37	05/02/2026		Index Future	1186.5110	1186.5110	1189.1110	1189.1110	0.219	0.0000	0.0000
2025/06/17	AL37	07/05/2026		Index Future	1208.5210	1208.5210	1211.1810	1211.1810	0.220	0.0000	0.0000
2025/06/17	AL37	06/08/2026		Index Future	1230.4340	1230.4340	1233.1570	1233.1570	0.221	0.0000	0.0000
2025/06/17	AL7T	07/08/2025		Index Future	1373.7990	1373.7990	1377.8530	1377.8530	0.295	0.0000	0.0000
2025/06/17	AL7T	06/11/2025		Index Future	1399.6070	1399.6070	1403.7430	1403.7430	0.296	0.0000	0.0000
2025/06/17	AL7T	05/02/2026		Index Future	1425.8420	1425.8420	1430.0660	1430.0660	0.296	0.0000	0.0000
2025/06/17	AL7T	07/05/2026		Index Future	1452.2920	1452.2920	1456.6070	1456.6070	0.297	0.0000	0.0000
2025/06/17	AL7T	06/08/2026		Index Future	1478.6250	1478.6250	1483.0360	1483.0360	0.298	0.0000	0.0000
2025/06/17	ALBI	07/08/2025		Index Future	1170.5690	1170.5690	1173.9290	1173.9290	0.287	0.0000	0.0000
2025/06/17	ALBI	06/11/2025		Index Future	1192.5590	1192.5590	1195.9870	1195.9870	0.287	0.0000	0.0000
2025/06/17	ALBI	05/02/2026		Index Future	1214.9130	1214.9130	1218.4140	1218.4140	0.288	0.0000	0.0000
2025/06/17	ALBI	07/05/2026		Index Future	1237.4500	1237.4500	1241.0270	1241.0270	0.289	0.0000	0.0000
2025/06/17	ALBI	06/08/2026		Index Future	1259.8880	1259.8880	1263.5450	1263.5450	0.290	0.0000	0.0000
2025/06/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	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
2025/06/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/06/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/17	ES33	07/08/2025		Bond Future	10.8635	85.2339	10.8210	85.4326	0.391	0.0000
2025/06/17	ES33	07/08/2025	13.56 Call	Bond Future	11429.2500	11.4293	11628.0100	11.6280	1.739	0.0000
2025/06/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/17	ES33	06/11/2025		Bond Future	11.0042	83.0611	10.9597	83.2637	0.405	0.0000
2025/06/17	ES33	06/11/2025	12.01 Call	Bond Future	4410.8300	4.4108	4613.4800	4.6135	4.594	0.0000
2025/06/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/17	ES33	05/02/2026		Bond Future	11.1599	84.6370	11.1132	84.8437	0.419	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	
2025/06/17	ES33	05/02/2026	11.49 Call	Bond Future	1441.5200	1.4415	1648.1900	1.6482	14.337	0.0000	0.0000
2025/06/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES33	07/05/2026		Bond Future	11.3246	82.4291	11.2756	82.6399	0.433	0.0000	0.0000
2025/06/17	ES33	07/05/2026	11.69 Call	Bond Future	1548.5700	1.5486	1759.3300	1.7593	13.610	0.0000	0.0000
2025/06/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES33	06/08/2026		Bond Future	11.5103	83.9539	11.4587	84.1688	0.448	0.0000	0.0000
2025/06/17	ES33	06/08/2026	12.02 Call	Bond Future	2085.2300	2.0852	2300.2000	2.3002	10.309	0.0000	0.0000
2025/06/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES42	07/08/2025		Bond Future	11.6174	79.7382	11.5701	80.0224	0.407	0.0000	0.0000
2025/06/17	ES42	07/08/2025	13.79 Call	Bond Future	11466.0000	11.4660	11750.2000	11.7502	2.479	0.0000	0.0000
2025/06/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES42	06/11/2025		Bond Future	11.7437	76.9905	11.6946	77.2802	0.418	0.0000	0.0000
2025/06/17	ES42	06/11/2025	12.39 Call	Bond Future	3656.6400	3.6566	3946.2700	3.9463	7.921	0.0000	0.0000
2025/06/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES42	05/02/2026		Bond Future	11.8758	78.4508	11.8248	78.7461	0.430	0.0000	0.0000
2025/06/17	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	146.3700	0.1464	100.000	0.0000	0.0000
2025/06/17	ES42	05/02/2026	11.85 Put	Bond Future	148.9300	0.1489	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/17	ES42	07/05/2026		Bond Future	12.0185	75.6572	11.9654	75.9582	0.441	0.0000	0.0000
2025/06/17	ES42	07/05/2026	12.20 Call	Bond Future	1015.7600	1.0158	1316.7800	1.3168	29.635	0.0000	0.0000
2025/06/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	ES42	06/08/2026		Bond Future	12.1715	77.0545	12.1163	77.3614	0.454	0.0000	0.0000
2025/06/17	ES42	06/08/2026	12.65 Call	Bond Future	2580.1600	2.5802	2887.0500	2.8871	11.894	0.0000	0.0000
2025/06/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GOVI	07/08/2025		GOVI	1152.5530	1152.5530	1155.7950	1155.7950	0.281	0.0000	0.0000
2025/06/17	GOVI	07/08/2025	1,011. Call 00	GOVI	1415530.0000	141.5530	1447950.0000	144.7950	2.290	0.0000	0.0000
2025/06/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GOVI	06/11/2025		GOVI	1174.2050	1174.2050	1177.5120	1177.5120	0.282	0.0000	0.0000
2025/06/17	GOVI	06/11/2025	1,112. Call 00	GOVI	622050.0000	62.2050	655120.0000	65.5120	5.316	0.0000	0.0000
2025/06/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GOVI	05/02/2026		GOVI	1196.2140	1196.2140	1199.5920	1199.5920	0.282	0.0000	0.0000
2025/06/17	GOVI	05/02/2026	1,150. Call 00	GOVI	462140.0000	46.2140	495920.0000	49.5920	7.309	0.0000	0.0000
2025/06/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GOVI	07/05/2026		GOVI	1218.4040	1218.4040	1221.8560	1221.8560	0.283	0.0000	0.0000
2025/06/17	GOVI	07/05/2026	1,177. Call 00	GOVI	414040.0000	41.4040	448560.0000	44.8560	8.337	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	
2025/06/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GOVI	06/08/2026		GOVI	1240.4960	1240.4960	1244.0260	1244.0260	0.285	0.0000	0.0000
2025/06/17	GOVI	06/08/2026	1,189. Call 00	GOVI	514960.0000	51.4960	550260.0000	55.0260	6.855	0.0000	0.0000
2025/06/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/17	IGOV	07/08/2025		Index Future	380.6520	380.6520	380.8260	380.8260	0.046	0.0000	0.0000
2025/06/17	IGOV	06/11/2025		Index Future	387.8950	387.8950	388.0740	388.0740	0.046	0.0000	0.0000
2025/06/17	IGOV	05/02/2026		Index Future	395.2570	395.2570	395.4430	395.4430	0.047	0.0000	0.0000
2025/06/17	IGOV	07/05/2026		Index Future	402.6790	402.6790	402.8710	402.8710	0.048	0.0000	0.0000
2025/06/17	IGOV	06/08/2026		Index Future	410.0680	410.0680	410.2690	410.2690	0.049	0.0000	0.0000
2025/06/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/06/17	R033	07/08/2025		Bond Future	9.6099	105.7147	9.5729	105.9148	0.385	0.0000	0.0000
2025/06/17	R033	07/08/2025	10.33 Call	Bond Future	4008.9100	4.0089	4161.1400	4.1611	3.797	0.0000	0.0000
2025/06/17	R033	07/08/2025	10.33 Put	Bond Future	216.8300	0.2168	169.0000	0.1690	22.059	0.0000	0.0000
2025/06/17	R033	06/11/2025		Bond Future	9.7061	102.6573	9.6672	102.8612	0.400	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	
2025/06/17	R033	06/11/2025	10.33 Call	Bond Future	3925.8200	3.9258	4060.6900	4.0607	3.435	0.0000	0.0000
2025/06/17	R033	06/11/2025	10.33 Put	Bond Future	724.0000	0.7240	654.9500	0.6550	9.537	0.0000	0.0000
2025/06/17	R033	05/02/2026		Bond Future	9.8116	104.5807	9.7707	104.7887	0.417	0.0000	0.0000
2025/06/17	R033	05/02/2026	10.49 Call	Bond Future	4491.9900	4.4920	4625.1900	4.6252	2.965	0.0000	0.0000
2025/06/17	R033	05/02/2026	10.49 Put	Bond Future	1121.0300	1.1210	1046.2600	1.0463	6.670	0.0000	0.0000
2025/06/17	R033	07/05/2026		Bond Future	9.9290	101.4745	9.8859	101.6865	0.434	0.0000	0.0000
2025/06/17	R033	07/05/2026	10.38 Call	Bond Future	4022.9800	4.0230	4142.8200	4.1428	2.979	0.0000	0.0000
2025/06/17	R033	07/05/2026	10.38 Put	Bond Future	1836.7600	1.8368	1744.5600	1.7446	5.020	0.0000	0.0000
2025/06/17	R033	06/08/2026		Bond Future	10.0649	103.3284	10.0194	103.5447	0.452	0.0000	0.0000
2025/06/17	R033	06/08/2026	10.25 Call	Bond Future	3456.0100	3.4560	3564.3000	3.5643	3.133	0.0000	0.0000
2025/06/17	R033	06/08/2026	10.25 Put	Bond Future	2581.9100	2.5819	2473.9100	2.4739	4.183	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.90 Call	Bond Future	4093.9000	4.0939	4255.0100	4.2550	3.935	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.90 Put	Bond Future	222.8900	0.2229	173.2200	0.1732	22.285	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.40 Call	Bond Future	1915.6700	1.9157	2011.0700	2.0111	4.980	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.40 Put	Bond Future	786.0800	0.7861	670.7000	0.6707	14.678	0.0000	0.0000
2025/06/17	R035	07/08/2025	11.30 Call	Bond Future	6057.4500	6.0575	6247.3800	6.2474	3.135	0.0000	0.0000
2025/06/17	R035	07/08/2025	11.30 Put	Bond Future	72.8400	0.0728	51.9900	0.0520	28.624	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.08 Put	Bond Future	1579.0500	1.5791	1414.7900	1.4148	10.402	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.08 Call	Bond Future	893.9300	0.8939	940.4500	0.9405	5.204	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.58 Put	Bond Future	509.6600	0.5097	421.3200	0.4213	17.333	0.0000	0.0000
2025/06/17	R035	07/08/2025	10.58 Call	Bond Future	2639.1800	2.6392	2761.6200	2.7616	4.639	0.0000	0.0000
2025/06/17	R035	07/08/2025	11.34 Call	Bond Future	6257.0800	6.2571	6448.8800	6.4489	3.065	0.0000	0.0000
2025/06/17	R035	07/08/2025	11.34 Put	Bond Future	64.8900	0.0649	45.9100	0.0459	29.249	0.0000	0.0000
2025/06/17	R035	07/08/2025		Bond Future	10.1998	96.0025	10.1628	96.2133	0.363	0.0000	0.0000
2025/06/17	R035	07/08/2025	12.65 Call	Bond Future	12631.2200	12.6312	12841.7500	12.8418	1.667	0.0000	0.0000
2025/06/17	R035	07/08/2025	12.65 Put	Bond Future	0.4800	0.0005	0.2300	0.0002	52.083	0.0000	0.0000
2025/06/17	R035	06/11/2025		Bond Future	10.3067	93.3024	10.2681	93.5172	0.374	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.20 Call	Bond Future	5371.7600	5.3718	5528.3500	5.5284	2.915	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.20 Put	Bond Future	580.3200	0.5803	522.1100	0.5221	10.031	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.08 Put	Bond Future	2661.0500	2.6611	2509.3000	2.5093	5.703	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.08 Call	Bond Future	1389.3300	1.3893	1452.3800	1.4524	4.538	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.58 Put	Bond Future	1399.7500	1.3998	1293.8800	1.2939	7.563	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.58 Call	Bond Future	2902.4800	2.9025	3011.4100	3.0114	3.753	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.67 Call	Bond Future	7464.9200	7.4649	7645.5100	7.6455	2.419	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.67 Put	Bond Future	287.0200	0.2870	252.8100	0.2528	11.919	0.0000	0.0000
2025/06/17	R035	06/11/2025	9.91 Put	Bond Future	3250.3900	3.2504	3084.0200	3.0840	5.118	0.0000	0.0000
2025/06/17	R035	06/11/2025	9.91 Call	Bond Future	1009.5000	1.0095	1057.9300	1.0579	4.797	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.41 Put	Bond Future	1755.7300	1.7557	1634.3800	1.6344	6.912	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	
2025/06/17	R035	06/11/2025	10.41 Call	Bond Future	2327.6900	2.3277	2421.1400	2.4211	4.015	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.43 Call	Bond Future	6382.6100	6.3826	6552.2500	6.5523	2.658	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.43 Put	Bond Future	412.1300	0.4121	366.9700	0.3670	10.958	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.95 Call	Bond Future	8745.1900	8.7452	8935.5700	8.9356	2.177	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.95 Put	Bond Future	187.5000	0.1875	163.0800	0.1631	13.024	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.45 Call	Bond Future	6471.9600	6.4720	6642.6100	6.6426	2.637	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.45 Put	Bond Future	399.9800	0.4000	355.8300	0.3558	11.038	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.95 Put	Bond Future	835.0500	0.8351	759.6900	0.7597	9.025	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.95 Call	Bond Future	4320.0700	4.3201	4459.5100	4.4595	3.228	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.44 Put	Bond Future	1687.6900	1.6877	1569.1100	1.5691	7.026	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.44 Call	Bond Future	2424.8400	2.4248	2521.0600	2.5211	3.968	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.94 Put	Bond Future	847.0100	0.8470	770.9100	0.7709	8.985	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.94 Call	Bond Future	4279.2300	4.2792	4417.9300	4.4179	3.241	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.99 Call	Bond Future	8928.7500	8.9288	9120.3000	9.1203	2.145	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.99 Put	Bond Future	176.4400	0.1764	153.1900	0.1532	13.177	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.50 Call	Bond Future	2625.0000	2.6250	2726.7200	2.7267	3.875	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.50 Put	Bond Future	1558.6900	1.5587	1445.6100	1.4456	7.255	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.15 Call	Bond Future	1566.8500	1.5669	1636.2300	1.6362	4.428	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.15 Put	Bond Future	2443.3600	2.4434	2297.9400	2.2979	5.952	0.0000	0.0000
2025/06/17	R035	06/11/2025	9.77 Put	Bond Future	3800.8700	3.8009	3623.6100	3.6236	4.664	0.0000	0.0000
2025/06/17	R035	06/11/2025	9.77 Call	Bond Future	751.7400	0.7517	789.2800	0.7893	4.994	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.00 Put	Bond Future	777.1800	0.7772	705.4900	0.7055	9.224	0.0000	0.0000
2025/06/17	R035	06/11/2025	11.00 Call	Bond Future	4525.5800	4.5256	4668.6900	4.6687	3.162	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.68 Call	Bond Future	3265.2300	3.2652	3382.9200	3.3829	3.604	0.0000	0.0000
2025/06/17	R035	06/11/2025	10.68 Put	Bond Future	1220.9100	1.2209	1123.8000	1.1238	7.954	0.0000	0.0000
2025/06/17	R035	05/02/2026	11.00 Put	Bond Future	1467.0300	1.4670	1378.8000	1.3788	6.014	0.0000	0.0000
2025/06/17	R035	05/02/2026	11.00 Call	Bond Future	4520.5600	4.5206	4651.2900	4.6513	2.892	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.44 Put	Bond Future	2552.2500	2.5523	2426.4000	2.4264	4.931	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.44 Call	Bond Future	2639.3300	2.6393	2732.4400	2.7324	3.528	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.94 Put	Bond Future	1558.9700	1.5590	1467.0200	1.4670	5.898	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.94 Call	Bond Future	4300.8800	4.3009	4427.8900	4.4279	2.953	0.0000	0.0000
2025/06/17	R035	05/02/2026	12.44 Call	Bond Future	10385.6300	10.3856	10579.2100	10.5792	1.864	0.0000	0.0000
2025/06/17	R035	05/02/2026	12.44 Put	Bond Future	275.6100	0.2756	250.2300	0.2502	9.209	0.0000	0.0000
2025/06/17	R035	05/02/2026		Bond Future	10.4239	95.0509	10.3836	95.2699	0.387	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.79 Call	Bond Future	3768.6700	3.7687	3886.0200	3.8860	3.114	0.0000	0.0000
2025/06/17	R035	05/02/2026	10.79 Put	Bond Future	1812.2600	1.8123	1710.6500	1.7107	5.607	0.0000	0.0000
2025/06/17	R035	07/05/2026		Bond Future	10.5447	92.3079	10.5026	92.5311	0.400	0.0000	0.0000
2025/06/17	R035	07/05/2026	10.86 Call	Bond Future	3941.8300	3.9418	4059.2900	4.0593	2.980	0.0000	0.0000
2025/06/17	R035	07/05/2026	10.86 Put	Bond Future	2294.2300	2.2942	2188.4300	2.1884	4.612	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	
2025/06/17	R035	06/08/2026		Bond Future	10.6828	93.9953	10.6387	94.2230	0.413	0.0000	0.0000
2025/06/17	R035	06/08/2026	11.06 Call	Bond Future	4503.5900	4.5036	4626.4600	4.6265	2.728	0.0000	0.0000
2025/06/17	R035	06/08/2026	11.06 Put	Bond Future	2589.0100	2.5890	2484.2100	2.4842	4.048	0.0000	0.0000
2025/06/17	R038	07/08/2025		Bond Future	10.7724	104.6529	10.7200	105.0131	0.487	0.0000	0.0000
2025/06/17	R038	07/08/2025	11.24 Call	Bond Future	3597.1800	3.5972	3849.9500	3.8500	7.027	0.0000	0.0000
2025/06/17	R038	07/08/2025	11.24 Put	Bond Future	464.9000	0.4649	357.4500	0.3575	23.112	0.0000	0.0000
2025/06/17	R038	06/11/2025		Bond Future	10.8892	101.1342	10.8346	101.5013	0.501	0.0000	0.0000
2025/06/17	R038	06/11/2025	11.24 Call	Bond Future	3852.9800	3.8530	4065.1000	4.0651	5.505	0.0000	0.0000
2025/06/17	R038	06/11/2025	11.24 Put	Bond Future	1538.1900	1.5382	1383.1900	1.3832	10.077	0.0000	0.0000
2025/06/17	R038	06/11/2025	12.33 Call	Bond Future	9354.5200	9.3545	9673.4900	9.6735	3.410	0.0000	0.0000
2025/06/17	R038	06/11/2025	12.33 Put	Bond Future	327.3000	0.3273	279.1500	0.2792	14.711	0.0000	0.0000
2025/06/17	R038	06/11/2025	10.98 Put	Bond Future	2168.9700	2.1690	1974.9700	1.9750	8.944	0.0000	0.0000
2025/06/17	R038	06/11/2025	10.98 Call	Bond Future	2775.8500	2.7759	2948.9700	2.9490	6.237	0.0000	0.0000
2025/06/17	R038	05/02/2026		Bond Future	11.0136	103.0291	10.9568	103.4033	0.516	0.0000	0.0000
2025/06/17	R038	05/02/2026	11.44 Call	Bond Future	4752.6500	4.7527	4973.4400	4.9734	4.646	0.0000	0.0000
2025/06/17	R038	05/02/2026	11.44 Put	Bond Future	2008.8300	2.0088	1855.4400	1.8554	7.636	0.0000	0.0000
2025/06/17	R038	07/05/2026		Bond Future	11.1473	99.4524	11.0880	99.8338	0.532	0.0000	0.0000
2025/06/17	R038	07/05/2026	11.40 Call	Bond Future	4613.5300	4.6135	4817.5800	4.8176	4.423	0.0000	0.0000
2025/06/17	R038	07/05/2026	11.40 Put	Bond Future	3010.3300	3.0103	2833.0000	2.8330	5.891	0.0000	0.0000
2025/06/17	R038	06/08/2026		Bond Future	11.2951	101.2687	11.2333	101.6574	0.548	0.0000	0.0000
2025/06/17	R038	06/08/2026	11.77 Call	Bond Future	5881.2800	5.8813	6108.3800	6.1084	3.861	0.0000	0.0000
2025/06/17	R038	06/08/2026	11.77 Put	Bond Future	2969.4700	2.9695	2807.8700	2.8079	5.442	0.0000	0.0000
2025/06/17	R053	07/08/2025		Bond Future	11.2835	107.1059	11.2363	107.5155	0.418	0.0000	0.0000
2025/06/17	R053	07/08/2025	13.17 Call	Bond Future	14282.1400	14.2821	14687.2100	14.6872	2.836	0.0000	0.0000
2025/06/17	R053	07/08/2025	13.17 Put	Bond Future	10.3400	0.0103	5.8400	0.0058	43.520	0.0000	0.0000
2025/06/17	R053	06/11/2025		Bond Future	11.3926	103.2550	11.3437	103.6724	0.429	0.0000	0.0000
2025/06/17	R053	06/11/2025	11.76 Call	Bond Future	5044.5800	5.0446	5281.3200	5.2813	4.693	0.0000	0.0000
2025/06/17	R053	06/11/2025	11.76 Put	Bond Future	2003.8400	2.0038	1823.1900	1.8232	9.015	0.0000	0.0000
2025/06/17	R053	05/02/2026		Bond Future	11.5073	105.1896	11.4565	105.6149	0.441	0.0000	0.0000
2025/06/17	R053	05/02/2026	11.49 Call	Bond Future	3945.4300	3.9454	4133.2800	4.1333	4.761	0.0000	0.0000
2025/06/17	R053	05/02/2026	11.49 Put	Bond Future	4089.6100	4.0896	3852.1400	3.8521	5.807	0.0000	0.0000
2025/06/17	R053	07/05/2026		Bond Future	11.6286	101.2757	11.5759	101.7092	0.454	0.0000	0.0000
2025/06/17	R053	07/05/2026	11.69 Call	Bond Future	5082.2900	5.0823	5290.1100	5.2901	4.089	0.0000	0.0000
2025/06/17	R053	07/05/2026	11.69 Put	Bond Future	4581.7200	4.5817	4356.0400	4.3560	4.926	0.0000	0.0000
2025/06/17	R053	06/08/2026		Bond Future	11.7607	103.1249	11.7058	103.5668	0.467	0.0000	0.0000
2025/06/17	R053	06/08/2026	12.28 Call	Bond Future	7915.9100	7.9159	8174.2100	8.1742	3.263	0.0000	0.0000
2025/06/17	R053	06/08/2026	12.28 Put	Bond Future	3902.2700	3.9023	3718.7100	3.7187	4.704	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	
2025/06/17	R186	07/08/2025		Bond Future	7.8709	104.7957	7.8534	104.8183	0.221	0.0000	0.0000
2025/06/17	R186	07/08/2025	9.68 Call	Bond Future	2308.5800	2.3086	2331.1600	2.3312	0.978	0.0000	0.0000
2025/06/17	R186	07/08/2025	9.68 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/06/17	R186	07/08/2025	10.25 Call	Bond Future	3020.8900	3.0209	3043.4900	3.0435	0.748	0.0000	0.0000
2025/06/17	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R186	07/08/2025	9.22 Put	Bond Future	0.2900	0.0003	0.1600	0.0002	44.828	0.0000	0.0000
2025/06/17	R186	07/08/2025	9.22 Call	Bond Future	1728.7600	1.7288	1751.2300	1.7512	1.300	0.0000	0.0000
2025/06/17	R186	06/11/2025		Bond Future	7.9292	106.7645	7.9074	106.7876	0.274	0.0000	0.0000
2025/06/17	R186	06/11/2025	8.13 Call	Bond Future	373.2100	0.3732	384.7700	0.3848	3.097	0.0000	0.0000
2025/06/17	R186	06/11/2025	8.13 Put	Bond Future	159.6300	0.1596	148.0700	0.1481	7.242	0.0000	0.0000
2025/06/17	R186	05/02/2026		Bond Future	8.0347	103.4600	8.0061	103.4837	0.356	0.0000	0.0000
2025/06/17	R186	05/02/2026	8.43 Call	Bond Future	500.7600	0.5008	514.3100	0.5143	2.706	0.0000	0.0000
2025/06/17	R186	05/02/2026	8.43 Put	Bond Future	173.1900	0.1732	162.9900	0.1630	5.889	0.0000	0.0000
2025/06/17	R186	07/05/2026		Bond Future	8.2720	105.3769	8.2307	105.4014	0.499	0.0000	0.0000
2025/06/17	R186	07/05/2026	8.69 Call	Bond Future	424.2300	0.4242	438.3500	0.4384	3.328	0.0000	0.0000
2025/06/17	R186	07/05/2026	8.69 Put	Bond Future	177.2600	0.1773	166.9200	0.1669	5.833	0.0000	0.0000
2025/06/17	R186	06/08/2026		Bond Future	8.8835	101.9980	8.8124	102.0232	0.801	0.0000	0.0000
2025/06/17	R186	06/08/2026	8.57 Call	Bond Future	131.2000	0.1312	140.8300	0.1408	7.340	0.0000	0.0000
2025/06/17	R186	06/08/2026	8.57 Put	Bond Future	242.5400	0.2425	226.9200	0.2269	6.440	0.0000	0.0000
2025/06/17	R202	07/08/2025		Bond Future	269.2083	269.2083	268.8424	268.8424	0.136	0.0000	0.0000
2025/06/17	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R202	07/08/2025	271.60 Put	Bond Future	2391.6600	2.3917	2757.6200	2.7576	15.302	0.0000	0.0000
2025/06/17	R202	06/11/2025		Bond Future	274.3316	274.3316	273.9589	273.9589	0.136	0.0000	0.0000
2025/06/17	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R202	06/11/2025	275.64 Put	Bond Future	1308.4100	1.3084	1681.1100	1.6811	28.485	0.0000	0.0000
2025/06/17	R202	05/02/2026		Bond Future	274.1980	274.1980	273.8200	273.8200	0.138	0.0000	0.0000
2025/06/17	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R202	05/02/2026	277.82 Put	Bond Future	3621.9800	3.6220	3999.9900	4.0000	10.437	0.0000	0.0000
2025/06/17	R202	07/05/2026		Bond Future	279.3447	279.3447	278.9603	278.9603	0.138	0.0000	0.0000
2025/06/17	R202	07/05/2026	277.55 Call	Bond Future	1794.6500	1.7947	1410.3000	1.4103	21.416	0.0000	0.0000
2025/06/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R202	06/08/2026		Bond Future	279.0954	279.0954	278.7037	278.7037	0.140	0.0000	0.0000
2025/06/17	R202	06/08/2026	278.86 Call	Bond Future	235.4000	0.2354	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/17	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	156.2600	0.1563	100.000	0.0000	0.0000
2025/06/17	R209	07/08/2025		Bond Future	10.4636	75.6164	10.4216	75.8332	0.401	0.0000	0.0000
2025/06/17	R209	07/08/2025	12.68 Call	Bond Future	10338.8600	10.3389	10555.3100	10.5553	2.094	0.0000	0.0000
2025/06/17	R209	07/08/2025	12.68 Put	Bond Future	0.7000	0.0007	0.3400	0.0003	51.429	0.0000	0.0000
2025/06/17	R209	06/11/2025		Bond Future	10.5652	73.8849	10.5216	74.1058	0.412	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	
2025/06/17	R209	06/11/2025	11.27 Call	Bond Future	4158.7900	4.1588	4309.5900	4.3096	3.626	0.0000	0.0000
2025/06/17	R209	06/11/2025	11.27 Put	Bond Future	703.1200	0.7031	633.0100	0.6330	9.971	0.0000	0.0000
2025/06/17	R209	05/02/2026		Bond Future	10.6738	75.2693	10.6286	75.4946	0.424	0.0000	0.0000
2025/06/17	R209	05/02/2026	10.93 Call	Bond Future	3111.6700	3.1117	3227.8300	3.2278	3.733	0.0000	0.0000
2025/06/17	R209	05/02/2026	10.93 Put	Bond Future	1854.1700	1.8542	1745.1100	1.7451	5.882	0.0000	0.0000
2025/06/17	R209	07/05/2026		Bond Future	10.7908	73.5123	10.7437	73.7420	0.436	0.0000	0.0000
2025/06/17	R209	07/05/2026	11.07 Call	Bond Future	3601.6000	3.6016	3721.9600	3.7220	3.342	0.0000	0.0000
2025/06/17	R209	07/05/2026	11.07 Put	Bond Future	2259.1200	2.2591	2149.8600	2.1499	4.836	0.0000	0.0000
2025/06/17	R209	06/08/2026		Bond Future	10.9211	74.8560	10.8720	75.0901	0.449	0.0000	0.0000
2025/06/17	R209	06/08/2026	11.39 Call	Bond Future	4449.5200	4.4495	4582.7800	4.5828	2.995	0.0000	0.0000
2025/06/17	R209	06/08/2026	11.39 Put	Bond Future	2260.0100	2.2600	2159.2000	2.1592	4.461	0.0000	0.0000
2025/06/17	R210	07/08/2025		Bond Future	249.2567	249.2567	249.2046	249.2046	0.021	0.0000	0.0000
2025/06/17	R210	07/08/2025	248.44 Call	Bond Future	816.6600	0.8167	764.5600	0.7646	6.380	0.0000	0.0000
2025/06/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R210	06/11/2025		Bond Future	250.5740	250.5740	250.5217	250.5217	0.021	0.0000	0.0000
2025/06/17	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R210	06/11/2025	252.14 Put	Bond Future	1566.0400	1.5660	1618.2900	1.6183	3.336	0.0000	0.0000
2025/06/17	R210	05/02/2026		Bond Future	255.3295	255.3295	255.2766	255.2766	0.021	0.0000	0.0000
2025/06/17	R210	05/02/2026	253.10 Call	Bond Future	2229.4700	2.2295	2176.6300	2.1766	2.370	0.0000	0.0000
2025/06/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R210	07/05/2026		Bond Future	256.6402	256.6402	256.5868	256.5868	0.021	0.0000	0.0000
2025/06/17	R210	07/05/2026	255.40 Call	Bond Future	1240.1600	1.2402	1186.8300	1.1868	4.300	0.0000	0.0000
2025/06/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R210	06/08/2026		Bond Future	261.3970	261.3970	261.3435	261.3435	0.020	0.0000	0.0000
2025/06/17	R210	06/08/2026	259.84 Call	Bond Future	1556.9900	1.5570	1503.5400	1.5035	3.433	0.0000	0.0000
2025/06/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/17	R213	07/08/2025		Bond Future	9.0970	94.1469	9.0497	94.3387	0.521	0.0000	0.0000
2025/06/17	R213	07/08/2025	11.66 Call	Bond Future	9679.9000	9.6799	9871.6800	9.8717	1.981	0.0000	0.0000
2025/06/17	R213	07/08/2025	11.66 Put	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000	0.0000
2025/06/17	R213	06/11/2025		Bond Future	9.1849	92.3635	9.1347	92.5590	0.546	0.0000	0.0000
2025/06/17	R213	06/11/2025	10.05 Call	Bond Future	3665.2100	3.6652	3814.0800	3.8141	4.062	0.0000	0.0000
2025/06/17	R213	06/11/2025	10.05 Put	Bond Future	371.3800	0.3714	324.7500	0.3248	12.556	0.0000	0.0000
2025/06/17	R213	05/02/2026		Bond Future	9.2857	94.0944	9.2324	94.2938	0.574	0.0000	0.0000
2025/06/17	R213	05/02/2026	9.89 Call	Bond Future	3111.2300	3.1112	3239.0800	3.2391	4.109	0.0000	0.0000
2025/06/17	R213	05/02/2026	9.89 Put	Bond Future	887.0000	0.8870	815.4900	0.8155	8.062	0.0000	0.0000
2025/06/17	R213	07/05/2026		Bond Future	9.3938	92.2857	9.3371	92.4890	0.603	0.0000	0.0000
2025/06/17	R213	07/05/2026	9.80 Call	Bond Future	2756.5900	2.7566	2874.1300	2.8741	4.264	0.0000	0.0000
2025/06/17	R213	07/05/2026	9.80 Put	Bond Future	1315.6300	1.3156	1229.8800	1.2299	6.518	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
2025/06/17	R213	06/08/2026		Bond Future	9.5263	93.9738	9.4657	94.1811	0.636	0.0000
2025/06/17	R213	06/08/2026	9.69 Call	Bond Future	2410.3500	2.4104	2516.5500	2.5166	4.406	0.0000
2025/06/17	R213	06/08/2026	9.69 Put	Bond Future	1852.7200	1.8527	1751.6000	1.7516	5.458	0.0000
2025/06/17	R214	07/08/2025		Bond Future	11.0450	69.4880	10.9980	69.7458	0.426	0.0000
2025/06/17	R214	07/08/2025	12.97 Call	Bond Future	9404.9800	9.4050	9660.9300	9.6609	2.721	0.0000
2025/06/17	R214	07/08/2025	12.97 Put	Bond Future	4.0400	0.0040	2.1900	0.0022	45.792	0.0000
2025/06/17	R214	06/11/2025		Bond Future	11.1501	67.4950	11.1015	67.7577	0.436	0.0000
2025/06/17	R214	06/11/2025	11.64 Call	Bond Future	3556.2000	3.5562	3720.2600	3.7203	4.613	0.0000
2025/06/17	R214	06/11/2025	11.64 Put	Bond Future	993.5500	0.9936	894.9100	0.8949	9.928	0.0000
2025/06/17	R214	05/02/2026		Bond Future	11.2629	68.7598	11.2125	69.0276	0.447	0.0000
2025/06/17	R214	05/02/2026	11.26 Call	Bond Future	2505.8800	2.5059	2625.3400	2.6253	4.767	0.0000
2025/06/17	R214	05/02/2026	11.26 Put	Bond Future	2521.1900	2.5212	2372.8900	2.3729	5.882	0.0000
2025/06/17	R214	07/05/2026		Bond Future	11.3769	66.7349	11.3247	67.0079	0.459	0.0000
2025/06/17	R214	07/05/2026	11.53 Call	Bond Future	3452.8700	3.4529	3590.2800	3.5903	3.980	0.0000
2025/06/17	R214	07/05/2026	11.53 Put	Bond Future	2661.3800	2.6614	2525.8700	2.5259	5.092	0.0000
2025/06/17	R214	06/08/2026		Bond Future	11.5032	67.9549	11.4491	68.2330	0.470	0.0000
2025/06/17	R214	06/08/2026	11.97 Call	Bond Future	4758.3200	4.7583	4919.3700	4.9194	3.385	0.0000
2025/06/17	R214	06/08/2026	11.97 Put	Bond Future	2429.2500	2.4293	2312.2000	2.3122	4.818	0.0000
2025/06/17	R248	07/08/2025		Bond Future	11.3849	82.6737	11.3326	83.0201	0.459	0.0000
2025/06/17	R248	07/08/2025	13.21 Call	Bond Future	10649.8400	10.6498	10991.8100	10.9918	3.211	0.0000
2025/06/17	R248	07/08/2025	13.21 Put	Bond Future	10.1700	0.0102	5.7400	0.0057	43.559	0.0000
2025/06/17	R248	06/11/2025		Bond Future	11.4980	79.7867	11.4438	80.1396	0.471	0.0000
2025/06/17	R248	06/11/2025	11.74 Call	Bond Future	3311.1400	3.3111	3499.1300	3.4991	5.678	0.0000
2025/06/17	R248	06/11/2025	11.74 Put	Bond Future	1766.7100	1.7667	1601.7600	1.6018	9.337	0.0000
2025/06/17	R248	05/02/2026		Bond Future	11.6192	81.2817	11.5630	81.6415	0.484	0.0000
2025/06/17	R248	05/02/2026	11.46 Call	Bond Future	2606.7400	2.6067	2751.6300	2.7516	5.558	0.0000
2025/06/17	R248	05/02/2026	11.46 Put	Bond Future	3632.5200	3.6325	3417.6700	3.4177	5.915	0.0000
2025/06/17	R248	07/05/2026		Bond Future	11.7413	78.3468	11.6830	78.7134	0.497	0.0000
2025/06/17	R248	07/05/2026	11.72 Call	Bond Future	3577.0000	3.5770	3747.3200	3.7473	4.762	0.0000
2025/06/17	R248	07/05/2026	11.72 Put	Bond Future	3710.5500	3.7106	3514.2400	3.5142	5.291	0.0000
2025/06/17	R248	06/08/2026		Bond Future	11.8762	79.7783	11.8156	80.1520	0.511	0.0000
2025/06/17	R248	06/08/2026	12.37 Call	Bond Future	5933.8100	5.9338	6153.0000	6.1530	3.694	0.0000
2025/06/17	R248	06/08/2026	12.37 Put	Bond Future	3004.7100	3.0047	2850.2600	2.8503	5.140	0.0000
2025/06/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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