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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2025 TO 25/06/2025

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
2025/06/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	2029	07/08/2025		Bond Future	138.6721	138.6721	138.7179	0.033	0.0000	0.0000
2025/06/25	2029	07/08/2025	137.41 Call	Bond Future	1262.0700	1.2621	1307.9200	3.633	0.0000	0.0000
2025/06/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2029	06/11/2025		Bond Future	139.8882	139.8882	139.9351	0.034	0.0000	0.0000
2025/06/25	2029	06/11/2025	139.79 Call	Bond Future	98.1600	0.0982	145.0600	47.779	0.0000	0.0000
2025/06/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/25	2029	05/02/2026		Bond Future	142.5663	142.5663	142.6147	142.6147	0.034	0.0000	0.0000
2025/06/25	2029	05/02/2026	140.11 Call	Bond Future	2456.2500	2.4563	2504.6800	2.5047	1.972	0.0000	0.0000
2025/06/25	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2029	07/05/2026		Bond Future	143.7905	143.7905	143.8412	143.8412	0.035	0.0000	0.0000
2025/06/25	2029	07/05/2026	141.82 Call	Bond Future	1970.4600	1.9705	2021.2100	2.0212	2.576	0.0000	0.0000
2025/06/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2029	06/08/2026		Bond Future	146.4765	146.4765	146.5296	146.5296	0.036	0.0000	0.0000
2025/06/25	2029	06/08/2026	144.10 Call	Bond Future	2376.4900	2.3765	2429.5700	2.4296	2.234	0.0000	0.0000
2025/06/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2030	07/08/2025	8.72 Put	Bond Future	334.8700	0.3349	320.3900	0.3204	4.324	0.0000	0.0000
2025/06/25	2030	07/08/2025	8.72 Call	Bond Future	1061.2100	1.0612	1148.3500	1.1484	8.211	0.0000	0.0000
2025/06/25	2030	07/08/2025	9.22 Put	Bond Future	58.2400	0.0582	58.3000	0.0583	0.103	0.0000	0.0000
2025/06/25	2030	07/08/2025	9.22 Call	Bond Future	2553.3000	2.5533	2654.9800	2.6550	3.982	0.0000	0.0000
2025/06/25	2030	07/08/2025	9.81 Call	Bond Future	4537.0200	4.5370	4638.9500	4.6390	2.247	0.0000	0.0000
2025/06/25	2030	07/08/2025	9.81 Put	Bond Future	5.3500	0.0054	5.6600	0.0057	5.794	0.0000	0.0000
2025/06/25	2030	07/08/2025		Bond Future	8.5179	98.3644	8.4898	98.4660	0.330	0.0000	0.0000
2025/06/25	2030	07/08/2025	11.11 Call	Bond Future	8833.7900	8.8338	8935.4100	8.9354	1.150	0.0000	0.0000
2025/06/25	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2030	07/08/2025	12.12 Call	Bond Future	12008.6200	12.0086	12110.2400	12.1102	0.846	0.0000	0.0000
2025/06/25	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2030	07/08/2025	10.48 Put	Bond Future	0.3000	0.0003	0.2200	0.0002	26.667	0.0000	0.0000
2025/06/25	2030	07/08/2025	10.48 Call	Bond Future	6780.3800	6.7804	6881.9200	6.8819	1.498	0.0000	0.0000
2025/06/25	2030	06/11/2025		Bond Future	8.5736	100.2227	8.5435	100.3262	0.351	0.0000	0.0000
2025/06/25	2030	06/11/2025	9.54 Call	Bond Future	3443.0200	3.4430	3549.1600	3.5492	3.083	0.0000	0.0000
2025/06/25	2030	06/11/2025	9.54 Put	Bond Future	187.4700	0.1875	190.0200	0.1900	1.360	0.0000	0.0000
2025/06/25	2030	06/11/2025	8.72 Put	Bond Future	819.9400	0.8199	803.8800	0.8039	1.959	0.0000	0.0000
2025/06/25	2030	06/11/2025	8.72 Call	Bond Future	1321.9000	1.3219	1409.4300	1.4094	6.622	0.0000	0.0000
2025/06/25	2030	06/11/2025	9.22 Put	Bond Future	341.8300	0.3418	341.6200	0.3416	0.061	0.0000	0.0000
2025/06/25	2030	06/11/2025	9.22 Call	Bond Future	2534.3100	2.5343	2637.6900	2.6377	4.079	0.0000	0.0000
2025/06/25	2030	06/11/2025	10.08 Call	Bond Future	5081.8600	5.0819	5188.9600	5.1890	2.107	0.0000	0.0000
2025/06/25	2030	06/11/2025	10.08 Put	Bond Future	65.0300	0.0650	68.5400	0.0685	5.398	0.0000	0.0000
2025/06/25	2030	05/02/2026		Bond Future	8.6380	98.1093	8.6055	98.2153	0.376	0.0000	0.0000
2025/06/25	2030	05/02/2026	9.49 Call	Bond Future	3210.5000	3.2105	3334.1100	3.3341	3.850	0.0000	0.0000
2025/06/25	2030	05/02/2026	9.49 Put	Bond Future	480.0700	0.4801	497.6700	0.4977	3.666	0.0000	0.0000
2025/06/25	2030	07/05/2026		Bond Future	8.7303	99.9325	8.6950	100.0414	0.405	0.0000	0.0000
2025/06/25	2030	07/05/2026	9.39 Call	Bond Future	2788.8300	2.7888	3051.1100	3.0511	9.405	0.0000	0.0000
2025/06/25	2030	07/05/2026	9.39 Put	Bond Future	783.7900	0.7838	937.2400	0.9372	19.578	0.0000	0.0000
2025/06/25	2030	06/08/2026		Bond Future	8.8498	97.7650	8.8111	97.8768	0.437	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/25	2030	06/08/2026	9.22 Call		Bond Future	2282.1400	2.2821	2188.6400	2.1886	4.097	0.0000	0.0000
2025/06/25	2030	06/08/2026	9.22 Put		Bond Future	1220.8100	1.2208	1015.5100	1.0155	16.817	0.0000	0.0000
2025/06/25	2031	07/08/2025			Bond Future	107.4934	107.4934	107.4934	107.4934	0.000	0.0000	0.0000
2025/06/25	2031	07/08/2025	107.65 Call		Bond Future	1000.7800	1.0008	988.4900	0.9885	1.228	0.0000	0.0000
2025/06/25	2031	07/08/2025	107.65 Put		Bond Future	1157.3400	1.1573	1145.0500	1.1451	1.062	0.0000	0.0000
2025/06/25	2031	06/11/2025			Bond Future	109.5506	109.5506	109.5506	109.5506	0.000	0.0000	0.0000
2025/06/25	2031	06/11/2025	109.69 Call		Bond Future	1840.5600	1.8406	1833.4800	1.8335	0.385	0.0000	0.0000
2025/06/25	2031	06/11/2025	109.69 Put		Bond Future	1979.9900	1.9800	1972.9100	1.9729	0.358	0.0000	0.0000
2025/06/25	2031	05/02/2026			Bond Future	109.2641	109.2641	109.2641	109.2641	0.000	0.0000	0.0000
2025/06/25	2031	05/02/2026	111.76 Call		Bond Future	1419.7300	1.4197	1414.6900	1.4147	0.355	0.0000	0.0000
2025/06/25	2031	05/02/2026	111.76 Put		Bond Future	3915.6500	3.9157	3910.6100	3.9106	0.129	0.0000	0.0000
2025/06/25	2031	07/05/2026			Bond Future	111.3217	111.3217	111.3217	111.3217	0.000	0.0000	0.0000
2025/06/25	2031	07/05/2026	113.84 Call		Bond Future	1840.7300	1.8407	1836.3800	1.8364	0.236	0.0000	0.0000
2025/06/25	2031	07/05/2026	113.84 Put		Bond Future	4359.0600	4.3591	4354.7100	4.3547	0.100	0.0000	0.0000
2025/06/25	2031	06/08/2026			Bond Future	110.9777	110.9777	110.9777	110.9777	0.000	0.0000	0.0000
2025/06/25	2031	06/08/2026	113.81 Call		Bond Future	1614.1800	1.6142	1611.0100	1.6110	0.196	0.0000	0.0000
2025/06/25	2031	06/08/2026	113.81 Put		Bond Future	4446.5100	4.4465	4443.3400	4.4433	0.071	0.0000	0.0000
2025/06/25	2032	07/08/2025			Bond Future	9.2150	98.2907	9.1919	98.4005	0.251	0.0000	0.0000
2025/06/25	2032	07/08/2025	12.01 Call		Bond Future	12159.4100	12.1594	12270.0200	12.2700	0.910	0.0000	0.0000
2025/06/25	2032	07/08/2025	12.01 Put		Bond Future	0.0200	0.0000	0.9100	0.0009	4,450.000	0.0000	0.0000
2025/06/25	2032	07/08/2025	9.40 Put		Bond Future	572.1300	0.5721	854.5900	0.8546	49.370	0.0000	0.0000
2025/06/25	2032	07/08/2025	9.40 Call		Bond Future	1443.5200	1.4435	1835.7000	1.8357	27.168	0.0000	0.0000
2025/06/25	2032	07/08/2025	9.90 Put		Bond Future	144.3400	0.1443	339.5600	0.3396	135.250	0.0000	0.0000
2025/06/25	2032	07/08/2025	9.90 Call		Bond Future	3321.5800	3.3216	3626.5200	3.6265	9.181	0.0000	0.0000
2025/06/25	2032	07/08/2025	10.59 Call		Bond Future	6261.3500	6.2614	6442.4100	6.4424	2.892	0.0000	0.0000
2025/06/25	2032	07/08/2025	10.59 Put		Bond Future	17.2800	0.0173	88.6200	0.0886	412.847	0.0000	0.0000
2025/06/25	2032	06/11/2025	9.40 Put		Bond Future	1301.3900	1.3014	1461.8200	1.4618	12.328	0.0000	0.0000
2025/06/25	2032	06/11/2025	9.40 Call		Bond Future	1781.3000	1.7813	2053.6400	2.0536	15.289	0.0000	0.0000
2025/06/25	2032	06/11/2025	9.90 Put		Bond Future	597.7500	0.5978	749.9300	0.7499	25.459	0.0000	0.0000
2025/06/25	2032	06/11/2025	9.90 Call		Bond Future	3323.4500	3.3235	3587.5400	3.5875	7.946	0.0000	0.0000
2025/06/25	2032	06/11/2025	10.89 Call		Bond Future	7085.6200	7.0856	7270.3000	7.2703	2.606	0.0000	0.0000
2025/06/25	2032	06/11/2025	10.89 Put		Bond Future	107.4900	0.1075	180.2600	0.1803	67.699	0.0000	0.0000
2025/06/25	2032	06/11/2025			Bond Future	9.2951	95.9867	9.2707	96.0986	0.262	0.0000	0.0000
2025/06/25	2032	06/11/2025	10.42 Call		Bond Future	5238.4900	5.2385	5461.2600	5.4613	4.253	0.0000	0.0000
2025/06/25	2032	06/11/2025	10.42 Put		Bond Future	247.7400	0.2477	358.6000	0.3586	44.749	0.0000	0.0000
2025/06/25	2032	05/02/2026			Bond Future	9.3829	97.8012	9.3571	97.9157	0.275	0.0000	0.0000
2025/06/25	2032	05/02/2026	10.16 Call		Bond Future	4187.9400	4.1879	4590.6500	4.5907	9.616	0.0000	0.0000
2025/06/25	2032	05/02/2026	10.16 Put		Bond Future	817.1800	0.8172	1105.4200	1.1054	35.273	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
2025/06/25	2032	07/05/2026		Bond Future	9.4844	95.4588	9.4570	95.5761	0.289	0.0000
2025/06/25	2032	07/05/2026	10.14 Call	Bond Future	3961.6400	3.9616	4488.4700	4.4885	13.298	0.0000
2025/06/25	2032	07/05/2026	10.14 Put	Bond Future	1206.3500	1.2064	1615.8300	1.6158	33.944	0.0000
2025/06/25	2032	06/08/2026		Bond Future	9.6033	97.2171	9.5740	97.3376	0.304	0.0000
2025/06/25	2032	06/08/2026	10.12 Call	Bond Future	3753.8600	3.7539	4388.8500	4.3889	16.916	0.0000
2025/06/25	2032	06/08/2026	10.12 Put	Bond Future	1654.1700	1.6542	2168.6600	2.1687	31.103	0.0000
2025/06/25	2033	07/08/2025		Bond Future	130.4433	130.4433	130.4679	130.4679	0.019	0.0000
2025/06/25	2033	07/08/2025	128.65 Call	Bond Future	1793.2500	1.7933	1817.9400	1.8179	1.377	0.0000
2025/06/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	2033	06/11/2025		Bond Future	131.4010	131.4010	131.4262	131.4262	0.019	0.0000
2025/06/25	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	2033	06/11/2025	133.14 Put	Bond Future	1739.0400	1.7390	1713.7600	1.7138	1.454	0.0000
2025/06/25	2033	05/02/2026		Bond Future	133.9165	133.9165	133.9429	133.9429	0.020	0.0000
2025/06/25	2033	05/02/2026	132.88 Call	Bond Future	1036.5400	1.0365	1062.9100	1.0629	2.544	0.0000
2025/06/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	2033	07/05/2026		Bond Future	134.8759	134.8759	134.9041	134.9041	0.021	0.0000
2025/06/25	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	2033	07/05/2026	135.16 Put	Bond Future	284.0800	0.2841	255.9200	0.2559	9.913	0.0000
2025/06/25	2033	06/08/2026		Bond Future	137.3955	137.3955	137.4255	137.4255	0.022	0.0000
2025/06/25	2033	06/08/2026	134.25 Call	Bond Future	3145.5100	3.1455	3175.4800	3.1755	0.953	0.0000
2025/06/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	2037	07/08/2025	11.45 Call	Bond Future	5516.3500	5.5164	5863.0200	5.8630	6.284	0.0000
2025/06/25	2037	07/08/2025	11.45 Put	Bond Future	55.2800	0.0553	258.5300	0.2585	367.674	0.0000
2025/06/25	2037	07/08/2025	10.50 Put	Bond Future	1117.3000	1.1173	1575.8300	1.5758	41.039	0.0000
2025/06/25	2037	07/08/2025	10.50 Call	Bond Future	1156.6400	1.1566	1758.5900	1.7586	52.043	0.0000
2025/06/25	2037	07/08/2025	11.00 Put	Bond Future	262.7900	0.2628	633.4600	0.6335	141.052	0.0000
2025/06/25	2037	07/08/2025	11.00 Call	Bond Future	3216.3100	3.2163	3730.4000	3.7304	15.984	0.0000
2025/06/25	2037	07/08/2025	11.83 Call	Bond Future	7510.3400	7.5103	7757.3400	7.7573	3.289	0.0000
2025/06/25	2037	07/08/2025	11.83 Put	Bond Future	12.8300	0.0128	116.4100	0.1164	807.327	0.0000
2025/06/25	2037	07/08/2025	12.17 Call	Bond Future	9262.5100	9.2625	9458.9200	9.4589	2.120	0.0000
2025/06/25	2037	07/08/2025	12.17 Put	Bond Future	3.2500	0.0033	56.2400	0.0562	1,630.462	0.0000
2025/06/25	2037	07/08/2025	11.42 Call	Bond Future	5358.8700	5.3589	5715.4300	5.7154	6.654	0.0000
2025/06/25	2037	07/08/2025	11.42 Put	Bond Future	61.6900	0.0617	274.8300	0.2748	345.502	0.0000
2025/06/25	2037	07/08/2025	10.55 Put	Bond Future	983.2100	0.9832	1446.6000	1.4466	47.130	0.0000
2025/06/25	2037	07/08/2025	10.55 Call	Bond Future	1320.2300	1.3202	1927.0400	1.9270	45.962	0.0000
2025/06/25	2037	07/08/2025	10.64 Put	Bond Future	773.2700	0.7733	1235.8400	1.2358	59.820	0.0000
2025/06/25	2037	07/08/2025	10.64 Call	Bond Future	1642.5600	1.6426	2248.5500	2.2486	36.893	0.0000
2025/06/25	2037	07/08/2025	11.82 Call	Bond Future	7458.1900	7.4582	7707.1700	7.7072	3.338	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
2025/06/25	2037	07/08/2025	11.82 Put	Bond Future		13.3500	0.0134	118.9100	0.1189	790.712	0.0000	0.0000
2025/06/25	2037	07/08/2025	11.07 Call	Bond Future		3559.6000	3.5596	4047.1400	4.0471	13.696	0.0000	0.0000
2025/06/25	2037	07/08/2025	11.07 Put	Bond Future		208.9900	0.2090	553.1100	0.5531	164.659	0.0000	0.0000
2025/06/25	2037	07/08/2025	10.34 Put	Bond Future		1637.5400	1.6375	2053.2900	2.0533	25.389	0.0000	0.0000
2025/06/25	2037	07/08/2025	10.34 Call	Bond Future		714.7200	0.7147	1273.8900	1.2739	78.236	0.0000	0.0000
2025/06/25	2037	07/08/2025		Bond Future		10.4934	87.1532	10.4694	87.2966	0.229	0.0000	0.0000
2025/06/25	2037	07/08/2025	13.01 Call	Bond Future		13380.7100	13.3807	13529.6400	13.5296	1.113	0.0000	0.0000
2025/06/25	2037	07/08/2025	13.01 Put	Bond Future		0.0400	0.0000	5.5500	0.0056	13,775.000	0.0000	0.0000
2025/06/25	2037	06/11/2025		Bond Future		10.5929	88.7997	10.5680	88.9459	0.235	0.0000	0.0000
2025/06/25	2037	06/11/2025	11.63 Call	Bond Future		6197.5100	6.1975	7175.6900	7.1757	15.783	0.0000	0.0000
2025/06/25	2037	06/11/2025	11.63 Put	Bond Future		404.4900	0.4045	1236.4800	1.2365	205.689	0.0000	0.0000
2025/06/25	2037	06/11/2025	10.50 Put	Bond Future		2219.8500	2.2199	3246.2300	3.2462	46.236	0.0000	0.0000
2025/06/25	2037	06/11/2025	10.50 Call	Bond Future		1673.0600	1.6731	2845.6300	2.8456	70.085	0.0000	0.0000
2025/06/25	2037	06/11/2025	11.00 Put	Bond Future		1080.1000	1.0801	2119.0500	2.1191	96.190	0.0000	0.0000
2025/06/25	2037	06/11/2025	11.00 Call	Bond Future		3420.7900	3.4208	4605.9300	4.6059	34.645	0.0000	0.0000
2025/06/25	2037	06/11/2025	12.16 Call	Bond Future		8716.8100	8.7168	9482.0600	9.4821	8.779	0.0000	0.0000
2025/06/25	2037	06/11/2025	12.16 Put	Bond Future		170.8900	0.1709	789.9500	0.7900	362.256	0.0000	0.0000
2025/06/25	2037	05/02/2026	12.27 Call	Bond Future		8874.1500	8.8742	10033.5000	10.0335	13.064	0.0000	0.0000
2025/06/25	2037	05/02/2026	12.27 Put	Bond Future		475.6200	0.4756	1485.5700	1.4856	212.344	0.0000	0.0000
2025/06/25	2037	05/02/2026	10.90 Put	Bond Future		2110.6800	2.1107	3454.2100	3.4542	63.654	0.0000	0.0000
2025/06/25	2037	05/02/2026	10.90 Call	Bond Future		3248.6200	3.2486	4741.5500	4.7416	45.956	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.86 Call	Bond Future		7068.5000	7.0685	8371.1000	8.3711	18.428	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.86 Put	Bond Future		749.0700	0.7491	1902.2700	1.9023	153.951	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.36 Call	Bond Future		4971.0900	4.9711	6416.7300	6.4167	29.081	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.36 Put	Bond Future		1293.8200	1.2938	2590.0600	2.5901	100.187	0.0000	0.0000
2025/06/25	2037	05/02/2026	10.65 Put	Bond Future		2731.6200	2.7316	4047.2500	4.0473	48.163	0.0000	0.0000
2025/06/25	2037	05/02/2026	10.65 Call	Bond Future		2444.0000	2.4440	3909.0300	3.9090	59.944	0.0000	0.0000
2025/06/25	2037	05/02/2026	12.73 Call	Bond Future		10928.4800	10.9285	11858.7800	11.8588	8.513	0.0000	0.0000
2025/06/25	2037	05/02/2026	12.73 Put	Bond Future		286.8200	0.2868	1067.7200	1.0677	272.261	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.40 Put	Bond Future		1238.9100	1.2389	2526.9000	2.5269	103.962	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.40 Call	Bond Future		5132.0000	5.1320	6569.3900	6.5694	28.008	0.0000	0.0000
2025/06/25	2037	05/02/2026		Bond Future		10.7000	86.2198	10.6740	86.3692	0.243	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.20 Call	Bond Future		4342.5400	4.3425	5816.6300	5.8166	33.945	0.0000	0.0000
2025/06/25	2037	05/02/2026	11.20 Put	Bond Future		1536.4500	1.5365	2861.1400	2.8611	86.218	0.0000	0.0000
2025/06/25	2037	07/05/2026	12.40 Call	Bond Future		9035.6700	9.0357	10626.1900	10.6262	17.603	0.0000	0.0000
2025/06/25	2037	07/05/2026	12.40 Put	Bond Future		761.7200	0.7617	2199.4000	2.1994	188.741	0.0000	0.0000
2025/06/25	2037	07/05/2026	10.95 Put	Bond Future		2743.8500	2.7439	4457.9700	4.4580	62.471	0.0000	0.0000
2025/06/25	2037	07/05/2026	10.95 Call	Bond Future		3461.5200	3.4615	5328.4800	5.3285	53.935	0.0000	0.0000
2025/06/25	2037	07/05/2026		Bond Future		10.8216	87.8216	10.7944	87.9744	0.251	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
2025/06/25	2037	07/05/2026	11.32 Call	Bond Future	4725.2500	4.7253	6592.2200	6.5922	39.511	0.0000	0.0000
2025/06/25	2037	07/05/2026	11.32 Put	Bond Future	1985.5400	1.9855	3699.6700	3.6997	86.331	0.0000	0.0000
2025/06/25	2037	06/08/2026		Bond Future	10.9585	85.1795	10.9300	85.3361	0.260	0.0000	0.0000
2025/06/25	2037	06/08/2026	11.71 Call	Bond Future	6032.9400	6.0329	7705.8200	7.7058	27.729	0.0000	0.0000
2025/06/25	2037	06/08/2026	11.71 Put	Bond Future	2040.3700	2.0404	3556.6300	3.5566	74.313	0.0000	0.0000
2025/06/25	2038	07/08/2025		Bond Future	139.3132	139.3132	139.1230	139.1230	0.136	0.0000	0.0000
2025/06/25	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2038	07/08/2025	139.56 Put	Bond Future	246.8400	0.2468	436.9600	0.4370	77.022	0.0000	0.0000
2025/06/25	2038	06/11/2025		Bond Future	141.9791	141.9791	141.7856	141.7856	0.136	0.0000	0.0000
2025/06/25	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2038	06/11/2025	143.88 Put	Bond Future	1900.8700	1.9009	2094.4000	2.0944	10.181	0.0000	0.0000
2025/06/25	2038	05/02/2026		Bond Future	142.5322	142.5322	142.3360	142.3360	0.138	0.0000	0.0000
2025/06/25	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2038	05/02/2026	143.20 Put	Bond Future	667.7800	0.6678	864.0400	0.8640	29.390	0.0000	0.0000
2025/06/25	2038	07/05/2026		Bond Future	145.2159	145.2159	145.0171	145.0171	0.137	0.0000	0.0000
2025/06/25	2038	07/05/2026	144.53 Call	Bond Future	685.8600	0.6859	487.0700	0.4871	28.984	0.0000	0.0000
2025/06/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2038	06/08/2026		Bond Future	145.7273	145.7273	145.5267	145.5267	0.138	0.0000	0.0000
2025/06/25	2038	06/08/2026	144.72 Call	Bond Future	1007.2700	1.0073	806.6500	0.8067	19.917	0.0000	0.0000
2025/06/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2040	07/08/2025	10.90 Put	Bond Future	1182.8300	1.1828	2087.9800	2.0880	76.524	0.0000	0.0000
2025/06/25	2040	07/08/2025	10.90 Call	Bond Future	1242.6100	1.2426	2238.0300	2.2380	80.107	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.20 Call	Bond Future	2475.7300	2.4757	3414.6100	3.4146	37.923	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.20 Put	Bond Future	509.9300	0.5099	1358.5400	1.3585	166.417	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.50 Call	Bond Future	4004.1400	4.0041	4767.1100	4.7671	19.055	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.50 Put	Bond Future	194.3300	0.1943	867.0300	0.8670	346.164	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.60 Call	Bond Future	10080.4000	10.0804	10321.8700	10.3219	2.395	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.60 Put	Bond Future	2.9400	0.0029	154.1400	0.1541	5,142.857	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.10 Put	Bond Future	685.3700	0.6854	1571.6400	1.5716	129.313	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.10 Call	Bond Future	2022.8400	2.0228	2999.3800	2.9994	48.276	0.0000	0.0000
2025/06/25	2040	07/08/2025	10.80 Put	Bond Future	1516.1300	1.5161	2396.0700	2.3961	58.039	0.0000	0.0000
2025/06/25	2040	07/08/2025	10.80 Call	Bond Future	926.3700	0.9264	1896.5800	1.8966	104.732	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.40 Put	Bond Future	271.3000	0.2713	1008.6600	1.0087	271.788	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.40 Call	Bond Future	3473.1800	3.4732	4300.8100	4.3008	23.829	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.00 Call	Bond Future	6783.5500	6.7836	7240.4200	7.2404	6.735	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.00 Put	Bond Future	31.8800	0.0319	398.4800	0.3985	1,149.937	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.00 Put	Bond Future	907.3900	0.9074	1813.8300	1.8138	99.895	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.00 Call	Bond Future	1609.5500	1.6096	2606.2600	2.6063	61.925	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
2025/06/25	2040	07/08/2025	11.70 Put	Bond Future	96.6600	0.0967	638.2000	0.6382	560.252	0.0000	0.0000
2025/06/25	2040	07/08/2025	11.70 Call	Bond Future	5102.5200	5.1025	5734.3300	5.7343	12.382	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.40 Call	Bond Future	8999.3100	8.9993	9294.3500	9.2944	3.278	0.0000	0.0000
2025/06/25	2040	07/08/2025	12.40 Put	Bond Future	6.6000	0.0066	211.3700	0.2114	3,102.576	0.0000	0.0000
2025/06/25	2040	07/08/2025		Bond Future	10.8908	86.6687	10.8768	86.7590	0.128	0.0000	0.0000
2025/06/25	2040	07/08/2025	13.29 Call	Bond Future	13646.5800	13.6466	13772.1200	13.7721	0.920	0.0000	0.0000
2025/06/25	2040	07/08/2025	13.29 Put	Bond Future	0.1100	0.0001	35.3800	0.0354	32,063.636	0.0000	0.0000
2025/06/25	2040	06/11/2025		Bond Future	10.9949	88.3060	10.9804	88.3981	0.132	0.0000	0.0000
2025/06/25	2040	06/11/2025	11.84 Call	Bond Future	5763.0600	5.7631	7319.2200	7.3192	27.002	0.0000	0.0000
2025/06/25	2040	06/11/2025	11.84 Put	Bond Future	630.5600	0.6306	2094.6700	2.0947	232.192	0.0000	0.0000
2025/06/25	2040	05/02/2026		Bond Future	11.1062	85.4663	11.0912	85.5605	0.136	0.0000	0.0000
2025/06/25	2040	05/02/2026	11.49 Call	Bond Future	4205.9600	4.2060	6487.6000	6.4876	54.248	0.0000	0.0000
2025/06/25	2040	05/02/2026	11.49 Put	Bond Future	1860.1000	1.8601	4047.5100	4.0475	117.596	0.0000	0.0000
2025/06/25	2040	05/02/2026	13.23 Call	Bond Future	12138.8600	12.1389	13605.0900	13.6051	12.079	0.0000	0.0000
2025/06/25	2040	05/02/2026	13.23 Put	Bond Future	279.3100	0.2793	1651.3100	1.6513	491.210	0.0000	0.0000
2025/06/25	2040	05/02/2026	11.82 Put	Bond Future	1300.1300	1.3001	3416.0100	3.4160	162.744	0.0000	0.0000
2025/06/25	2040	05/02/2026	11.82 Call	Bond Future	5587.4700	5.5875	7797.5800	7.7976	39.555	0.0000	0.0000
2025/06/25	2040	07/05/2026		Bond Future	11.2306	87.0539	11.2149	87.1505	0.141	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.67 Call	Bond Future	4962.2900	4.9623	7898.4300	7.8984	59.169	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.67 Put	Bond Future	2334.5400	2.3345	5174.0100	5.1740	121.629	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.72 Put	Bond Future	2236.2300	2.2362	5070.9500	5.0710	126.763	0.0000	0.0000
2025/06/25	2040	07/05/2026	10.70 Put	Bond Future	5233.2100	5.2332	7805.9100	7.8059	49.161	0.0000	0.0000
2025/06/25	2040	07/05/2026	10.70 Call	Bond Future	1891.5400	1.8915	4560.9100	4.5609	141.122	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.53 Call	Bond Future	8544.8800	8.5449	11236.0100	11.2360	31.494	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.53 Put	Bond Future	1112.4000	1.1124	3706.8600	3.7069	233.231	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.03 Call	Bond Future	6404.1800	6.4042	9273.8800	9.2739	44.810	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.03 Put	Bond Future	1712.3600	1.7124	4485.3900	4.4854	161.942	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.12 Put	Bond Future	3719.6400	3.7196	6502.6300	6.5026	74.819	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.12 Call	Bond Future	3038.4600	3.0385	5918.1200	5.9181	94.774	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.22 Call	Bond Future	7203.1700	7.2032	10013.7000	10.0137	39.018	0.0000	0.0000
2025/06/25	2040	07/05/2026	12.22 Put	Bond Future	1453.0100	1.4530	4166.8700	4.1669	186.775	0.0000	0.0000
2025/06/25	2040	07/05/2026	11.72 Call	Bond Future	5155.3600	5.1554	8086.7500	8.0868	56.861	0.0000	0.0000
2025/06/25	2040	06/08/2026		Bond Future	11.3693	84.1468	11.3528	84.2461	0.146	0.0000	0.0000
2025/06/25	2040	06/08/2026	12.19 Call	Bond Future	6800.8000	6.8008	9555.4500	9.5555	40.505	0.0000	0.0000
2025/06/25	2040	06/08/2026	12.19 Put	Bond Future	2087.8500	2.0879	4743.1900	4.7432	127.181	0.0000	0.0000
2025/06/25	2044	07/08/2025	11.85 Call	Bond Future	4442.0700	4.4421	5500.8900	5.5009	23.836	0.0000	0.0000
2025/06/25	2044	07/08/2025	11.85 Put	Bond Future	162.8300	0.1628	1196.7700	1.1968	634.981	0.0000	0.0000
2025/06/25	2044	07/08/2025	11.30 Put	Bond Future	885.5400	0.8855	2271.6600	2.2717	156.528	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	
2025/06/25	2044	07/08/2025	11.30 Call	Bond Future	1727.9500	1.7280	3138.9500	3.1390	81.657	0.0000	0.0000
2025/06/25	2044	07/08/2025	10.63 Put	Bond Future	3836.5900	3.8366	4736.7300	4.7367	23.462	0.0000	0.0000
2025/06/25	2044	07/08/2025	10.63 Call	Bond Future	149.9200	0.1499	1074.9400	1.0749	617.009	0.0000	0.0000
2025/06/25	2044	07/08/2025	12.20 Call	Bond Future	6392.1200	6.3921	7160.7700	7.1608	12.025	0.0000	0.0000
2025/06/25	2044	07/08/2025	12.20 Put	Bond Future	47.4900	0.0475	791.2600	0.7913	1,566.161	0.0000	0.0000
2025/06/25	2044	07/08/2025		Bond Future	11.1709	81.5179	11.1671	81.5428	0.034	0.0000	0.0000
2025/06/25	2044	07/08/2025	13.34 Call	Bond Future	12480.4200	12.4804	12683.6700	12.6837	1.629	0.0000	0.0000
2025/06/25	2044	07/08/2025	13.34 Put	Bond Future	0.5300	0.0005	178.9000	0.1789	33,654.717	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.75 Call	Bond Future	4123.0100	4.1230	6599.5200	6.5995	60.066	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.75 Put	Bond Future	1140.0600	1.1401	3591.1200	3.5911	214.994	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.25 Put	Bond Future	2301.6200	2.3016	4771.2300	4.7712	107.299	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.25 Call	Bond Future	2137.2600	2.1373	4632.3200	4.6323	116.741	0.0000	0.0000
2025/06/25	2044	06/11/2025		Bond Future	11.2753	83.0579	11.2714	83.0834	0.035	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.88 Call	Bond Future	4712.2500	4.7123	7138.8700	7.1389	51.496	0.0000	0.0000
2025/06/25	2044	06/11/2025	11.88 Put	Bond Future	943.0800	0.9431	3344.2500	3.3443	254.609	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.20 Call	Bond Future	6237.9400	6.2379	8496.6400	8.4966	36.209	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.20 Put	Bond Future	587.2000	0.5872	2820.4500	2.8205	380.322	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.25 Call	Bond Future	6483.0500	6.4831	8711.7200	8.7117	34.377	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.25 Put	Bond Future	545.0500	0.5451	2748.2700	2.7483	404.223	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.00 Call	Bond Future	5273.7900	5.2738	7643.6600	7.6437	44.937	0.0000	0.0000
2025/06/25	2044	06/11/2025	12.00 Put	Bond Future	790.1900	0.7902	3134.6100	3.1346	296.691	0.0000	0.0000
2025/06/25	2044	05/02/2026		Bond Future	11.3866	80.2442	11.3825	80.2704	0.036	0.0000	0.0000
2025/06/25	2044	05/02/2026	11.56 Call	Bond Future	3486.1500	3.4862	6790.7500	6.7908	94.792	0.0000	0.0000
2025/06/25	2044	05/02/2026	11.56 Put	Bond Future	2394.6800	2.3947	5672.9900	5.6730	136.900	0.0000	0.0000
2025/06/25	2044	07/05/2026		Bond Future	11.5096	81.7347	11.5052	81.7621	0.038	0.0000	0.0000
2025/06/25	2044	07/05/2026	11.80 Call	Bond Future	4510.8300	4.5108	8531.6400	8.5316	89.137	0.0000	0.0000
2025/06/25	2044	07/05/2026	11.80 Put	Bond Future	2727.9200	2.7279	6721.2800	6.7213	146.388	0.0000	0.0000
2025/06/25	2044	06/08/2026		Bond Future	11.6459	78.8547	11.6412	78.8835	0.040	0.0000	0.0000
2025/06/25	2044	06/08/2026	12.42 Call	Bond Future	6760.3100	6.7603	10932.9600	10.9330	61.723	0.0000	0.0000
2025/06/25	2044	06/08/2026	12.42 Put	Bond Future	2235.1400	2.2351	6378.9900	6.3790	185.396	0.0000	0.0000
2025/06/25	2046	07/08/2025		Bond Future	119.6330	119.6330	119.4829	119.4829	0.126	0.0000	0.0000
2025/06/25	2046	07/08/2025	118.69 Call	Bond Future	943.0200	0.9430	792.8500	0.7929	15.924	0.0000	0.0000
2025/06/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2046	06/11/2025		Bond Future	119.6633	119.6633	119.5107	119.5107	0.128	0.0000	0.0000
2025/06/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	2046	06/11/2025	125.41 Put	Bond Future	5746.7100	5.7467	5899.3300	5.8993	2.656	0.0000	0.0000
2025/06/25	2046	05/02/2026		Bond Future	121.9541	121.9541	121.7990	121.7990	0.127	0.0000	0.0000
2025/06/25	2046	05/02/2026	121.65 Call	Bond Future	304.0800	0.3041	149.0100	0.1490	50.996	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
2025/06/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2046	07/05/2026		Bond Future	121.9550	121.9550	121.7984	121.7984	0.128	0.0000
2025/06/25	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2046	07/05/2026	124.95 Put	Bond Future	2995.0400	2.9950	3151.6100	3.1516	5.228	0.0000
2025/06/25	2046	06/08/2026		Bond Future	124.2319	124.2319	124.0734	124.0734	0.128	0.0000
2025/06/25	2046	06/08/2026	122.38 Call	Bond Future	1851.8800	1.8519	1693.3900	1.6934	8.558	0.0000
2025/06/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	07/08/2025		Bond Future	118.1895	118.1895	118.3111	118.3111	0.103	0.0000
2025/06/25	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	07/08/2025	119.89 Put	Bond Future	1700.4800	1.7005	1578.9300	1.5789	7.148	0.0000
2025/06/25	2050	06/11/2025		Bond Future	120.4512	120.4512	120.5752	120.5752	0.103	0.0000
2025/06/25	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	06/11/2025	124.42 Put	Bond Future	3968.8200	3.9688	3844.7700	3.8448	3.126	0.0000
2025/06/25	2050	05/02/2026		Bond Future	120.3450	120.3450	120.4722	120.4722	0.106	0.0000
2025/06/25	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	05/02/2026	122.82 Put	Bond Future	2474.9900	2.4750	2347.8000	2.3478	5.139	0.0000
2025/06/25	2050	07/05/2026		Bond Future	122.6108	122.6108	122.7415	122.7415	0.107	0.0000
2025/06/25	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	07/05/2026	124.07 Put	Bond Future	1459.2100	1.4592	1328.5100	1.3285	8.957	0.0000
2025/06/25	2050	06/08/2026		Bond Future	122.4472	122.4472	122.5819	122.5819	0.110	0.0000
2025/06/25	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/25	2050	06/08/2026	123.27 Put	Bond Future	822.8100	0.8228	688.1000	0.6881	16.372	0.0000
2025/06/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/25	AL37	07/08/2025		Index Future	1153.0610	1153.0610	1154.1800	1154.1800	0.097	0.0000
2025/06/25	AL37	06/11/2025		Index Future	1174.8450	1174.8450	1175.9860	1175.9860	0.097	0.0000
2025/06/25	AL37	05/02/2026		Index Future	1197.0660	1197.0660	1198.2290	1198.2290	0.097	0.0000
2025/06/25	AL37	07/05/2026		Index Future	1219.3510	1219.3510	1220.5400	1220.5400	0.098	0.0000
2025/06/25	AL37	06/08/2026		Index Future	1241.6400	1241.6400	1242.8540	1242.8540	0.098	0.0000
2025/06/25	AL7T	07/08/2025		Index Future	1393.5550	1393.5550	1395.6040	1395.6040	0.147	0.0000
2025/06/25	AL7T	06/11/2025		Index Future	1419.8830	1419.8830	1421.9710	1421.9710	0.147	0.0000
2025/06/25	AL7T	05/02/2026		Index Future	1446.7380	1446.7380	1448.8680	1448.8680	0.147	0.0000
2025/06/25	AL7T	07/05/2026		Index Future	1473.6710	1473.6710	1475.8450	1475.8450	0.148	0.0000
2025/06/25	AL7T	06/08/2026		Index Future	1500.6090	1500.6090	1502.8260	1502.8260	0.148	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	
2025/06/25	ALBI	07/08/2025		Index Future	1185.4950	1185.4950	1186.4570	1186.4570	0.081	0.0000	0.0000
2025/06/25	ALBI	06/11/2025		Index Future	1207.8920	1207.8920	1208.8730	1208.8730	0.081	0.0000	0.0000
2025/06/25	ALBI	05/02/2026		Index Future	1230.7380	1230.7380	1231.7390	1231.7390	0.081	0.0000	0.0000
2025/06/25	ALBI	07/05/2026		Index Future	1253.6500	1253.6500	1254.6730	1254.6730	0.082	0.0000	0.0000
2025/06/25	ALBI	06/08/2026		Index Future	1276.5660	1276.5660	1277.6110	1277.6110	0.082	0.0000	0.0000
2025/06/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/06/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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	
2025/06/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/25	ES33	07/08/2025		Bond Future	10.6370	86.2994	10.5768	86.5859	0.567	0.0000	0.0000
2025/06/25	ES33	07/08/2025	13.56 Call	Bond Future	12494.8000	12.4948	12781.3100	12.7813	2.293	0.0000	0.0000
2025/06/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES33	06/11/2025		Bond Future	10.7653	84.1559	10.7023	84.4480	0.586	0.0000	0.0000
2025/06/25	ES33	06/11/2025	12.01 Call	Bond Future	5505.6500	5.5057	5797.7500	5.7978	5.305	0.0000	0.0000
2025/06/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES33	05/02/2026		Bond Future	10.9063	85.7667	10.8402	86.0648	0.607	0.0000	0.0000
2025/06/25	ES33	05/02/2026	11.49 Call	Bond Future	2571.1900	2.5712	2869.3000	2.8693	11.594	0.0000	0.0000
2025/06/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES33	07/05/2026		Bond Future	11.0577	83.5850	10.9881	83.8894	0.629	0.0000	0.0000
2025/06/25	ES33	07/05/2026	11.69 Call	Bond Future	2704.4100	2.7044	3008.8600	3.0089	11.258	0.0000	0.0000
2025/06/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES33	06/08/2026		Bond Future	11.2270	85.1431	11.1538	85.4541	0.652	0.0000	0.0000
2025/06/25	ES33	06/08/2026	12.02 Call	Bond Future	3274.4500	3.2745	3585.4600	3.5855	9.498	0.0000	0.0000
2025/06/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES42	07/08/2025		Bond Future	11.3622	81.2900	11.3483	81.3763	0.123	0.0000	0.0000
2025/06/25	ES42	07/08/2025	13.79 Call	Bond Future	13017.8700	13.0179	13104.0900	13.1041	0.662	0.0000	0.0000
2025/06/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES42	06/11/2025		Bond Future	11.4775	78.5805	11.4630	78.6684	0.126	0.0000	0.0000
2025/06/25	ES42	06/11/2025	12.39 Call	Bond Future	5246.6200	5.2466	5334.5000	5.3345	1.675	0.0000	0.0000
2025/06/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES42	05/02/2026		Bond Future	11.5973	80.0841	11.5823	80.1741	0.130	0.0000	0.0000
2025/06/25	ES42	05/02/2026	11.85 Call	Bond Future	1484.4100	1.4844	1574.4200	1.5744	6.064	0.0000	0.0000
2025/06/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	ES42	07/05/2026		Bond Future	11.7284	77.3259	11.7126	77.4182	0.134	0.0000	0.0000
2025/06/25	ES42	07/05/2026	12.20 Call	Bond Future	2684.4800	2.6845	2776.8300	2.7768	3.440	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
2025/06/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	ES42	06/08/2026		Bond Future	11.8681	78.7653	11.8516	78.8603	0.139	0.0000
2025/06/25	ES42	06/08/2026	12.65 Call	Bond Future	4290.9900	4.2910	4385.9300	4.3859	2.213	0.0000
2025/06/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GOVI	07/08/2025		GOVI	1166.8400	1166.8400	1167.7820	1167.7820	0.081	0.0000
2025/06/25	GOVI	07/08/2025	1,011. Call 00	GOVI	1558400.0000	155.8400	1567820.0000	156.7820	0.604	0.0000
2025/06/25	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GOVI	06/11/2025		GOVI	1188.8850	1188.8850	1189.8450	1189.8450	0.081	0.0000
2025/06/25	GOVI	06/11/2025	1,112. Call 00	GOVI	768850.0000	76.8850	778450.0000	77.8450	1.249	0.0000
2025/06/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GOVI	05/02/2026		GOVI	1211.3710	1211.3710	1212.3500	1212.3500	0.081	0.0000
2025/06/25	GOVI	05/02/2026	1,150. Call 00	GOVI	613710.0000	61.3710	623500.0000	62.3500	1.595	0.0000
2025/06/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GOVI	07/05/2026		GOVI	1233.9220	1233.9220	1234.9240	1234.9240	0.081	0.0000
2025/06/25	GOVI	07/05/2026	1,177. Call 00	GOVI	569220.0000	56.9220	579240.0000	57.9240	1.760	0.0000
2025/06/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GOVI	06/08/2026		GOVI	1256.4770	1256.4770	1257.5010	1257.5010	0.081	0.0000
2025/06/25	GOVI	06/08/2026	1,189. Call 00	GOVI	674770.0000	67.4770	685010.0000	68.5010	1.518	0.0000
2025/06/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/06/25	IGOV	07/08/2025		Index Future	381.1590	381.1590	382.0620	382.0620	0.237	0.0000
2025/06/25	IGOV	06/11/2025		Index Future	388.4530	388.4530	389.3740	389.3740	0.237	0.0000
2025/06/25	IGOV	05/02/2026		Index Future	395.8920	395.8920	396.8300	396.8300	0.237	0.0000
2025/06/25	IGOV	07/05/2026		Index Future	403.3520	403.3520	404.3090	404.3090	0.237	0.0000
2025/06/25	IGOV	06/08/2026		Index Future	410.8130	410.8130	411.7890	411.7890	0.238	0.0000
2025/06/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/06/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/06/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/06/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/06/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/06/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/06/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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
2025/06/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/06/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/06/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/06/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/06/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/06/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/06/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000
2025/06/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/06/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/06/25	R033	07/08/2025		Bond Future	9.4327	106.6768	9.3992	106.8602	0.355	0.0000
2025/06/25	R033	07/08/2025	10.33 Call	Bond Future	4834.1300	4.8341	5200.6000	5.2006	7.581	0.0000
2025/06/25	R033	07/08/2025	10.33 Put	Bond Future	79.9200	0.0799	263.0400	0.2630	229.129	0.0000
2025/06/25	R033	06/11/2025		Bond Future	9.5181	103.6486	9.4829	103.8355	0.370	0.0000
2025/06/25	R033	06/11/2025	10.33 Call	Bond Future	4656.3800	4.6564	5189.1000	5.1891	11.441	0.0000
2025/06/25	R033	06/11/2025	10.33 Put	Bond Future	463.2400	0.4632	809.0800	0.8091	74.657	0.0000
2025/06/25	R033	05/02/2026		Bond Future	9.6107	105.6079	9.5737	105.7988	0.386	0.0000
2025/06/25	R033	05/02/2026	10.49 Call	Bond Future	5213.4600	5.2135	6008.0600	6.0081	15.241	0.0000
2025/06/25	R033	05/02/2026	10.49 Put	Bond Future	815.3600	0.8154	1419.0700	1.4191	74.042	0.0000
2025/06/25	R033	07/05/2026		Bond Future	9.7164	102.5267	9.6772	102.7220	0.403	0.0000
2025/06/25	R033	07/05/2026	10.38 Call	Bond Future	4678.6000	4.6786	5525.4000	5.5254	18.099	0.0000
2025/06/25	R033	07/05/2026	10.38 Put	Bond Future	1440.1300	1.4401	2091.6100	2.0916	45.238	0.0000
2025/06/25	R033	06/08/2026		Bond Future	9.8378	104.4146	9.7963	104.6145	0.421	0.0000
2025/06/25	R033	06/08/2026	10.25 Call	Bond Future	4057.0100	4.0570	5242.8800	5.2429	29.230	0.0000
2025/06/25	R033	06/08/2026	10.25 Put	Bond Future	2096.7200	2.0967	3082.6900	3.0827	47.024	0.0000
2025/06/25	R035	07/08/2025	10.90 Call	Bond Future	5162.2300	5.1622	5578.8400	5.5788	8.070	0.0000
2025/06/25	R035	07/08/2025	10.90 Put	Bond Future	67.7800	0.0678	348.2900	0.3483	413.854	0.0000
2025/06/25	R035	07/08/2025	11.30 Call	Bond Future	7224.5500	7.2246	7514.6100	7.5146	4.015	0.0000
2025/06/25	R035	07/08/2025	11.30 Put	Bond Future	16.5000	0.0165	170.4600	0.1705	933.091	0.0000
2025/06/25	R035	07/08/2025	10.08 Put	Bond Future	842.5100	0.8425	1391.6500	1.3917	65.179	0.0000
2025/06/25	R035	07/08/2025	10.08 Call	Bond Future	1380.8300	1.3808	2066.0700	2.0661	49.625	0.0000
2025/06/25	R035	07/08/2025	10.58 Put	Bond Future	194.4500	0.1945	607.8400	0.6078	212.594	0.0000
2025/06/25	R035	07/08/2025	10.58 Call	Bond Future	3547.4100	3.5474	4096.9000	4.0969	15.490	0.0000
2025/06/25	R035	07/08/2025	11.34 Call	Bond Future	7429.9000	7.4299	7710.4300	7.7104	3.776	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	
2025/06/25	R035	07/08/2025	11.34 Put	Bond Future	14.2700	0.0143	158.7000	0.1587	1,012.123	0.0000	0.0000
2025/06/25	R035	07/08/2025		Bond Future	9.9867	97.2259	9.9632	97.3620	0.235	0.0000	0.0000
2025/06/25	R035	07/08/2025	12.65 Call	Bond Future	13854.2100	13.8542	13996.2700	13.9963	1.025	0.0000	0.0000
2025/06/25	R035	07/08/2025	12.65 Put	Bond Future	0.0300	0.0000	5.9900	0.0060	19,866.667	0.0000	0.0000
2025/06/25	R035	07/08/2025	10.40 Call	Bond Future	2692.8800	2.6929	3313.3800	3.3134	23.042	0.0000	0.0000
2025/06/25	R035	07/08/2025	10.40 Put	Bond Future	339.8500	0.3399	824.2500	0.8243	142.533	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.50 Call	Bond Future	3360.5800	3.3606	4208.2500	4.2083	25.224	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.50 Put	Bond Future	1037.8400	1.0378	1746.7400	1.7467	68.305	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.15 Call	Bond Future	2111.6800	2.1117	2974.0400	2.9740	40.838	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.15 Put	Bond Future	1731.7600	1.7318	2455.3500	2.4554	41.784	0.0000	0.0000
2025/06/25	R035	06/11/2025	9.77 Put	Bond Future	2874.9300	2.8749	3509.8900	3.5099	22.086	0.0000	0.0000
2025/06/25	R035	06/11/2025	9.77 Call	Bond Future	1082.2300	1.0822	1855.9600	1.8560	71.494	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.00 Put	Bond Future	474.7300	0.4747	1060.5600	1.0606	123.403	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.00 Call	Bond Future	5479.5600	5.4796	6204.1600	6.2042	13.224	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.68 Call	Bond Future	4088.4200	4.0884	4901.7700	4.9018	19.894	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.68 Put	Bond Future	787.6700	0.7877	1462.2500	1.4623	85.642	0.0000	0.0000
2025/06/25	R035	06/11/2025		Bond Future	10.0827	94.5589	10.0582	94.6976	0.243	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.20 Call	Bond Future	6390.4500	6.3905	7053.1700	7.0532	10.370	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.20 Put	Bond Future	342.5800	0.3426	866.5300	0.8665	152.942	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.08 Put	Bond Future	1909.5100	1.9095	2625.5800	2.6256	37.500	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.08 Call	Bond Future	1894.2200	1.8942	2749.0600	2.7491	45.129	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.58 Put	Bond Future	918.9400	0.9189	1614.2900	1.6143	75.669	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.58 Call	Bond Future	3678.1000	3.6781	4512.2200	4.5122	22.678	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.67 Call	Bond Future	8591.2400	8.5912	9113.0000	9.1130	6.073	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.67 Put	Bond Future	156.9100	0.1569	539.9000	0.5399	244.083	0.0000	0.0000
2025/06/25	R035	06/11/2025	9.91 Put	Bond Future	2401.8200	2.4018	3083.3900	3.0834	28.377	0.0000	0.0000
2025/06/25	R035	06/11/2025	9.91 Call	Bond Future	1417.3600	1.4174	2237.7000	2.2377	57.878	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.41 Put	Bond Future	1188.0600	1.1881	1907.8700	1.9079	60.587	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.41 Call	Bond Future	3016.4500	3.0165	3875.0300	3.8750	28.463	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.43 Call	Bond Future	7461.1300	7.4611	8052.7900	8.0528	7.930	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.43 Put	Bond Future	234.2200	0.2342	687.1100	0.6871	193.361	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.95 Call	Bond Future	9912.2900	9.9123	10330.6100	10.3306	4.220	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.95 Put	Bond Future	98.1700	0.0982	377.7200	0.3777	284.761	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.45 Call	Bond Future	7554.9700	7.5550	8140.5300	8.1405	7.751	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.45 Put	Bond Future	226.5600	0.2266	673.3500	0.6734	197.206	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.95 Put	Bond Future	514.4000	0.5144	1115.5300	1.1155	116.860	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.95 Call	Bond Future	5255.8500	5.2559	5995.7500	5.9958	14.078	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.44 Put	Bond Future	1135.8600	1.1359	1852.5900	1.8526	63.100	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.44 Call	Bond Future	3129.4400	3.1294	3984.9400	3.9849	27.337	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
2025/06/25	R035	06/11/2025	10.94 Put	Bond Future	522.6700	0.5227	1126.7800	1.1268	115.582	0.0000	0.0000
2025/06/25	R035	06/11/2025	10.94 Call	Bond Future	5211.3200	5.2113	5954.2000	5.9542	14.255	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.99 Call	Bond Future	10100.5500	10.1006	10504.3600	10.5044	3.998	0.0000	0.0000
2025/06/25	R035	06/11/2025	11.99 Put	Bond Future	91.8100	0.0918	356.8500	0.3569	288.683	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.44 Put	Bond Future	1925.7600	1.9258	2902.2000	2.9022	50.704	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.44 Call	Bond Future	3308.4600	3.3085	4426.7400	4.4267	33.801	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.94 Put	Bond Future	1125.0800	1.1251	2052.0400	2.0520	82.391	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.94 Call	Bond Future	5162.6100	5.1626	6231.4100	6.2314	20.703	0.0000	0.0000
2025/06/25	R035	05/02/2026	12.44 Call	Bond Future	11578.5000	11.5785	12199.9100	12.1999	5.367	0.0000	0.0000
2025/06/25	R035	05/02/2026	12.44 Put	Bond Future	172.8600	0.1729	652.4300	0.6524	277.433	0.0000	0.0000
2025/06/25	R035	05/02/2026	11.00 Put	Bond Future	1053.2600	1.0533	1968.9800	1.9690	86.941	0.0000	0.0000
2025/06/25	R035	05/02/2026	11.00 Call	Bond Future	5402.4100	5.4024	6459.9700	6.4600	19.576	0.0000	0.0000
2025/06/25	R035	05/02/2026		Bond Future	10.1872	96.3466	10.1616	96.4884	0.252	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.79 Call	Bond Future	4577.1600	4.5772	5669.9600	5.6700	23.875	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.79 Put	Bond Future	1325.1300	1.3251	2276.0900	2.2761	71.764	0.0000	0.0000
2025/06/25	R035	05/02/2026	11.17 Call	Bond Future	6096.6400	6.0966	7116.3800	7.1164	16.726	0.0000	0.0000
2025/06/25	R035	05/02/2026	11.17 Put	Bond Future	872.5200	0.8725	1750.4200	1.7504	100.617	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.67 Call	Bond Future	4125.1800	4.1252	5232.2200	5.2322	26.836	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.67 Put	Bond Future	1508.2600	1.5083	2473.4600	2.4735	63.994	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.17 Put	Bond Future	2544.7500	2.5448	3504.8800	3.5049	37.730	0.0000	0.0000
2025/06/25	R035	05/02/2026	10.17 Call	Bond Future	2449.6700	2.4497	3551.6400	3.5516	44.984	0.0000	0.0000
2025/06/25	R035	07/05/2026		Bond Future	10.2966	93.6330	10.2697	93.7783	0.261	0.0000	0.0000
2025/06/25	R035	07/05/2026	10.86 Call	Bond Future	4743.4200	4.7434	6068.8600	6.0689	27.943	0.0000	0.0000
2025/06/25	R035	07/05/2026	10.86 Put	Bond Future	1770.6800	1.7707	2950.8800	2.9509	66.652	0.0000	0.0000
2025/06/25	R035	06/08/2026		Bond Future	10.4207	95.3581	10.3924	95.5070	0.272	0.0000	0.0000
2025/06/25	R035	06/08/2026	11.06 Call	Bond Future	5335.1300	5.3351	6877.1400	6.8771	28.903	0.0000	0.0000
2025/06/25	R035	06/08/2026	11.06 Put	Bond Future	2057.7600	2.0578	3450.9000	3.4509	67.702	0.0000	0.0000
2025/06/25	R038	07/08/2025		Bond Future	10.5278	106.3500	10.5090	106.4819	0.178	0.0000	0.0000
2025/06/25	R038	07/08/2025	11.24 Call	Bond Future	4964.9100	4.9649	5772.2000	5.7722	16.260	0.0000	0.0000
2025/06/25	R038	07/08/2025	11.24 Put	Bond Future	135.5300	0.1355	810.8900	0.8109	498.310	0.0000	0.0000
2025/06/25	R038	06/11/2025		Bond Future	10.6331	102.8743	10.6136	103.0087	0.184	0.0000	0.0000
2025/06/25	R038	06/11/2025	11.24 Call	Bond Future	4991.1000	4.9911	6470.0600	6.4701	29.632	0.0000	0.0000
2025/06/25	R038	06/11/2025	11.24 Put	Bond Future	936.2300	0.9362	2280.7500	2.2808	143.610	0.0000	0.0000
2025/06/25	R038	06/11/2025	12.33 Call	Bond Future	10930.7500	10.9308	11884.2400	11.8842	8.723	0.0000	0.0000
2025/06/25	R038	06/11/2025	12.33 Put	Bond Future	163.4500	0.1635	982.5000	0.9825	501.101	0.0000	0.0000
2025/06/25	R038	06/11/2025	10.98 Put	Bond Future	1389.4400	1.3894	2806.4300	2.8064	101.983	0.0000	0.0000
2025/06/25	R038	06/11/2025	10.98 Call	Bond Future	3736.4000	3.7364	5287.8300	5.2878	41.522	0.0000	0.0000
2025/06/25	R038	05/02/2026		Bond Future	10.7445	104.8189	10.7241	104.9563	0.190	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	
2025/06/25	R038	05/02/2026	11.44 Call	Bond Future	5914.4000	5.9144	8163.7500	8.1638	38.032	0.0000	0.0000
2025/06/25	R038	05/02/2026	11.44 Put	Bond Future	1380.8000	1.3808	3492.7000	3.4927	152.948	0.0000	0.0000
2025/06/25	R038	07/05/2026		Bond Future	10.8661	101.2815	10.8447	101.4223	0.196	0.0000	0.0000
2025/06/25	R038	07/05/2026	11.40 Call	Bond Future	5685.9700	5.6860	8322.3300	8.3223	46.366	0.0000	0.0000
2025/06/25	R038	07/05/2026	11.40 Put	Bond Future	2253.7400	2.2537	4749.2300	4.7492	110.727	0.0000	0.0000
2025/06/25	R038	06/08/2026		Bond Future	10.9997	103.1458	10.9772	103.2902	0.204	0.0000	0.0000
2025/06/25	R038	06/08/2026	11.77 Call	Bond Future	7056.1700	7.0562	10217.6700	10.2177	44.805	0.0000	0.0000
2025/06/25	R038	06/08/2026	11.77 Put	Bond Future	2267.3300	2.2673	5284.3500	5.2844	133.065	0.0000	0.0000
2025/06/25	R053	07/08/2025		Bond Future	11.0449	109.2083	11.0467	109.1922	0.016	0.0000	0.0000
2025/06/25	R053	07/08/2025	13.17 Call	Bond Future	16375.1000	16.3751	17563.6000	17.5636	7.258	0.0000	0.0000
2025/06/25	R053	07/08/2025	13.17 Put	Bond Future	0.9100	0.0009	1205.4700	1.2055	132,369.231	0.0000	0.0000
2025/06/25	R053	06/11/2025		Bond Future	11.1440	105.4082	11.1459	105.3919	0.017	0.0000	0.0000
2025/06/25	R053	06/11/2025	11.76 Call	Bond Future	6452.9200	6.4529	12588.8800	12.5889	95.088	0.0000	0.0000
2025/06/25	R053	06/11/2025	11.76 Put	Bond Future	1258.9600	1.2590	7411.2400	7.4112	488.680	0.0000	0.0000
2025/06/25	R053	05/02/2026		Bond Future	11.2474	107.4007	11.2493	107.3846	0.016	0.0000	0.0000
2025/06/25	R053	05/02/2026	11.49 Call	Bond Future	5079.5600	5.0796	13477.7700	13.4778	165.333	0.0000	0.0000
2025/06/25	R053	05/02/2026	11.49 Put	Bond Future	3012.6500	3.0127	11426.9000	11.4269	279.297	0.0000	0.0000
2025/06/25	R053	07/05/2026		Bond Future	11.3582	103.5341	11.3601	103.5185	0.016	0.0000	0.0000
2025/06/25	R053	07/05/2026	11.69 Call	Bond Future	6303.0900	6.3031	16060.2900	16.0603	154.800	0.0000	0.0000
2025/06/25	R053	07/05/2026	11.69 Put	Bond Future	3544.1800	3.5442	13316.9700	13.3170	275.742	0.0000	0.0000
2025/06/25	R053	06/08/2026		Bond Future	11.4780	105.4395	11.4798	105.4248	0.015	0.0000	0.0000
2025/06/25	R053	06/08/2026	12.28 Call	Bond Future	9386.0500	9.3861	20727.1300	20.7271	120.829	0.0000	0.0000
2025/06/25	R053	06/08/2026	12.28 Put	Bond Future	3057.8600	3.0579	14413.6500	14.4137	371.364	0.0000	0.0000
2025/06/25	R186	07/08/2025		Bond Future	7.7507	104.9516	7.7549	104.9462	0.054	0.0000	0.0000
2025/06/25	R186	07/08/2025	9.68 Call	Bond Future	2464.5000	2.4645	2459.0300	2.4590	0.222	0.0000	0.0000
2025/06/25	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/06/25	R186	07/08/2025	10.25 Call	Bond Future	3176.8500	3.1769	3171.3700	3.1714	0.172	0.0000	0.0000
2025/06/25	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R186	07/08/2025	9.22 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2025/06/25	R186	07/08/2025	9.22 Call	Bond Future	1884.4800	1.8845	1879.0200	1.8790	0.290	0.0000	0.0000
2025/06/25	R186	06/11/2025		Bond Future	7.7698	106.9344	7.7750	106.9289	0.067	0.0000	0.0000
2025/06/25	R186	06/11/2025	8.13 Call	Bond Future	477.9400	0.4779	502.3700	0.5024	5.112	0.0000	0.0000
2025/06/25	R186	06/11/2025	8.13 Put	Bond Future	94.4300	0.0944	124.3800	0.1244	31.717	0.0000	0.0000
2025/06/25	R186	05/02/2026		Bond Future	7.8059	103.6503	7.8120	103.6452	0.079	0.0000	0.0000
2025/06/25	R186	05/02/2026	8.43 Call	Bond Future	627.1100	0.6271	640.9400	0.6409	2.205	0.0000	0.0000
2025/06/25	R186	05/02/2026	8.43 Put	Bond Future	109.1700	0.1092	128.1400	0.1281	17.377	0.0000	0.0000
2025/06/25	R186	07/05/2026		Bond Future	7.9349	105.5769	7.9423	105.5725	0.093	0.0000	0.0000
2025/06/25	R186	07/05/2026	8.69 Call	Bond Future	554.6200	0.5546	565.1800	0.5652	1.904	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
2025/06/25	R186	07/05/2026	8.69 Put	Bond Future	107.6800	0.1077	122.6300	0.1226	13.884	0.0000	0.0000
2025/06/25	R186	06/08/2026		Bond Future	8.2696	102.2162	8.2794	102.2128	0.118	0.0000	0.0000
2025/06/25	R186	06/08/2026	8.57 Call	Bond Future	241.9500	0.2420	248.0900	0.2481	2.538	0.0000	0.0000
2025/06/25	R186	06/08/2026	8.57 Put	Bond Future	135.0400	0.1350	144.6500	0.1447	7.116	0.0000	0.0000
2025/06/25	R202	07/08/2025		Bond Future	269.0613	269.0613	268.8278	268.8278	0.087	0.0000	0.0000
2025/06/25	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R202	07/08/2025	271.60 Put	Bond Future	2538.6800	2.5387	2772.2000	2.7722	9.198	0.0000	0.0000
2025/06/25	R202	06/11/2025		Bond Future	274.2102	274.2102	273.9725	273.9725	0.087	0.0000	0.0000
2025/06/25	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R202	06/11/2025	275.64 Put	Bond Future	1429.7700	1.4298	1667.5200	1.6675	16.629	0.0000	0.0000
2025/06/25	R202	05/02/2026		Bond Future	274.1244	274.1244	273.8840	273.8840	0.088	0.0000	0.0000
2025/06/25	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R202	05/02/2026	277.82 Put	Bond Future	3695.5700	3.6956	3935.9900	3.9360	6.506	0.0000	0.0000
2025/06/25	R202	07/05/2026		Bond Future	279.2862	279.2862	279.0433	279.0433	0.087	0.0000	0.0000
2025/06/25	R202	07/05/2026	277.55 Call	Bond Future	1736.1600	1.7362	1493.3300	1.4933	13.987	0.0000	0.0000
2025/06/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R202	06/08/2026		Bond Future	279.0759	279.0759	278.8322	278.8322	0.087	0.0000	0.0000
2025/06/25	R202	06/08/2026	278.86 Call	Bond Future	215.9100	0.2159	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	27.8100	0.0278	100.000	0.0000	0.0000
2025/06/25	R209	07/08/2025		Bond Future	10.2410	76.7763	10.2125	76.9263	0.278	0.0000	0.0000
2025/06/25	R209	07/08/2025	12.68 Call	Bond Future	11498.0100	11.4980	11651.6500	11.6517	1.336	0.0000	0.0000
2025/06/25	R209	07/08/2025	12.68 Put	Bond Future	0.0300	0.0000	3.6200	0.0036	11,966.667	0.0000	0.0000
2025/06/25	R209	06/11/2025		Bond Future	10.3327	75.0744	10.3031	75.2274	0.286	0.0000	0.0000
2025/06/25	R209	06/11/2025	11.27 Call	Bond Future	5068.2700	5.0683	5681.0000	5.6810	12.090	0.0000	0.0000
2025/06/25	R209	06/11/2025	11.27 Put	Bond Future	423.0600	0.4231	882.8200	0.8828	108.675	0.0000	0.0000
2025/06/25	R209	05/02/2026		Bond Future	10.4299	76.4937	10.3992	76.6499	0.295	0.0000	0.0000
2025/06/25	R209	05/02/2026	10.93 Call	Bond Future	3840.7900	3.8408	4850.3900	4.8504	26.286	0.0000	0.0000
2025/06/25	R209	05/02/2026	10.93 Put	Bond Future	1358.9200	1.3589	2212.3300	2.2123	62.801	0.0000	0.0000
2025/06/25	R209	07/05/2026		Bond Future	10.5364	74.7638	10.5044	74.9236	0.304	0.0000	0.0000
2025/06/25	R209	07/05/2026	11.07 Call	Bond Future	4277.8800	4.2779	5391.1300	5.3911	26.023	0.0000	0.0000
2025/06/25	R209	07/05/2026	11.07 Put	Bond Future	1683.9200	1.6839	2637.4300	2.6374	56.624	0.0000	0.0000
2025/06/25	R209	06/08/2026		Bond Future	10.6543	76.1411	10.6209	76.3045	0.314	0.0000	0.0000
2025/06/25	R209	06/08/2026	11.39 Call	Bond Future	5259.0300	5.2590	6631.1200	6.6311	26.090	0.0000	0.0000
2025/06/25	R209	06/08/2026	11.39 Put	Bond Future	1784.4400	1.7844	2993.1100	2.9931	67.734	0.0000	0.0000
2025/06/25	R210	07/08/2025		Bond Future	249.3928	249.3928	249.2704	249.2704	0.049	0.0000	0.0000
2025/06/25	R210	07/08/2025	248.44 Call	Bond Future	952.8100	0.9528	830.3500	0.8304	12.853	0.0000	0.0000
2025/06/25	R210	07/08/2025	248.44 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
2025/06/25	R210	06/11/2025		Bond Future	250.7410	250.7410	250.6165	250.6165	0.050	0.0000
2025/06/25	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	R210	06/11/2025	252.14 Put	Bond Future	1399.0200	1.3990	1523.5400	1.5235	8.901	0.0000
2025/06/25	R210	05/02/2026		Bond Future	255.5411	255.5411	255.4154	255.4154	0.049	0.0000
2025/06/25	R210	05/02/2026	253.10 Call	Bond Future	2441.1100	2.4411	2315.4000	2.3154	5.150	0.0000
2025/06/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	R210	07/05/2026		Bond Future	256.8738	256.8738	256.7484	256.7484	0.049	0.0000
2025/06/25	R210	07/05/2026	255.40 Call	Bond Future	1473.8300	1.4738	1348.3500	1.3484	8.514	0.0000
2025/06/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	R210	06/08/2026		Bond Future	261.6712	261.6712	261.5459	261.5459	0.048	0.0000
2025/06/25	R210	06/08/2026	259.84 Call	Bond Future	1831.1700	1.8312	1705.8500	1.7059	6.844	0.0000
2025/06/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/25	R213	07/08/2025		Bond Future	8.8844	95.0120	8.8615	95.1055	0.257	0.0000
2025/06/25	R213	07/08/2025	11.66 Call	Bond Future	10544.9500	10.5450	10638.5300	10.6385	0.887	0.0000
2025/06/25	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.1200	0.0001	100.000	0.0000
2025/06/25	R213	06/11/2025		Bond Future	8.9574	93.2547	8.9332	93.3500	0.270	0.0000
2025/06/25	R213	06/11/2025	10.05 Call	Bond Future	4392.2600	4.3923	4521.4100	4.5214	2.940	0.0000
2025/06/25	R213	06/11/2025	10.05 Put	Bond Future	207.2100	0.2072	241.0600	0.2411	16.336	0.0000
2025/06/25	R213	05/02/2026		Bond Future	9.0401	95.0178	9.0144	95.1153	0.285	0.0000
2025/06/25	R213	05/02/2026	9.89 Call	Bond Future	3755.5100	3.7555	3979.1600	3.9792	5.955	0.0000
2025/06/25	R213	05/02/2026	9.89 Put	Bond Future	607.9000	0.6079	734.0300	0.7340	20.748	0.0000
2025/06/25	R213	07/05/2026		Bond Future	9.1313	93.2316	9.1038	93.3317	0.302	0.0000
2025/06/25	R213	07/05/2026	9.80 Call	Bond Future	3352.7300	3.3527	3672.3700	3.6724	9.534	0.0000
2025/06/25	R213	07/05/2026	9.80 Put	Bond Future	965.8500	0.9659	1185.3900	1.1854	22.730	0.0000
2025/06/25	R213	06/08/2026		Bond Future	9.2425	94.9503	9.2128	95.0531	0.321	0.0000
2025/06/25	R213	06/08/2026	9.69 Call	Bond Future	2955.9600	2.9560	3352.7900	3.3528	13.425	0.0000
2025/06/25	R213	06/08/2026	9.69 Put	Bond Future	1421.8400	1.4218	1715.8100	1.7158	20.675	0.0000
2025/06/25	R214	07/08/2025		Bond Future	10.8225	70.7211	10.8092	70.7958	0.123	0.0000
2025/06/25	R214	07/08/2025	12.97 Call	Bond Future	10634.3600	10.6344	10709.0000	10.7090	0.702	0.0000
2025/06/25	R214	07/08/2025	12.97 Put	Bond Future	0.3400	0.0003	0.2700	0.0003	20.588	0.0000
2025/06/25	R214	06/11/2025		Bond Future	10.9187	68.7585	10.9050	68.8347	0.126	0.0000
2025/06/25	R214	06/11/2025	11.64 Call	Bond Future	4442.1400	4.4421	4497.2900	4.4973	1.242	0.0000
2025/06/25	R214	06/11/2025	11.64 Put	Bond Future	615.9400	0.6159	594.9600	0.5950	3.406	0.0000
2025/06/25	R214	05/02/2026		Bond Future	11.0213	70.0584	11.0070	70.1364	0.130	0.0000
2025/06/25	R214	05/02/2026	11.26 Call	Bond Future	3172.0000	3.1720	3213.5300	3.2135	1.309	0.0000
2025/06/25	R214	05/02/2026	11.26 Put	Bond Future	1888.6800	1.8887	1852.2900	1.8523	1.927	0.0000
2025/06/25	R214	07/05/2026		Bond Future	11.1261	68.0616	11.1113	68.1416	0.134	0.0000
2025/06/25	R214	07/05/2026	11.53 Call	Bond Future	4195.8600	4.1959	4241.9700	4.2420	1.099	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
2025/06/25	R214	07/05/2026	11.53 Put	Bond Future	2077.7000	2.0777	2043.8400	2.0438	1.630	0.0000	0.0000
2025/06/25	R214	06/08/2026		Bond Future	11.2416	69.3156	11.2260	69.3977	0.138	0.0000	0.0000
2025/06/25	R214	06/08/2026	11.97 Call	Bond Future	5613.7400	5.6137	5666.5000	5.6665	0.940	0.0000	0.0000
2025/06/25	R214	06/08/2026	11.97 Put	Bond Future	1923.9700	1.9240	1894.6000	1.8946	1.527	0.0000	0.0000
2025/06/25	R248	07/08/2025		Bond Future	11.1462	84.2769	11.1377	84.3347	0.076	0.0000	0.0000
2025/06/25	R248	07/08/2025	13.21 Call	Bond Future	12243.8400	12.2438	12841.2500	12.8413	4.879	0.0000	0.0000
2025/06/25	R248	07/08/2025	13.21 Put	Bond Future	0.9300	0.0009	540.5100	0.5405	58,019.355	0.0000	0.0000
2025/06/25	R248	06/11/2025		Bond Future	11.2494	81.4287	11.2407	81.4877	0.078	0.0000	0.0000
2025/06/25	R248	06/11/2025	11.74 Call	Bond Future	4313.6900	4.3137	7807.2600	7.8073	80.988	0.0000	0.0000
2025/06/25	R248	06/11/2025	11.74 Put	Bond Future	1127.2000	1.1272	4561.8400	4.5618	304.705	0.0000	0.0000
2025/06/25	R248	05/02/2026		Bond Future	11.3593	82.9681	11.3502	83.0286	0.081	0.0000	0.0000
2025/06/25	R248	05/02/2026	11.46 Call	Bond Future	3389.7300	3.3897	8061.2500	8.0613	137.814	0.0000	0.0000
2025/06/25	R248	05/02/2026	11.46 Put	Bond Future	2729.1800	2.7292	7340.2000	7.3402	168.953	0.0000	0.0000
2025/06/25	R248	07/05/2026		Bond Future	11.4712	80.0690	11.4617	80.1313	0.084	0.0000	0.0000
2025/06/25	R248	07/05/2026	11.72 Call	Bond Future	4467.8100	4.4678	10005.5100	10.0055	123.947	0.0000	0.0000
2025/06/25	R248	07/05/2026	11.72 Put	Bond Future	2879.1100	2.8791	8354.5200	8.3545	190.177	0.0000	0.0000
2025/06/25	R248	06/08/2026		Bond Future	11.5940	81.5436	11.5839	81.6079	0.087	0.0000	0.0000
2025/06/25	R248	06/08/2026	12.37 Call	Bond Future	7047.6700	7.0477	13478.1900	13.4782	91.243	0.0000	0.0000
2025/06/25	R248	06/08/2026	12.37 Put	Bond Future	2353.2800	2.3533	8719.5400	8.7195	270.527	0.0000	0.0000
2025/06/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

