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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2025 TO 27/06/2025

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
2025/06/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/27	2029	07/08/2025		Bond Future	138.6760	138.6760	138.7255	0.036	0.0000	0.0000
2025/06/27	2029	07/08/2025	137.41 Call	Bond Future	1266.0000	1.2660	1315.5100	3.911	0.0000	0.0000
2025/06/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2029	06/11/2025		Bond Future	139.8924	139.8924	139.9394	0.034	0.0000	0.0000
2025/06/27	2029	06/11/2025	139.79 Call	Bond Future	102.3900	0.1024	149.3500	45.864	0.0000	0.0000
2025/06/27	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
2025/06/27	2029	05/02/2026		Bond Future	142.5714	142.5714	142.6223	0.036	0.0000	0.0000
2025/06/27	2029	05/02/2026	140.11 Call	Bond Future	2461.4300	2.4614	2512.2500	2.5123	2.065	0.0000
2025/06/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	2029	07/05/2026		Bond Future	143.7976	143.7976	143.8481	143.8481	0.035	0.0000
2025/06/27	2029	07/05/2026	141.82 Call	Bond Future	1977.5900	1.9776	2028.0500	2.0281	2.552	0.0000
2025/06/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	2029	06/08/2026		Bond Future	146.4856	146.4856	146.5419	146.5419	0.038	0.0000
2025/06/27	2029	06/08/2026	144.10 Call	Bond Future	2385.5600	2.3856	2441.8700	2.4419	2.360	0.0000
2025/06/27	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	2030	07/08/2025	8.72 Put	Bond Future	318.2600	0.3183	319.1000	0.3191	0.264	0.0000
2025/06/27	2030	07/08/2025	8.72 Call	Bond Future	1055.8000	1.0558	1114.1000	1.1141	5.522	0.0000
2025/06/27	2030	07/08/2025	9.22 Put	Bond Future	51.9600	0.0520	55.7500	0.0558	7.294	0.0000
2025/06/27	2030	07/08/2025	9.22 Call	Bond Future	2558.2200	2.5582	2619.4700	2.6195	2.394	0.0000
2025/06/27	2030	07/08/2025	9.81 Call	Bond Future	4547.2000	4.5472	4605.4100	4.6054	1.280	0.0000
2025/06/27	2030	07/08/2025	9.81 Put	Bond Future	4.3300	0.0043	5.0800	0.0051	17.321	0.0000
2025/06/27	2030	07/08/2025	12.12 Call	Bond Future	12019.8200	12.0198	12077.2800	12.0773	0.478	0.0000
2025/06/27	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	2030	07/08/2025	10.48 Put	Bond Future	0.2100	0.0002	0.1800	0.0002	14.286	0.0000
2025/06/27	2030	07/08/2025	10.48 Call	Bond Future	6791.4900	6.7915	6848.9200	6.8489	0.846	0.0000
2025/06/27	2030	07/08/2025		Bond Future	8.5148	98.3756	8.4989	98.4330	0.187	0.0000
2025/06/27	2030	07/08/2025	11.11 Call	Bond Future	8844.9900	8.8450	8902.4500	8.9025	0.650	0.0000
2025/06/27	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	2030	06/11/2025		Bond Future	8.5702	100.2341	8.5540	100.2902	0.190	0.0000
2025/06/27	2030	06/11/2025	9.54 Call	Bond Future	3448.5600	3.4486	3487.2400	3.4872	1.122	0.0000
2025/06/27	2030	06/11/2025	9.54 Put	Bond Future	181.5200	0.1815	164.1500	0.1642	9.569	0.0000
2025/06/27	2030	06/11/2025	8.72 Put	Bond Future	807.4600	0.8075	766.4200	0.7664	5.083	0.0000
2025/06/27	2030	06/11/2025	8.72 Call	Bond Future	1320.9100	1.3209	1335.9200	1.3359	1.136	0.0000
2025/06/27	2030	06/11/2025	9.22 Put	Bond Future	333.3900	0.3334	307.9100	0.3079	7.643	0.0000
2025/06/27	2030	06/11/2025	9.22 Call	Bond Future	2537.3600	2.5374	2567.9300	2.5679	1.205	0.0000
2025/06/27	2030	06/11/2025	10.08 Call	Bond Future	5090.4500	5.0905	5138.8300	5.1388	0.950	0.0000
2025/06/27	2030	06/11/2025	10.08 Put	Bond Future	62.1300	0.0621	54.4600	0.0545	12.345	0.0000
2025/06/27	2030	05/02/2026		Bond Future	8.6342	98.1216	8.6160	98.1809	0.210	0.0000
2025/06/27	2030	05/02/2026	9.49 Call	Bond Future	3215.2400	3.2152	3243.6100	3.2436	0.882	0.0000
2025/06/27	2030	05/02/2026	9.49 Put	Bond Future	472.4800	0.4725	441.6100	0.4416	6.534	0.0000
2025/06/27	2030	07/05/2026		Bond Future	8.7259	99.9462	8.7066	100.0056	0.221	0.0000
2025/06/27	2030	07/05/2026	9.39 Call	Bond Future	2793.9700	2.7940	2863.9800	2.8640	2.506	0.0000
2025/06/27	2030	07/05/2026	9.39 Put	Bond Future	775.2900	0.7753	785.9200	0.7859	1.371	0.0000
2025/06/27	2030	06/08/2026		Bond Future	8.8445	97.7802	8.8224	97.8442	0.250	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	
2025/06/27	2030	06/08/2026	9.22 Call			Bond Future	2287.3400	2.2873	2304.7100	2.3047	0.759	0.0000	0.0000
2025/06/27	2030	06/08/2026	9.22 Put			Bond Future	1210.8000	1.2108	1164.2300	1.1642	3.846	0.0000	0.0000
2025/06/27	2031	07/08/2025				Bond Future	107.4734	107.4734	107.4482	107.4482	0.023	0.0000	0.0000
2025/06/27	2031	07/08/2025	107.65 Call			Bond Future	966.4200	0.9664	442.9100	0.4429	54.170	0.0000	0.0000
2025/06/27	2031	07/08/2025	107.65 Put			Bond Future	1143.0700	1.1431	644.7400	0.6447	43.596	0.0000	0.0000
2025/06/27	2031	06/11/2025				Bond Future	109.5302	109.5302	109.5017	109.5017	0.026	0.0000	0.0000
2025/06/27	2031	06/11/2025	109.69 Call			Bond Future	1816.2600	1.8163	823.9300	0.8239	54.636	0.0000	0.0000
2025/06/27	2031	06/11/2025	109.69 Put			Bond Future	1976.0800	1.9761	1012.2100	1.0122	48.777	0.0000	0.0000
2025/06/27	2031	05/02/2026				Bond Future	109.2435	109.2435	109.2170	109.2170	0.024	0.0000	0.0000
2025/06/27	2031	05/02/2026	111.76 Call			Bond Future	1402.3800	1.4024	269.6400	0.2696	80.773	0.0000	0.0000
2025/06/27	2031	05/02/2026	111.76 Put			Bond Future	3918.8900	3.9189	2812.6700	2.8127	28.228	0.0000	0.0000
2025/06/27	2031	07/05/2026				Bond Future	111.3010	111.3010	111.2729	111.2729	0.025	0.0000	0.0000
2025/06/27	2031	07/05/2026	113.84 Call			Bond Future	1824.2300	1.8242	339.9500	0.3400	81.365	0.0000	0.0000
2025/06/27	2031	07/05/2026	113.84 Put			Bond Future	4363.1900	4.3632	2907.0500	2.9071	33.373	0.0000	0.0000
2025/06/27	2031	06/08/2026				Bond Future	110.9571	110.9571	110.9326	110.9326	0.022	0.0000	0.0000
2025/06/27	2031	06/08/2026	113.81 Call			Bond Future	1600.5500	1.6006	305.0900	0.3051	80.938	0.0000	0.0000
2025/06/27	2031	06/08/2026	113.81 Put			Bond Future	4453.4300	4.4534	3182.4600	3.1825	28.539	0.0000	0.0000
2025/06/27	2032	07/08/2025	9.40 Put			Bond Future	554.4600	0.5545	593.3100	0.5933	7.007	0.0000	0.0000
2025/06/27	2032	07/08/2025	9.40 Call			Bond Future	1418.4100	1.4184	1484.6100	1.4846	4.667	0.0000	0.0000
2025/06/27	2032	07/08/2025	9.90 Put			Bond Future	133.7400	0.1337	155.3900	0.1554	16.188	0.0000	0.0000
2025/06/27	2032	07/08/2025	9.90 Call			Bond Future	3303.5400	3.3035	3352.5400	3.3525	1.483	0.0000	0.0000
2025/06/27	2032	07/08/2025	10.59 Call			Bond Future	6251.4000	6.2514	6283.7800	6.2838	0.518	0.0000	0.0000
2025/06/27	2032	07/08/2025	10.59 Put			Bond Future	14.7700	0.0148	19.8000	0.0198	34.056	0.0000	0.0000
2025/06/27	2032	07/08/2025				Bond Future	9.2166	98.2833	9.2108	98.3107	0.063	0.0000	0.0000
2025/06/27	2032	07/08/2025	12.01 Call			Bond Future	12151.9600	12.1520	12179.3100	12.1793	0.225	0.0000	0.0000
2025/06/27	2032	07/08/2025	12.01 Put			Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/06/27	2032	06/11/2025				Bond Future	9.2967	95.9792	9.2912	96.0046	0.059	0.0000	0.0000
2025/06/27	2032	06/11/2025	10.42 Call			Bond Future	5225.6800	5.2257	5235.8600	5.2359	0.195	0.0000	0.0000
2025/06/27	2032	06/11/2025	10.42 Put			Bond Future	242.3600	0.2424	227.1600	0.2272	6.272	0.0000	0.0000
2025/06/27	2032	06/11/2025	9.40 Put			Bond Future	1293.3900	1.2934	1259.6700	1.2597	2.607	0.0000	0.0000
2025/06/27	2032	06/11/2025	9.40 Call			Bond Future	1765.8700	1.7659	1757.5300	1.7575	0.472	0.0000	0.0000
2025/06/27	2032	06/11/2025	9.90 Put			Bond Future	590.0700	0.5901	565.3000	0.5653	4.198	0.0000	0.0000
2025/06/27	2032	06/11/2025	9.90 Call			Bond Future	3308.3400	3.3083	3308.9500	3.3090	0.018	0.0000	0.0000
2025/06/27	2032	06/11/2025	10.89 Call			Bond Future	7074.8600	7.0749	7091.7300	7.0917	0.238	0.0000	0.0000
2025/06/27	2032	06/11/2025	10.89 Put			Bond Future	104.1600	0.1042	95.6500	0.0957	8.170	0.0000	0.0000
2025/06/27	2032	05/02/2026				Bond Future	9.3845	97.7942	9.3782	97.8221	0.067	0.0000	0.0000
2025/06/27	2032	05/02/2026	10.16 Call			Bond Future	4175.2200	4.1752	4175.0500	4.1751	0.004	0.0000	0.0000
2025/06/27	2032	05/02/2026	10.16 Put			Bond Future	811.4200	0.8114	783.3400	0.7833	3.461	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
2025/06/27	2032	07/05/2026		Bond Future	9.4858	95.4527	9.4794	95.4803	0.068	0.0000	0.0000
2025/06/27	2032	07/05/2026	10.14 Call	Bond Future	3950.8600	3.9509	3997.1300	3.9971	1.171	0.0000	0.0000
2025/06/27	2032	07/05/2026	10.14 Put	Bond Future	1201.6400	1.2016	1220.3800	1.2204	1.560	0.0000	0.0000
2025/06/27	2032	06/08/2026		Bond Future	9.6045	97.2122	9.5968	97.2436	0.079	0.0000	0.0000
2025/06/27	2032	06/08/2026	10.12 Call	Bond Future	3744.7400	3.7447	3782.5200	3.7825	1.009	0.0000	0.0000
2025/06/27	2032	06/08/2026	10.12 Put	Bond Future	1649.9600	1.6500	1656.3700	1.6564	0.388	0.0000	0.0000
2025/06/27	2033	07/08/2025		Bond Future	130.7005	130.7005	130.7025	130.7025	0.001	0.0000	0.0000
2025/06/27	2033	07/08/2025	128.65 Call	Bond Future	2050.5400	2.0505	2052.4900	2.0525	0.095	0.0000	0.0000
2025/06/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2033	06/11/2025		Bond Future	131.6632	131.6632	131.6620	131.6620	0.001	0.0000	0.0000
2025/06/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2033	06/11/2025	133.14 Put	Bond Future	1476.7700	1.4768	1478.0200	1.4780	0.085	0.0000	0.0000
2025/06/27	2033	05/02/2026		Bond Future	134.1848	134.1848	134.1862	134.1862	0.001	0.0000	0.0000
2025/06/27	2033	05/02/2026	132.88 Call	Bond Future	1304.7500	1.3048	1306.1800	1.3062	0.110	0.0000	0.0000
2025/06/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2033	07/05/2026		Bond Future	135.1509	135.1509	135.1511	135.1511	0.000	0.0000	0.0000
2025/06/27	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2033	07/05/2026	135.16 Put	Bond Future	9.1100	0.0091	8.9000	0.0089	2.305	0.0000	0.0000
2025/06/27	2033	06/08/2026		Bond Future	137.6773	137.6773	137.6822	137.6822	0.004	0.0000	0.0000
2025/06/27	2033	06/08/2026	134.25 Call	Bond Future	3427.2800	3.4273	3432.1800	3.4322	0.143	0.0000	0.0000
2025/06/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.50 Put	Bond Future	1106.8300	1.1068	1131.1800	1.1312	2.200	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.50 Call	Bond Future	1114.2300	1.1142	1053.7700	1.0538	5.426	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.00 Put	Bond Future	250.7600	0.2508	252.6900	0.2527	0.770	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.00 Call	Bond Future	3172.3400	3.1723	3089.4600	3.0895	2.613	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.83 Call	Bond Future	7476.5900	7.4766	7391.1900	7.3912	1.142	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.83 Put	Bond Future	11.0200	0.0110	10.4300	0.0104	5.354	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.45 Call	Bond Future	5479.2200	5.4792	5393.2800	5.3933	1.568	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.45 Put	Bond Future	50.0900	0.0501	48.9600	0.0490	2.256	0.0000	0.0000
2025/06/27	2037	07/08/2025	12.17 Call	Bond Future	9229.9600	9.2300	9144.9300	9.1449	0.921	0.0000	0.0000
2025/06/27	2037	07/08/2025	12.17 Put	Bond Future	2.6400	0.0026	2.4200	0.0024	8.333	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.42 Call	Bond Future	5321.3500	5.3214	5235.3900	5.2354	1.615	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.42 Put	Bond Future	56.1100	0.0561	54.9600	0.0550	2.050	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.55 Put	Bond Future	971.4100	0.9714	991.9100	0.9919	2.110	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.55 Call	Bond Future	1276.4900	1.2765	1212.1800	1.2122	5.038	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.64 Put	Bond Future	759.8700	0.7599	774.3000	0.7743	1.899	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.64 Call	Bond Future	1597.2200	1.5972	1526.8400	1.5268	4.406	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.82 Call	Bond Future	7424.3800	7.4244	7338.9600	7.3390	1.151	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
2025/06/27	2037	07/08/2025	11.82 Put	Bond Future	11.4800	0.0115	10.8700	0.0109	5.314	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.07 Call	Bond Future	3516.6900	3.5167	3432.6900	3.4327	2.389	0.0000	0.0000
2025/06/27	2037	07/08/2025	11.07 Put	Bond Future	198.0200	0.1980	198.8300	0.1988	0.409	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.34 Put	Bond Future	1633.3500	1.6334	1670.8700	1.6709	2.297	0.0000	0.0000
2025/06/27	2037	07/08/2025	10.34 Call	Bond Future	678.5900	0.6786	631.3000	0.6313	6.969	0.0000	0.0000
2025/06/27	2037	07/08/2025		Bond Future	10.4988	87.1213	10.5130	87.0365	0.135	0.0000	0.0000
2025/06/27	2037	07/08/2025	13.01 Call	Bond Future	13348.7600	13.3488	13263.9400	13.2639	0.635	0.0000	0.0000
2025/06/27	2037	07/08/2025	13.01 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/06/27	2037	06/11/2025		Bond Future	10.5985	88.7672	10.6136	88.6785	0.143	0.0000	0.0000
2025/06/27	2037	06/11/2025	11.63 Call	Bond Future	6160.2500	6.1603	6116.7200	6.1167	0.707	0.0000	0.0000
2025/06/27	2037	06/11/2025	11.63 Put	Bond Future	399.7400	0.3997	444.8800	0.4449	11.292	0.0000	0.0000
2025/06/27	2037	06/11/2025	10.50 Put	Bond Future	2222.9800	2.2230	2327.0100	2.3270	4.680	0.0000	0.0000
2025/06/27	2037	06/11/2025	10.50 Call	Bond Future	1643.6800	1.6437	1659.0400	1.6590	0.934	0.0000	0.0000
2025/06/27	2037	06/11/2025	11.00 Put	Bond Future	1076.6300	1.0766	1159.2500	1.1593	7.674	0.0000	0.0000
2025/06/27	2037	06/11/2025	11.00 Call	Bond Future	3384.8100	3.3848	3378.7600	3.3788	0.179	0.0000	0.0000
2025/06/27	2037	06/11/2025	12.16 Call	Bond Future	8680.8000	8.6808	8615.9500	8.6160	0.747	0.0000	0.0000
2025/06/27	2037	06/11/2025	12.16 Put	Bond Future	167.3900	0.1674	191.2100	0.1912	14.230	0.0000	0.0000
2025/06/27	2037	05/02/2026	12.27 Call	Bond Future	8838.6000	8.8386	8790.2400	8.7902	0.547	0.0000	0.0000
2025/06/27	2037	05/02/2026	12.27 Put	Bond Future	472.6100	0.4726	512.6800	0.5127	8.478	0.0000	0.0000
2025/06/27	2037	05/02/2026	10.90 Put	Bond Future	2112.7200	2.1127	2207.9400	2.2079	4.507	0.0000	0.0000
2025/06/27	2037	05/02/2026	10.90 Call	Bond Future	3218.1200	3.2181	3224.9100	3.2249	0.211	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.86 Call	Bond Future	7033.1300	7.0331	6999.0900	6.9991	0.484	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.86 Put	Bond Future	746.2400	0.7462	800.6300	0.8006	7.289	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.36 Call	Bond Future	4937.1900	4.9372	4926.2600	4.9263	0.221	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.36 Put	Bond Future	1292.4600	1.2925	1369.9600	1.3700	5.996	0.0000	0.0000
2025/06/27	2037	05/02/2026	10.65 Put	Bond Future	2736.5600	2.7366	2836.3800	2.8364	3.648	0.0000	0.0000
2025/06/27	2037	05/02/2026	10.65 Call	Bond Future	2416.4000	2.4164	2427.7900	2.4278	0.471	0.0000	0.0000
2025/06/27	2037	05/02/2026	12.73 Call	Bond Future	10893.2500	10.8933	10805.3600	10.8054	0.807	0.0000	0.0000
2025/06/27	2037	05/02/2026	12.73 Put	Bond Future	284.1300	0.2841	284.6700	0.2847	0.190	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.40 Put	Bond Future	1237.3600	1.2374	1313.0800	1.3131	6.119	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.40 Call	Bond Future	5097.9100	5.0979	5085.2000	5.0852	0.249	0.0000	0.0000
2025/06/27	2037	05/02/2026		Bond Future	10.7057	86.1872	10.7211	86.0988	0.144	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.20 Call	Bond Future	4309.5600	4.3096	4305.7400	4.3057	0.089	0.0000	0.0000
2025/06/27	2037	05/02/2026	11.20 Put	Bond Future	1536.0100	1.5360	1620.6200	1.6206	5.508	0.0000	0.0000
2025/06/27	2037	07/05/2026	12.40 Call	Bond Future	9001.6800	9.0017	8961.5000	8.9615	0.446	0.0000	0.0000
2025/06/27	2037	07/05/2026	12.40 Put	Bond Future	759.9300	0.7599	810.7000	0.8107	6.681	0.0000	0.0000
2025/06/27	2037	07/05/2026	10.95 Put	Bond Future	2748.5100	2.7485	2844.4300	2.8444	3.490	0.0000	0.0000
2025/06/27	2037	07/05/2026	10.95 Call	Bond Future	3433.9800	3.4340	3438.9500	3.4390	0.145	0.0000	0.0000
2025/06/27	2037	07/05/2026		Bond Future	10.8273	87.7894	10.8435	87.6984	0.150	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	
2025/06/27	2037	07/05/2026	11.32 Call		Bond Future	4694.8400	4.6948	4694.6400	4.6946	0.004	0.0000	0.0000
2025/06/27	2037	07/05/2026	11.32 Put		Bond Future	1987.3300	1.9873	2078.0800	2.0781	4.566	0.0000	0.0000
2025/06/27	2037	06/08/2026			Bond Future	10.9643	85.1479	10.9806	85.0584	0.149	0.0000	0.0000
2025/06/27	2037	06/08/2026	11.71 Call		Bond Future	6003.0100	6.0030	6005.1000	6.0051	0.035	0.0000	0.0000
2025/06/27	2037	06/08/2026	11.71 Put		Bond Future	2042.0000	2.0420	2133.6400	2.1336	4.488	0.0000	0.0000
2025/06/27	2038	07/08/2025			Bond Future	139.1325	139.1325	139.2081	139.2081	0.054	0.0000	0.0000
2025/06/27	2038	07/08/2025	139.56 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2038	07/08/2025	139.56 Put		Bond Future	427.4700	0.4275	351.9500	0.3520	17.667	0.0000	0.0000
2025/06/27	2038	06/11/2025			Bond Future	141.7953	141.7953	141.8688	141.8688	0.052	0.0000	0.0000
2025/06/27	2038	06/11/2025	143.88 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2038	06/11/2025	143.88 Put		Bond Future	2084.7500	2.0848	2011.2300	2.0112	3.527	0.0000	0.0000
2025/06/27	2038	05/02/2026			Bond Future	142.3462	142.3462	142.4242	142.4242	0.055	0.0000	0.0000
2025/06/27	2038	05/02/2026	143.20 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2038	05/02/2026	143.20 Put		Bond Future	853.7700	0.8538	775.8400	0.7758	9.128	0.0000	0.0000
2025/06/27	2038	07/05/2026			Bond Future	145.0278	145.0278	145.1058	145.1058	0.054	0.0000	0.0000
2025/06/27	2038	07/05/2026	144.53 Call		Bond Future	497.8100	0.4978	575.7900	0.5758	15.665	0.0000	0.0000
2025/06/27	2038	07/05/2026	144.53 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2038	06/08/2026			Bond Future	145.5381	145.5381	145.6228	145.6228	0.058	0.0000	0.0000
2025/06/27	2038	06/08/2026	144.72 Call		Bond Future	818.1200	0.8181	902.8000	0.9028	10.351	0.0000	0.0000
2025/06/27	2038	06/08/2026	144.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2040	07/08/2025	10.90 Put		Bond Future	1155.1100	1.1551	1276.6000	1.2766	10.518	0.0000	0.0000
2025/06/27	2040	07/08/2025	10.90 Call		Bond Future	1214.5700	1.2146	1146.2700	1.1463	5.623	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.20 Call		Bond Future	2451.8500	2.4519	2335.7500	2.3358	4.735	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.20 Put		Bond Future	486.3700	0.4864	560.0600	0.5601	15.151	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.50 Call		Bond Future	3989.0300	3.9890	3835.4800	3.8355	3.849	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.50 Put		Bond Future	179.5400	0.1795	215.7800	0.2158	20.185	0.0000	0.0000
2025/06/27	2040	07/08/2025	12.60 Call		Bond Future	10079.4500	10.0795	9890.5000	9.8905	1.875	0.0000	0.0000
2025/06/27	2040	07/08/2025	12.60 Put		Bond Future	2.3100	0.0023	3.1500	0.0032	36.364	0.0000	0.0000
2025/06/27	2040	07/08/2025	10.80 Put		Bond Future	1489.3100	1.4893	1626.4400	1.6264	9.208	0.0000	0.0000
2025/06/27	2040	07/08/2025	10.80 Call		Bond Future	899.2300	0.8992	846.5700	0.8466	5.856	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.40 Put		Bond Future	253.5400	0.2535	300.3800	0.3004	18.474	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.40 Call		Bond Future	3455.1000	3.4551	3312.1500	3.3122	4.137	0.0000	0.0000
2025/06/27	2040	07/08/2025	12.00 Call		Bond Future	6778.8900	6.7789	6596.7200	6.5967	2.687	0.0000	0.0000
2025/06/27	2040	07/08/2025	12.00 Put		Bond Future	27.5400	0.0275	35.1600	0.0352	27.669	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.00 Put		Bond Future	880.0600	0.8801	985.1300	0.9851	11.939	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.00 Call		Bond Future	1581.9000	1.5819	1497.1800	1.4972	5.356	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.70 Put		Bond Future	87.0900	0.0871	107.7200	0.1077	23.688	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.70 Call		Bond Future	5092.6300	5.0926	4923.4700	4.9235	3.322	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	
2025/06/27	2040	07/08/2025	12.40 Call	Bond Future	8997.7400	8.9977	8809.7600	8.8098	2.089	0.0000	0.0000
2025/06/27	2040	07/08/2025	12.40 Put	Bond Future	5.3500	0.0054	7.1600	0.0072	33.832	0.0000	0.0000
2025/06/27	2040	07/08/2025		Bond Future	10.8908	86.6684	10.9202	86.4786	0.270	0.0000	0.0000
2025/06/27	2040	07/08/2025	13.29 Call	Bond Future	13646.2200	13.6462	13456.4300	13.4564	1.391	0.0000	0.0000
2025/06/27	2040	07/08/2025	13.29 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.10 Put	Bond Future	659.5200	0.6595	748.5300	0.7485	13.496	0.0000	0.0000
2025/06/27	2040	07/08/2025	11.10 Call	Bond Future	1996.6700	1.9967	1895.8900	1.8959	5.047	0.0000	0.0000
2025/06/27	2040	06/11/2025		Bond Future	10.9949	88.3058	11.0257	88.1102	0.280	0.0000	0.0000
2025/06/27	2040	06/11/2025	11.84 Call	Bond Future	5750.8500	5.7509	5584.0900	5.5841	2.900	0.0000	0.0000
2025/06/27	2040	06/11/2025	11.84 Put	Bond Future	618.6000	0.6186	647.4200	0.6474	4.659	0.0000	0.0000
2025/06/27	2040	05/02/2026		Bond Future	11.1062	85.4666	11.1379	85.2692	0.285	0.0000	0.0000
2025/06/27	2040	05/02/2026	11.49 Call	Bond Future	4194.0400	4.1940	4131.8600	4.1319	1.483	0.0000	0.0000
2025/06/27	2040	05/02/2026	11.49 Put	Bond Future	1847.8700	1.8479	1983.1000	1.9831	7.318	0.0000	0.0000
2025/06/27	2040	05/02/2026	13.23 Call	Bond Future	12133.9700	12.1340	11945.4800	11.9455	1.553	0.0000	0.0000
2025/06/27	2040	05/02/2026	13.23 Put	Bond Future	274.1100	0.2741	283.0300	0.2830	3.254	0.0000	0.0000
2025/06/27	2040	05/02/2026	11.82 Put	Bond Future	1288.9400	1.2889	1401.1900	1.4012	8.709	0.0000	0.0000
2025/06/27	2040	05/02/2026	11.82 Call	Bond Future	5576.5900	5.5766	5491.4300	5.4914	1.527	0.0000	0.0000
2025/06/27	2040	07/05/2026		Bond Future	11.2304	87.0551	11.2635	86.8532	0.294	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.67 Call	Bond Future	4952.5700	4.9526	4891.2500	4.8913	1.238	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.67 Put	Bond Future	2323.5400	2.3235	2464.1700	2.4642	6.052	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.22 Call	Bond Future	7194.7800	7.1948	7101.1000	7.1011	1.302	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.22 Put	Bond Future	1443.3400	1.4433	1551.6100	1.5516	7.501	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.72 Call	Bond Future	5145.7300	5.1457	5081.7900	5.0818	1.243	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.72 Put	Bond Future	2225.3200	2.2253	2363.3300	2.3633	6.202	0.0000	0.0000
2025/06/27	2040	07/05/2026	10.70 Put	Bond Future	5222.8100	5.2228	5394.9100	5.3949	3.295	0.0000	0.0000
2025/06/27	2040	07/05/2026	10.70 Call	Bond Future	1882.4200	1.8824	1852.5700	1.8526	1.586	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.53 Call	Bond Future	8537.4500	8.5375	8426.4400	8.4264	1.300	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.53 Put	Bond Future	1103.6900	1.1037	1194.6300	1.1946	8.240	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.03 Call	Bond Future	6395.2400	6.3952	6312.2400	6.3122	1.298	0.0000	0.0000
2025/06/27	2040	07/05/2026	12.03 Put	Bond Future	1702.1400	1.7021	1821.0900	1.8211	6.988	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.12 Put	Bond Future	3708.3900	3.7084	3875.0500	3.8751	4.494	0.0000	0.0000
2025/06/27	2040	07/05/2026	11.12 Call	Bond Future	3028.4900	3.0285	2993.2000	2.9932	1.165	0.0000	0.0000
2025/06/27	2040	06/08/2026		Bond Future	11.3689	84.1493	11.4028	83.9466	0.298	0.0000	0.0000
2025/06/27	2040	06/08/2026	12.19 Call	Bond Future	6793.7100	6.7937	6723.9100	6.7239	1.027	0.0000	0.0000
2025/06/27	2040	06/08/2026	12.19 Put	Bond Future	2078.3100	2.0783	2211.1600	2.2112	6.392	0.0000	0.0000
2025/06/27	2044	07/08/2025	12.20 Call	Bond Future	6321.1500	6.3212	6140.1500	6.1402	2.863	0.0000	0.0000
2025/06/27	2044	07/08/2025	12.20 Put	Bond Future	43.6500	0.0437	55.2100	0.0552	26.483	0.0000	0.0000
2025/06/27	2044	07/08/2025	11.85 Call	Bond Future	4367.8000	4.3678	4207.8900	4.2079	3.661	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
2025/06/27	2044	07/08/2025	11.85 Put	Bond Future	155.6900	0.1557	188.3400	0.1883	20.971	0.0000	0.0000
2025/06/27	2044	07/08/2025	11.30 Put	Bond Future	883.7000	0.8837	990.9200	0.9909	12.133	0.0000	0.0000
2025/06/27	2044	07/08/2025	11.30 Call	Bond Future	1658.9800	1.6590	1573.6400	1.5736	5.144	0.0000	0.0000
2025/06/27	2044	07/08/2025	10.63 Put	Bond Future	3884.6900	3.8847	4067.7600	4.0678	4.713	0.0000	0.0000
2025/06/27	2044	07/08/2025	10.63 Call	Bond Future	130.8900	0.1309	121.4000	0.1214	7.250	0.0000	0.0000
2025/06/27	2044	07/08/2025		Bond Future	11.1811	81.4508	11.2105	81.2582	0.263	0.0000	0.0000
2025/06/27	2044	07/08/2025	13.34 Call	Bond Future	12413.1700	12.4132	12220.6000	12.2206	1.551	0.0000	0.0000
2025/06/27	2044	07/08/2025	13.34 Put	Bond Future	0.4100	0.0004	0.4000	0.0004	2.439	0.0000	0.0000
2025/06/27	2044	06/11/2025		Bond Future	11.2859	82.9896	11.3166	82.7912	0.272	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.88 Call	Bond Future	4646.7300	4.6467	4493.3600	4.4934	3.301	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.88 Put	Bond Future	945.9000	0.9459	990.8800	0.9909	4.755	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.20 Call	Bond Future	6169.2700	6.1693	5999.2600	5.9993	2.756	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.20 Put	Bond Future	586.8700	0.5869	615.2100	0.6152	4.829	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.25 Call	Bond Future	6414.0700	6.4141	6241.9900	6.2420	2.683	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.25 Put	Bond Future	544.4100	0.5444	570.6800	0.5707	4.825	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.00 Call	Bond Future	5206.8200	5.2068	5046.5100	5.0465	3.079	0.0000	0.0000
2025/06/27	2044	06/11/2025	12.00 Put	Bond Future	791.5600	0.7916	829.6000	0.8296	4.806	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.75 Call	Bond Future	4059.5000	4.0595	3914.8600	3.9149	3.563	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.75 Put	Bond Future	1144.8900	1.1449	1198.6000	1.1986	4.691	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.25 Put	Bond Future	2319.3800	2.3194	2414.4200	2.4144	4.098	0.0000	0.0000
2025/06/27	2044	06/11/2025	11.25 Call	Bond Future	2086.6800	2.0867	1983.3700	1.9834	4.951	0.0000	0.0000
2025/06/27	2044	05/02/2026		Bond Future	11.3975	80.1751	11.4291	79.9747	0.277	0.0000	0.0000
2025/06/27	2044	05/02/2026	11.56 Call	Bond Future	3433.6300	3.4336	3390.1600	3.3902	1.266	0.0000	0.0000
2025/06/27	2044	05/02/2026	11.56 Put	Bond Future	2411.2400	2.4112	2568.1000	2.5681	6.505	0.0000	0.0000
2025/06/27	2044	07/05/2026		Bond Future	11.5207	81.6652	11.5536	81.4604	0.285	0.0000	0.0000
2025/06/27	2044	07/05/2026	11.80 Call	Bond Future	4458.2000	4.4582	4322.2800	4.3223	3.049	0.0000	0.0000
2025/06/27	2044	07/05/2026	11.80 Put	Bond Future	2744.7600	2.7448	2813.6800	2.8137	2.511	0.0000	0.0000
2025/06/27	2044	06/08/2026		Bond Future	11.6572	78.7851	11.6909	78.5793	0.289	0.0000	0.0000
2025/06/27	2044	06/08/2026	12.42 Call	Bond Future	6702.8900	6.7029	6640.8900	6.6409	0.925	0.0000	0.0000
2025/06/27	2044	06/08/2026	12.42 Put	Bond Future	2247.4000	2.2474	2391.1700	2.3912	6.397	0.0000	0.0000
2025/06/27	2046	07/08/2025		Bond Future	119.4908	119.4908	119.4932	119.4932	0.002	0.0000	0.0000
2025/06/27	2046	07/08/2025	118.69 Call	Bond Future	800.7800	0.8008	803.1900	0.8032	0.301	0.0000	0.0000
2025/06/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2046	06/11/2025		Bond Future	119.5187	119.5187	119.5181	119.5181	0.001	0.0000	0.0000
2025/06/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2046	06/11/2025	125.41 Put	Bond Future	5891.2800	5.8913	5891.9100	5.8919	0.011	0.0000	0.0000
2025/06/27	2046	05/02/2026		Bond Future	121.8075	121.8075	121.8094	121.8094	0.002	0.0000	0.0000
2025/06/27	2046	05/02/2026	121.65 Call	Bond Future	157.4500	0.1575	159.4200	0.1594	1.251	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
2025/06/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2046	07/05/2026		Bond Future	121.8074	121.8074	121.8083	121.8083	0.001	0.0000	0.0000
2025/06/27	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2046	07/05/2026	124.95 Put	Bond Future	3142.6200	3.1426	3141.7000	3.1417	0.029	0.0000	0.0000
2025/06/27	2046	06/08/2026		Bond Future	124.0831	124.0831	124.0883	124.0883	0.004	0.0000	0.0000
2025/06/27	2046	06/08/2026	122.38 Call	Bond Future	1703.1200	1.7031	1708.2600	1.7083	0.302	0.0000	0.0000
2025/06/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	07/08/2025		Bond Future	118.3188	118.3188	118.5162	118.5162	0.167	0.0000	0.0000
2025/06/27	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	07/08/2025	119.89 Put	Bond Future	1571.1900	1.5712	1373.7900	1.3738	12.564	0.0000	0.0000
2025/06/27	2050	06/11/2025		Bond Future	120.5832	120.5832	120.7814	120.7814	0.164	0.0000	0.0000
2025/06/27	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	06/11/2025	124.42 Put	Bond Future	3836.8400	3.8368	3638.5700	3.6386	5.168	0.0000	0.0000
2025/06/27	2050	05/02/2026		Bond Future	120.4806	120.4806	120.6851	120.6851	0.170	0.0000	0.0000
2025/06/27	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	05/02/2026	122.82 Put	Bond Future	2339.4400	2.3394	2134.8800	2.1349	8.744	0.0000	0.0000
2025/06/27	2050	07/05/2026		Bond Future	122.7503	122.7503	122.9575	122.9575	0.169	0.0000	0.0000
2025/06/27	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	07/05/2026	124.07 Put	Bond Future	1319.7200	1.3197	1112.5300	1.1125	15.700	0.0000	0.0000
2025/06/27	2050	06/08/2026		Bond Future	122.5914	122.5914	122.8070	122.8070	0.176	0.0000	0.0000
2025/06/27	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	2050	06/08/2026	123.27 Put	Bond Future	678.5600	0.6786	462.9900	0.4630	31.769	0.0000	0.0000
2025/06/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	AL37	07/08/2025		Index Future	1152.9760	1152.9760	1153.4190	1153.4190	0.038	0.0000	0.0000
2025/06/27	AL37	06/11/2025		Index Future	1174.7590	1174.7590	1175.1810	1175.1810	0.036	0.0000	0.0000
2025/06/27	AL37	05/02/2026		Index Future	1196.9820	1196.9820	1197.4360	1197.4360	0.038	0.0000	0.0000
2025/06/27	AL37	07/05/2026		Index Future	1219.2720	1219.2720	1219.7230	1219.7230	0.037	0.0000	0.0000
2025/06/27	AL37	06/08/2026		Index Future	1241.5660	1241.5660	1242.0660	1242.0660	0.040	0.0000	0.0000
2025/06/27	AL7T	07/08/2025		Index Future	1393.3100	1393.3100	1392.1170	1392.1170	0.086	0.0000	0.0000
2025/06/27	AL7T	06/11/2025		Index Future	1419.6340	1419.6340	1418.3830	1418.3830	0.088	0.0000	0.0000
2025/06/27	AL7T	05/02/2026		Index Future	1446.4890	1446.4890	1445.2430	1445.2430	0.086	0.0000	0.0000
2025/06/27	AL7T	07/05/2026		Index Future	1473.4250	1473.4250	1472.1420	1472.1420	0.087	0.0000	0.0000
2025/06/27	AL7T	06/08/2026		Index Future	1500.3670	1500.3670	1499.1090	1499.1090	0.084	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	
2025/06/27	ALBI	07/08/2025		Index Future	1185.0050	1185.0050	1183.8590	1183.8590	0.097	0.0000	0.0000
2025/06/27	ALBI	06/11/2025		Index Future	1207.3930	1207.3930	1206.1950	1206.1950	0.099	0.0000	0.0000
2025/06/27	ALBI	05/02/2026		Index Future	1230.2330	1230.2330	1229.0370	1229.0370	0.097	0.0000	0.0000
2025/06/27	ALBI	07/05/2026		Index Future	1253.1420	1253.1420	1251.9120	1251.9120	0.098	0.0000	0.0000
2025/06/27	ALBI	06/08/2026		Index Future	1276.0560	1276.0560	1274.8450	1274.8450	0.095	0.0000	0.0000
2025/06/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/06/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	C431	31/01/2031		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	
2025/06/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/27	ES33	07/08/2025		Bond Future	10.6010	86.4708	10.6151	86.4035	0.133	0.0000	0.0000
2025/06/27	ES33	07/08/2025	13.56 Call	Bond Future	12666.1900	12.6662	12598.9200	12.5989	0.531	0.0000	0.0000
2025/06/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES33	06/11/2025		Bond Future	10.7275	84.3307	10.7428	84.2600	0.142	0.0000	0.0000
2025/06/27	ES33	06/11/2025	12.01 Call	Bond Future	5680.5000	5.6805	5609.7300	5.6097	1.246	0.0000	0.0000
2025/06/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES33	05/02/2026		Bond Future	10.8666	85.9454	10.8822	85.8751	0.143	0.0000	0.0000
2025/06/27	ES33	05/02/2026	11.49 Call	Bond Future	2749.8800	2.7499	2679.6500	2.6797	2.554	0.0000	0.0000
2025/06/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES33	07/05/2026		Bond Future	11.0158	83.7680	11.0324	83.6956	0.150	0.0000	0.0000
2025/06/27	ES33	07/05/2026	11.69 Call	Bond Future	2887.4400	2.8874	2815.0300	2.8150	2.508	0.0000	0.0000
2025/06/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES33	06/08/2026		Bond Future	11.1828	85.3307	11.1994	85.2599	0.149	0.0000	0.0000
2025/06/27	ES33	06/08/2026	12.02 Call	Bond Future	3462.0700	3.4621	3391.2800	3.3913	2.045	0.0000	0.0000
2025/06/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES42	07/08/2025		Bond Future	11.3826	81.1643	11.4374	80.8279	0.481	0.0000	0.0000
2025/06/27	ES42	07/08/2025	13.79 Call	Bond Future	12892.1700	12.8922	12555.7700	12.5558	2.609	0.0000	0.0000
2025/06/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES42	06/11/2025		Bond Future	11.4986	78.4525	11.5558	78.1076	0.497	0.0000	0.0000
2025/06/27	ES42	06/11/2025	12.39 Call	Bond Future	5118.5600	5.1186	4773.7100	4.7737	6.737	0.0000	0.0000
2025/06/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES42	05/02/2026		Bond Future	11.6192	79.9542	11.6782	79.6045	0.508	0.0000	0.0000
2025/06/27	ES42	05/02/2026	11.85 Call	Bond Future	1354.4600	1.3545	1004.7500	1.0048	25.819	0.0000	0.0000
2025/06/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES42	07/05/2026		Bond Future	11.7509	77.1944	11.8123	76.8373	0.523	0.0000	0.0000
2025/06/27	ES42	07/05/2026	12.20 Call	Bond Future	2552.9600	2.5530	2195.9100	2.1959	13.986	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
2025/06/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	ES42	06/08/2026		Bond Future	11.8913	78.6324	11.9546	78.2714	0.532	0.0000	0.0000
2025/06/27	ES42	06/08/2026	12.65 Call	Bond Future	4158.1000	4.1581	3797.1100	3.7971	8.682	0.0000	0.0000
2025/06/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GOVI	07/08/2025		GOVI	1166.4070	1166.4070	1165.4280	1165.4280	0.084	0.0000	0.0000
2025/06/27	GOVI	07/08/2025	1,011. Call 00	GOVI	1554070.0000	155.4070	1544280.0000	154.4280	0.630	0.0000	0.0000
2025/06/27	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GOVI	06/11/2025		GOVI	1188.4440	1188.4440	1187.4170	1187.4170	0.086	0.0000	0.0000
2025/06/27	GOVI	06/11/2025	1,112. Call 00	GOVI	764440.0000	76.4440	754170.0000	75.4170	1.343	0.0000	0.0000
2025/06/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GOVI	05/02/2026		GOVI	1210.9250	1210.9250	1209.9030	1209.9030	0.084	0.0000	0.0000
2025/06/27	GOVI	05/02/2026	1,150. Call 00	GOVI	609250.0000	60.9250	599030.0000	59.9030	1.677	0.0000	0.0000
2025/06/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GOVI	07/05/2026		GOVI	1233.4750	1233.4750	1232.4220	1232.4220	0.085	0.0000	0.0000
2025/06/27	GOVI	07/05/2026	1,177. Call 00	GOVI	564750.0000	56.4750	554220.0000	55.4220	1.865	0.0000	0.0000
2025/06/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GOVI	06/08/2026		GOVI	1256.0290	1256.0290	1254.9980	1254.9980	0.082	0.0000	0.0000
2025/06/27	GOVI	06/08/2026	1,189. Call 00	GOVI	670290.0000	67.0290	659980.0000	65.9980	1.538	0.0000	0.0000
2025/06/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/27	IGOV	07/08/2025		Index Future	381.1300	381.1300	381.2210	381.2210	0.024	0.0000	0.0000
2025/06/27	IGOV	06/11/2025		Index Future	388.4240	388.4240	388.5070	388.5070	0.021	0.0000	0.0000
2025/06/27	IGOV	05/02/2026		Index Future	395.8630	395.8630	395.9560	395.9560	0.023	0.0000	0.0000
2025/06/27	IGOV	07/05/2026		Index Future	403.3250	403.3250	403.4160	403.4160	0.023	0.0000	0.0000
2025/06/27	IGOV	06/08/2026		Index Future	410.7880	410.7880	410.8940	410.8940	0.026	0.0000	0.0000
2025/06/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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
2025/06/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/06/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/06/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/06/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/06/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/06/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/06/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000
2025/06/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/06/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/06/27	R033	07/08/2025		Bond Future	9.4238	106.7255	9.4180	106.7574	0.062	0.0000
2025/06/27	R033	07/08/2025	10.33 Call	Bond Future	4871.9500	4.8720	4911.8100	4.9118	0.818	0.0000
2025/06/27	R033	07/08/2025	10.33 Put	Bond Future	69.1000	0.0691	77.0800	0.0771	11.548	0.0000
2025/06/27	R033	06/11/2025		Bond Future	9.5087	103.6982	9.5031	103.7280	0.059	0.0000
2025/06/27	R033	06/11/2025	10.33 Call	Bond Future	4688.2400	4.6882	4642.6700	4.6427	0.972	0.0000
2025/06/27	R033	06/11/2025	10.33 Put	Bond Future	445.4700	0.4455	370.1100	0.3701	16.917	0.0000
2025/06/27	R033	05/02/2026		Bond Future	9.6008	105.6591	9.5944	105.6917	0.066	0.0000
2025/06/27	R033	05/02/2026	10.49 Call	Bond Future	5245.2000	5.2452	5186.4100	5.1864	1.121	0.0000
2025/06/27	R033	05/02/2026	10.49 Put	Bond Future	795.8800	0.7959	704.4400	0.7044	11.489	0.0000
2025/06/27	R033	07/05/2026		Bond Future	9.7057	102.5800	9.6992	102.6123	0.067	0.0000
2025/06/27	R033	07/05/2026	10.38 Call	Bond Future	4707.7800	4.7078	4591.9700	4.5920	2.460	0.0000
2025/06/27	R033	07/05/2026	10.38 Put	Bond Future	1415.9800	1.4160	1267.9500	1.2680	10.454	0.0000
2025/06/27	R033	06/08/2026		Bond Future	9.8262	104.4702	9.8187	104.5067	0.077	0.0000
2025/06/27	R033	06/08/2026	10.25 Call	Bond Future	4084.4100	4.0844	4101.4700	4.1015	0.418	0.0000
2025/06/27	R033	06/08/2026	10.25 Put	Bond Future	2068.4800	2.0685	2049.0600	2.0491	0.939	0.0000
2025/06/27	R035	07/08/2025	10.90 Call	Bond Future	5149.4500	5.1495	5081.0100	5.0810	1.329	0.0000
2025/06/27	R035	07/08/2025	10.90 Put	Bond Future	60.6700	0.0607	75.7400	0.0757	24.839	0.0000
2025/06/27	R035	07/08/2025	10.40 Call	Bond Future	2669.4200	2.6694	2634.4200	2.6344	1.311	0.0000
2025/06/27	R035	07/08/2025	10.40 Put	Bond Future	322.0600	0.3221	370.5700	0.3706	15.062	0.0000
2025/06/27	R035	07/08/2025	11.30 Call	Bond Future	7216.3600	7.2164	7137.5500	7.1376	1.092	0.0000
2025/06/27	R035	07/08/2025	11.30 Put	Bond Future	13.9800	0.0140	18.6800	0.0187	33.619	0.0000
2025/06/27	R035	07/08/2025	10.08 Put	Bond Future	820.2800	0.8203	898.2600	0.8983	9.507	0.0000
2025/06/27	R035	07/08/2025	10.08 Call	Bond Future	1352.9300	1.3529	1347.4000	1.3474	0.409	0.0000
2025/06/27	R035	07/08/2025	10.58 Put	Bond Future	180.8400	0.1808	214.6000	0.2146	18.668	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	
2025/06/27	R035	07/08/2025	10.58 Call	Bond Future	3528.1300	3.5281	3478.3800	3.4784	1.410	0.0000	0.0000
2025/06/27	R035	07/08/2025	11.34 Call	Bond Future	7421.9800	7.4220	7342.6500	7.3427	1.069	0.0000	0.0000
2025/06/27	R035	07/08/2025	11.34 Put	Bond Future	12.0200	0.0120	16.2000	0.0162	34.775	0.0000	0.0000
2025/06/27	R035	07/08/2025		Bond Future	9.9877	97.2203	10.0021	97.1367	0.144	0.0000	0.0000
2025/06/27	R035	07/08/2025	12.65 Call	Bond Future	13848.5300	13.8485	13765.0200	13.7650	0.603	0.0000	0.0000
2025/06/27	R035	07/08/2025	12.65 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/06/27	R035	07/08/2025	10.35 Call	Bond Future	2486.9700	2.4870	2412.4100	2.4124	2.998	0.0000	0.0000
2025/06/27	R035	07/08/2025	10.35 Put	Bond Future	420.0100	0.4200	428.9600	0.4290	2.131	0.0000	0.0000
2025/06/27	R035	06/11/2025		Bond Future	10.0837	94.5532	10.0992	94.4656	0.154	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.20 Call	Bond Future	6377.1900	6.3772	6323.5900	6.3236	0.840	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.20 Put	Bond Future	334.9800	0.3350	368.9400	0.3689	10.138	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.08 Put	Bond Future	1898.1600	1.8982	1987.2400	1.9872	4.693	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.08 Call	Bond Future	1877.2100	1.8772	1878.7300	1.8787	0.081	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.58 Put	Bond Future	907.7400	0.9077	973.7000	0.9737	7.266	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.58 Call	Bond Future	3661.2400	3.6612	3639.6400	3.6396	0.590	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.67 Call	Bond Future	8580.7400	8.5807	8511.8600	8.5119	0.803	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.67 Put	Bond Future	152.0700	0.1521	170.7500	0.1708	12.284	0.0000	0.0000
2025/06/27	R035	06/11/2025	9.91 Put	Bond Future	2391.4900	2.3915	2485.5000	2.4855	3.931	0.0000	0.0000
2025/06/27	R035	06/11/2025	9.91 Call	Bond Future	1401.3700	1.4014	1407.8200	1.4078	0.460	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.41 Put	Bond Future	1176.3600	1.1764	1251.2600	1.2513	6.367	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.41 Call	Bond Future	2999.0900	2.9991	2986.4300	2.9864	0.422	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.43 Call	Bond Future	7449.3000	7.4493	7387.2500	7.3873	0.833	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.43 Put	Bond Future	228.0500	0.2281	253.5600	0.2536	11.186	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.95 Call	Bond Future	9903.0700	9.9031	9816.8800	9.8169	0.870	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.95 Put	Bond Future	94.6100	0.0946	95.9800	0.0960	1.448	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.45 Call	Bond Future	7543.2600	7.5433	7480.5800	7.4806	0.831	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.45 Put	Bond Future	220.5100	0.2205	245.3900	0.2454	11.283	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.95 Put	Bond Future	505.1900	0.5052	550.5300	0.5505	8.975	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.95 Call	Bond Future	5240.9800	5.2410	5198.7600	5.1988	0.806	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.44 Put	Bond Future	1124.2200	1.1242	1197.6900	1.1977	6.535	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.44 Call	Bond Future	3112.1400	3.1121	3098.0500	3.0981	0.453	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.94 Put	Bond Future	513.3900	0.5134	559.2100	0.5592	8.925	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.94 Call	Bond Future	5196.3800	5.1964	5154.6400	5.1546	0.803	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.99 Call	Bond Future	10091.4900	10.0915	10003.1000	10.0031	0.876	0.0000	0.0000
2025/06/27	R035	06/11/2025	11.99 Put	Bond Future	88.4100	0.0884	87.5800	0.0876	0.939	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.50 Call	Bond Future	3343.4400	3.3434	3326.2600	3.3263	0.514	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.50 Put	Bond Future	1026.3600	1.0264	1096.7400	1.0967	6.857	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.15 Call	Bond Future	2094.4200	2.0944	2093.4900	2.0935	0.044	0.0000	0.0000
2025/06/27	R035	06/11/2025	10.15 Put	Bond Future	1720.1600	1.7202	1806.7900	1.8068	5.036	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
2025/06/27	R035	06/11/2025	9.77 Put	Bond Future	2865.8900	2.8659	2962.5700	2.9626	3.373	0.0000
2025/06/27	R035	06/11/2025	9.77 Call	Bond Future	1067.5300	1.0675	1076.6500	1.0767	0.854	0.0000
2025/06/27	R035	06/11/2025	11.00 Put	Bond Future	465.8400	0.4658	508.5600	0.5086	9.171	0.0000
2025/06/27	R035	06/11/2025	11.00 Call	Bond Future	5465.0100	5.4650	5420.1700	5.4202	0.820	0.0000
2025/06/27	R035	06/11/2025	10.68 Call	Bond Future	4072.0100	4.0720	4044.9200	4.0449	0.665	0.0000
2025/06/27	R035	06/11/2025	10.68 Put	Bond Future	776.9200	0.7769	837.3900	0.8374	7.783	0.0000
2025/06/27	R035	05/02/2026	11.17 Call	Bond Future	6083.5400	6.0835	5992.9000	5.9929	1.490	0.0000
2025/06/27	R035	05/02/2026	11.17 Put	Bond Future	864.6100	0.8646	861.0900	0.8611	0.407	0.0000
2025/06/27	R035	05/02/2026	10.67 Call	Bond Future	4111.0300	4.1110	4025.7000	4.0257	2.076	0.0000
2025/06/27	R035	05/02/2026	10.67 Put	Bond Future	1499.3000	1.4993	1501.0900	1.5011	0.119	0.0000
2025/06/27	R035	05/02/2026	10.17 Put	Bond Future	2536.2500	2.5363	2549.9200	2.5499	0.539	0.0000
2025/06/27	R035	05/02/2026	10.17 Call	Bond Future	2435.9800	2.4360	2362.5300	2.3625	3.015	0.0000
2025/06/27	R035	05/02/2026	11.00 Put	Bond Future	1044.8800	1.0449	1042.5900	1.0426	0.219	0.0000
2025/06/27	R035	05/02/2026	11.00 Call	Bond Future	5388.8400	5.3888	5299.4300	5.2994	1.659	0.0000
2025/06/27	R035	05/02/2026	10.44 Put	Bond Future	1916.7600	1.9168	1923.0600	1.9231	0.329	0.0000
2025/06/27	R035	05/02/2026	10.44 Call	Bond Future	3294.2700	3.2943	3213.4500	3.2135	2.453	0.0000
2025/06/27	R035	05/02/2026	10.94 Put	Bond Future	1116.5600	1.1166	1114.8300	1.1148	0.155	0.0000
2025/06/27	R035	05/02/2026	10.94 Call	Bond Future	5148.9000	5.1489	5060.0500	5.0601	1.726	0.0000
2025/06/27	R035	05/02/2026	12.44 Call	Bond Future	11569.9800	11.5700	11479.2000	11.4792	0.785	0.0000
2025/06/27	R035	05/02/2026	12.44 Put	Bond Future	169.5300	0.1695	165.8700	0.1659	2.159	0.0000
2025/06/27	R035	05/02/2026		Bond Future	10.1881	96.3414	10.2039	96.2542	0.155	0.0000
2025/06/27	R035	05/02/2026	10.79 Call	Bond Future	4563.1600	4.5632	4476.0500	4.4761	1.909	0.0000
2025/06/27	R035	05/02/2026	10.79 Put	Bond Future	1316.3200	1.3163	1316.3300	1.3163	0.001	0.0000
2025/06/27	R035	07/05/2026		Bond Future	10.2974	93.6288	10.3140	93.5390	0.162	0.0000
2025/06/27	R035	07/05/2026	10.86 Call	Bond Future	4731.7300	4.7317	4718.2800	4.7183	0.284	0.0000
2025/06/27	R035	07/05/2026	10.86 Put	Bond Future	1763.2500	1.7633	1839.5200	1.8395	4.326	0.0000
2025/06/27	R035	06/08/2026		Bond Future	10.4213	95.3550	10.4381	95.2670	0.161	0.0000
2025/06/27	R035	06/08/2026	11.06 Call	Bond Future	5325.2000	5.3252	5242.3200	5.2423	1.556	0.0000
2025/06/27	R035	06/08/2026	11.06 Put	Bond Future	2050.9300	2.0509	2056.1000	2.0561	0.252	0.0000
2025/06/27	R038	07/08/2025		Bond Future	10.5435	106.2398	10.5629	106.1042	0.184	0.0000
2025/06/27	R038	07/08/2025	11.24 Call	Bond Future	4851.2200	4.8512	4727.7800	4.7278	2.545	0.0000
2025/06/27	R038	07/08/2025	11.24 Put	Bond Future	132.0700	0.1321	144.2400	0.1442	9.215	0.0000
2025/06/27	R038	06/11/2025		Bond Future	10.6494	102.7620	10.6700	102.6212	0.193	0.0000
2025/06/27	R038	06/11/2025	11.24 Call	Bond Future	4891.8600	4.8919	4682.8800	4.6829	4.272	0.0000
2025/06/27	R038	06/11/2025	11.24 Put	Bond Future	949.2600	0.9493	881.1000	0.8811	7.180	0.0000
2025/06/27	R038	06/11/2025	12.33 Call	Bond Future	10818.6700	10.8187	10650.5700	10.6506	1.554	0.0000
2025/06/27	R038	06/11/2025	12.33 Put	Bond Future	163.6400	0.1636	136.3600	0.1364	16.671	0.0000
2025/06/27	R038	06/11/2025	10.98 Put	Bond Future	1411.1000	1.4111	1342.8200	1.3428	4.839	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	
2025/06/27	R038	06/11/2025	10.98 Call	Bond Future	3645.7900	3.6458	3436.6900	3.4367	5.735	0.0000	0.0000
2025/06/27	R038	05/02/2026		Bond Future	10.7614	104.7052	10.7824	104.5639	0.195	0.0000	0.0000
2025/06/27	R038	05/02/2026	11.44 Call	Bond Future	5819.7300	5.8197	5692.3100	5.6923	2.189	0.0000	0.0000
2025/06/27	R038	05/02/2026	11.44 Put	Bond Future	1399.8400	1.3998	1413.6800	1.4137	0.989	0.0000	0.0000
2025/06/27	R038	07/05/2026		Bond Future	10.8835	101.1667	10.9055	101.0219	0.203	0.0000	0.0000
2025/06/27	R038	07/05/2026	11.40 Call	Bond Future	5599.3900	5.5994	5421.9100	5.4219	3.170	0.0000	0.0000
2025/06/27	R038	07/05/2026	11.40 Put	Bond Future	2281.8800	2.2819	2249.2800	2.2493	1.429	0.0000	0.0000
2025/06/27	R038	06/08/2026		Bond Future	11.0176	103.0303	11.0400	102.8864	0.203	0.0000	0.0000
2025/06/27	R038	06/08/2026	11.77 Call	Bond Future	6966.9900	6.9670	6909.2600	6.9093	0.829	0.0000	0.0000
2025/06/27	R038	06/08/2026	11.77 Put	Bond Future	2293.6000	2.2936	2379.8100	2.3798	3.759	0.0000	0.0000
2025/06/27	R053	07/08/2025		Bond Future	11.0609	109.0654	11.0954	108.7566	0.313	0.0000	0.0000
2025/06/27	R053	07/08/2025	13.17 Call	Bond Future	16232.0700	16.2321	15923.2300	15.9232	1.903	0.0000	0.0000
2025/06/27	R053	07/08/2025	13.17 Put	Bond Future	0.7400	0.0007	0.7200	0.0007	2.703	0.0000	0.0000
2025/06/27	R053	06/11/2025		Bond Future	11.1605	105.2628	11.1967	104.9453	0.324	0.0000	0.0000
2025/06/27	R053	06/11/2025	11.76 Call	Bond Future	6324.2500	6.3243	5981.4900	5.9815	5.420	0.0000	0.0000
2025/06/27	R053	06/11/2025	11.76 Put	Bond Future	1275.7300	1.2757	1250.4400	1.2504	1.982	0.0000	0.0000
2025/06/27	R053	05/02/2026		Bond Future	11.2645	107.2532	11.3017	106.9321	0.330	0.0000	0.0000
2025/06/27	R053	05/02/2026	11.49 Call	Bond Future	4974.2000	4.9742	4812.3200	4.8123	3.254	0.0000	0.0000
2025/06/27	R053	05/02/2026	11.49 Put	Bond Future	3054.7600	3.0548	3214.0100	3.2140	5.213	0.0000	0.0000
2025/06/27	R053	07/05/2026		Bond Future	11.3758	103.3849	11.4145	103.0568	0.340	0.0000	0.0000
2025/06/27	R053	07/05/2026	11.69 Call	Bond Future	6197.1600	6.1972	5856.0500	5.8561	5.504	0.0000	0.0000
2025/06/27	R053	07/05/2026	11.69 Put	Bond Future	3587.4200	3.5874	3574.4300	3.5744	0.362	0.0000	0.0000
2025/06/27	R053	06/08/2026		Bond Future	11.4960	105.2891	11.5358	104.9585	0.346	0.0000	0.0000
2025/06/27	R053	06/08/2026	12.28 Call	Bond Future	9268.9300	9.2689	8979.7800	8.9798	3.120	0.0000	0.0000
2025/06/27	R053	06/08/2026	12.28 Put	Bond Future	3091.1600	3.0912	3132.5900	3.1326	1.340	0.0000	0.0000
2025/06/27	R186	07/08/2025		Bond Future	7.7763	104.9184	7.7658	104.9320	0.134	0.0000	0.0000
2025/06/27	R186	07/08/2025	9.68 Call	Bond Future	2431.2700	2.4313	2444.8100	2.4448	0.557	0.0000	0.0000
2025/06/27	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R186	07/08/2025	10.25 Call	Bond Future	3143.6200	3.1436	3157.1600	3.1572	0.431	0.0000	0.0000
2025/06/27	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R186	07/08/2025	9.22 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/06/27	R186	07/08/2025	9.22 Call	Bond Future	1851.2500	1.8513	1864.7700	1.8648	0.730	0.0000	0.0000
2025/06/27	R186	06/11/2025		Bond Future	7.8014	106.9006	7.7910	106.9117	0.133	0.0000	0.0000
2025/06/27	R186	06/11/2025	8.13 Call	Bond Future	451.7700	0.4518	473.0800	0.4731	4.717	0.0000	0.0000
2025/06/27	R186	06/11/2025	8.13 Put	Bond Future	102.0300	0.1020	112.2400	0.1122	10.007	0.0000	0.0000
2025/06/27	R186	05/02/2026		Bond Future	7.8464	103.6165	7.8301	103.6301	0.208	0.0000	0.0000
2025/06/27	R186	05/02/2026	8.43 Call	Bond Future	600.7300	0.6007	620.7400	0.6207	3.331	0.0000	0.0000
2025/06/27	R186	05/02/2026	8.43 Put	Bond Future	116.5700	0.1166	123.0000	0.1230	5.516	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	
2025/06/27	R186	07/05/2026		Bond Future	7.9910	105.5436	7.9694	105.5564	0.270	0.0000	0.0000
2025/06/27	R186	07/05/2026	8.69 Call	Bond Future	529.4500	0.5295	542.9500	0.5430	2.550	0.0000	0.0000
2025/06/27	R186	07/05/2026	8.69 Put	Bond Future	115.7900	0.1158	116.4900	0.1165	0.605	0.0000	0.0000
2025/06/27	R186	06/08/2026		Bond Future	8.3610	102.1837	8.3142	102.2003	0.560	0.0000	0.0000
2025/06/27	R186	06/08/2026	8.57 Call	Bond Future	222.6700	0.2227	240.4100	0.2404	7.967	0.0000	0.0000
2025/06/27	R186	06/08/2026	8.57 Put	Bond Future	148.3100	0.1483	149.3800	0.1494	0.721	0.0000	0.0000
2025/06/27	R202	07/08/2025		Bond Future	269.1323	269.1323	268.6599	268.6599	0.176	0.0000	0.0000
2025/06/27	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R202	07/08/2025	271.60 Put	Bond Future	2467.7400	2.4677	2940.1500	2.9402	19.143	0.0000	0.0000
2025/06/27	R202	06/11/2025		Bond Future	274.2828	274.2828	273.7945	273.7945	0.178	0.0000	0.0000
2025/06/27	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R202	06/11/2025	275.64 Put	Bond Future	1357.2400	1.3572	1845.4900	1.8455	35.974	0.0000	0.0000
2025/06/27	R202	05/02/2026		Bond Future	274.2008	274.2008	273.7091	273.7091	0.179	0.0000	0.0000
2025/06/27	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R202	05/02/2026	277.82 Put	Bond Future	3619.2500	3.6193	4110.8900	4.1109	13.584	0.0000	0.0000
2025/06/27	R202	07/05/2026		Bond Future	279.3667	279.3667	278.8632	278.8632	0.180	0.0000	0.0000
2025/06/27	R202	07/05/2026	277.55 Call	Bond Future	1816.7000	1.8167	1313.1600	1.3132	27.717	0.0000	0.0000
2025/06/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/27	R202	06/08/2026		Bond Future	279.1628	279.1628	278.6599	278.6599	0.180	0.0000	0.0000
2025/06/27	R202	06/08/2026	278.86 Call	Bond Future	302.7900	0.3028	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	200.1400	0.2001	100.000	0.0000	0.0000
2025/06/27	R209	07/08/2025		Bond Future	10.2369	76.7976	10.2513	76.7218	0.141	0.0000	0.0000
2025/06/27	R209	07/08/2025	12.68 Call	Bond Future	11519.3200	11.5193	11443.5500	11.4436	0.658	0.0000	0.0000
2025/06/27	R209	07/08/2025	12.68 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/06/27	R209	06/11/2025		Bond Future	10.3284	75.0963	10.3437	75.0171	0.148	0.0000	0.0000
2025/06/27	R209	06/11/2025	11.27 Call	Bond Future	5077.8400	5.0778	4987.5400	4.9875	1.778	0.0000	0.0000
2025/06/27	R209	06/11/2025	11.27 Put	Bond Future	410.8100	0.4108	399.6300	0.3996	2.721	0.0000	0.0000
2025/06/27	R209	05/02/2026		Bond Future	10.4254	76.5164	10.4410	76.4374	0.149	0.0000	0.0000
2025/06/27	R209	05/02/2026	10.93 Call	Bond Future	3846.3600	3.8464	3726.1700	3.7262	3.125	0.0000	0.0000
2025/06/27	R209	05/02/2026	10.93 Put	Bond Future	1341.8100	1.3418	1300.6500	1.3007	3.067	0.0000	0.0000
2025/06/27	R209	07/05/2026		Bond Future	10.5316	74.7878	10.5479	74.7065	0.155	0.0000	0.0000
2025/06/27	R209	07/05/2026	11.07 Call	Bond Future	4285.5300	4.2855	4271.6400	4.2716	0.324	0.0000	0.0000
2025/06/27	R209	07/05/2026	11.07 Put	Bond Future	1667.6300	1.6676	1734.9600	1.7350	4.037	0.0000	0.0000
2025/06/27	R209	06/08/2026		Bond Future	10.6491	76.1664	10.6656	76.0863	0.154	0.0000	0.0000
2025/06/27	R209	06/08/2026	11.39 Call	Bond Future	5269.2100	5.2692	5222.1100	5.2221	0.894	0.0000	0.0000
2025/06/27	R209	06/08/2026	11.39 Put	Bond Future	1769.2800	1.7693	1802.2700	1.8023	1.865	0.0000	0.0000
2025/06/27	R210	07/08/2025		Bond Future	249.2190	249.2190	249.0916	249.0916	0.051	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
2025/06/27	R210	07/08/2025	248.44 Call	Bond Future	778.9900	0.7790	651.6100	0.6516	16.352	0.0000
2025/06/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R210	06/11/2025		Bond Future	250.5642	250.5642	250.4280	250.4280	0.054	0.0000
2025/06/27	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R210	06/11/2025	252.14 Put	Bond Future	1575.7800	1.5758	1711.9700	1.7120	8.643	0.0000
2025/06/27	R210	05/02/2026		Bond Future	255.3625	255.3625	255.2291	255.2291	0.052	0.0000
2025/06/27	R210	05/02/2026	253.10 Call	Bond Future	2262.5400	2.2625	2129.1400	2.1291	5.896	0.0000
2025/06/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R210	07/05/2026		Bond Future	256.6954	256.6954	256.5572	256.5572	0.054	0.0000
2025/06/27	R210	07/05/2026	255.40 Call	Bond Future	1295.3500	1.2954	1157.1700	1.1572	10.667	0.0000
2025/06/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R210	06/08/2026		Bond Future	261.4927	261.4927	261.3607	261.3607	0.050	0.0000
2025/06/27	R210	06/08/2026	259.84 Call	Bond Future	1652.6500	1.6527	1520.6600	1.5207	7.987	0.0000
2025/06/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R213	07/08/2025		Bond Future	8.8864	95.0036	8.8808	95.0266	0.063	0.0000
2025/06/27	R213	07/08/2025	11.66 Call	Bond Future	10536.5200	10.5365	10559.5500	10.5596	0.219	0.0000
2025/06/27	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/27	R213	06/11/2025		Bond Future	8.9595	93.2462	8.9542	93.2673	0.060	0.0000
2025/06/27	R213	06/11/2025	10.05 Call	Bond Future	4379.5000	4.3795	4380.7100	4.3807	0.028	0.0000
2025/06/27	R213	06/11/2025	10.05 Put	Bond Future	202.9600	0.2030	183.0500	0.1831	9.810	0.0000
2025/06/27	R213	05/02/2026		Bond Future	9.0423	95.0097	9.0361	95.0333	0.069	0.0000
2025/06/27	R213	05/02/2026	9.89 Call	Bond Future	3743.2800	3.7433	3730.6400	3.7306	0.338	0.0000
2025/06/27	R213	05/02/2026	9.89 Put	Bond Future	603.7600	0.6038	567.5900	0.5676	5.991	0.0000
2025/06/27	R213	07/05/2026		Bond Future	9.1333	93.2244	9.1270	93.2475	0.070	0.0000
2025/06/27	R213	07/05/2026	9.80 Call	Bond Future	3342.3000	3.3423	3360.5100	3.3605	0.545	0.0000
2025/06/27	R213	07/05/2026	9.80 Put	Bond Future	962.6400	0.9626	957.8200	0.9578	0.501	0.0000
2025/06/27	R213	06/08/2026		Bond Future	9.2443	94.9441	9.2366	94.9708	0.083	0.0000
2025/06/27	R213	06/08/2026	9.69 Call	Bond Future	2947.1900	2.9472	2956.1300	2.9561	0.303	0.0000
2025/06/27	R213	06/08/2026	9.69 Put	Bond Future	1419.2000	1.4192	1401.4400	1.4014	1.251	0.0000
2025/06/27	R214	07/08/2025		Bond Future	10.8437	70.6021	10.8986	70.2954	0.507	0.0000
2025/06/27	R214	07/08/2025	12.97 Call	Bond Future	10515.3200	10.5153	10208.6700	10.2087	2.916	0.0000
2025/06/27	R214	07/08/2025	12.97 Put	Bond Future	0.2800	0.0003	0.3500	0.0004	25.000	0.0000
2025/06/27	R214	06/11/2025		Bond Future	10.9406	68.6373	10.9977	68.3231	0.522	0.0000
2025/06/27	R214	06/11/2025	11.64 Call	Bond Future	4335.5900	4.3356	4069.3200	4.0693	6.141	0.0000
2025/06/27	R214	06/11/2025	11.64 Put	Bond Future	630.5900	0.6306	678.5500	0.6786	7.606	0.0000
2025/06/27	R214	05/02/2026		Bond Future	11.0439	69.9354	11.1027	69.6167	0.533	0.0000
2025/06/27	R214	05/02/2026	11.26 Call	Bond Future	3087.9700	3.0880	2850.1200	2.8501	7.702	0.0000
2025/06/27	R214	05/02/2026	11.26 Put	Bond Future	1927.6800	1.9277	2008.5200	2.0085	4.194	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
2025/06/27	R214	07/05/2026		Bond Future	11.1494	67.9371	11.2103	67.6118	0.547	0.0000
2025/06/27	R214	07/05/2026	11.53 Call	Bond Future	4108.3700	4.1084	3912.4500	3.9125	4.769	0.0000
2025/06/27	R214	07/05/2026	11.53 Put	Bond Future	2114.7700	2.1148	2244.1100	2.2441	6.116	0.0000
2025/06/27	R214	06/08/2026		Bond Future	11.2655	69.1896	11.3282	68.8607	0.556	0.0000
2025/06/27	R214	06/08/2026	11.97 Call	Bond Future	5519.6400	5.5196	5357.4200	5.3574	2.939	0.0000
2025/06/27	R214	06/08/2026	11.97 Put	Bond Future	1955.8400	1.9558	2122.5400	2.1225	8.523	0.0000
2025/06/27	R248	07/08/2025		Bond Future	11.1569	84.2036	11.1915	83.9684	0.310	0.0000
2025/06/27	R248	07/08/2025	13.21 Call	Bond Future	12170.3300	12.1703	11935.2200	11.9352	1.932	0.0000
2025/06/27	R248	07/08/2025	13.21 Put	Bond Future	0.7400	0.0007	0.8500	0.0009	14.865	0.0000
2025/06/27	R248	06/11/2025		Bond Future	11.2605	81.3540	11.2966	81.1123	0.321	0.0000
2025/06/27	R248	06/11/2025	11.74 Call	Bond Future	4244.9000	4.2449	4013.9500	4.0140	5.441	0.0000
2025/06/27	R248	06/11/2025	11.74 Put	Bond Future	1133.1200	1.1331	1143.8700	1.1439	0.949	0.0000
2025/06/27	R248	05/02/2026		Bond Future	11.3708	82.8925	11.4079	82.6480	0.327	0.0000
2025/06/27	R248	05/02/2026	11.46 Call	Bond Future	3334.6600	3.3347	3200.3700	3.2004	4.027	0.0000
2025/06/27	R248	05/02/2026	11.46 Put	Bond Future	2749.6500	2.7497	2859.8800	2.8599	4.009	0.0000
2025/06/27	R248	07/05/2026		Bond Future	11.4830	79.9929	11.5216	79.7431	0.336	0.0000
2025/06/27	R248	07/05/2026	11.72 Call	Bond Future	4411.6500	4.4117	4346.4800	4.3465	1.477	0.0000
2025/06/27	R248	07/05/2026	11.72 Put	Bond Future	2899.0400	2.8990	3083.7200	3.0837	6.370	0.0000
2025/06/27	R248	06/08/2026		Bond Future	11.6060	81.4672	11.6456	81.2155	0.342	0.0000
2025/06/27	R248	06/08/2026	12.37 Call	Bond Future	6985.2500	6.9853	6884.5600	6.8846	1.441	0.0000
2025/06/27	R248	06/08/2026	12.37 Put	Bond Future	2367.2500	2.3673	2518.2400	2.5182	6.378	0.0000
2025/06/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
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