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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2025 TO 30/06/2025

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
2025/06/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/30	2029	07/08/2025		Bond Future	138.7255	138.7255	138.7277	0.002	0.0000	0.0000
2025/06/30	2029	07/08/2025	137.41 Call	Bond Future	1315.5100	1.3155	1317.6500	0.163	0.0000	0.0000
2025/06/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2029	06/11/2025		Bond Future	139.9394	139.9394	139.9416	0.002	0.0000	0.0000
2025/06/30	2029	06/11/2025	139.79 Call	Bond Future	149.3500	0.1494	151.5600	1.480	0.0000	0.0000
2025/06/30	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
2025/06/30	2029	05/02/2026		Bond Future	142.6223	142.6223	142.6247	142.6247	0.002	0.0000	0.0000
2025/06/30	2029	05/02/2026	140.11 Call	Bond Future	2512.2500	2.5123	2514.6900	2.5147	0.097	0.0000	0.0000
2025/06/30	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2029	07/05/2026		Bond Future	143.8481	143.8481	143.8510	143.8510	0.002	0.0000	0.0000
2025/06/30	2029	07/05/2026	141.82 Call	Bond Future	2028.0500	2.0281	2031.0300	2.0310	0.147	0.0000	0.0000
2025/06/30	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2029	06/08/2026		Bond Future	146.5419	146.5419	146.5454	146.5454	0.002	0.0000	0.0000
2025/06/30	2029	06/08/2026	144.10 Call	Bond Future	2441.8700	2.4419	2445.3600	2.4454	0.143	0.0000	0.0000
2025/06/30	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2030	07/08/2025	8.72 Put	Bond Future	319.1000	0.3191	275.5800	0.2756	13.638	0.0000	0.0000
2025/06/30	2030	07/08/2025	8.72 Call	Bond Future	1114.1000	1.1141	1147.8000	1.1478	3.025	0.0000	0.0000
2025/06/30	2030	07/08/2025	9.22 Put	Bond Future	55.7500	0.0558	42.5200	0.0425	23.731	0.0000	0.0000
2025/06/30	2030	07/08/2025	9.22 Call	Bond Future	2619.4700	2.6195	2683.4600	2.6835	2.443	0.0000	0.0000
2025/06/30	2030	07/08/2025	9.81 Call	Bond Future	4605.4100	4.6054	4680.7800	4.6808	1.637	0.0000	0.0000
2025/06/30	2030	07/08/2025	9.81 Put	Bond Future	5.0800	0.0051	3.2300	0.0032	36.417	0.0000	0.0000
2025/06/30	2030	07/08/2025	12.12 Call	Bond Future	12077.2800	12.0773	12154.5000	12.1545	0.639	0.0000	0.0000
2025/06/30	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2030	07/08/2025	10.48 Put	Bond Future	0.1800	0.0002	0.0900	0.0001	50.000	0.0000	0.0000
2025/06/30	2030	07/08/2025	10.48 Call	Bond Future	6848.9200	6.8489	6926.0500	6.9261	1.126	0.0000	0.0000
2025/06/30	2030	07/08/2025		Bond Future	8.4989	98.4330	8.4775	98.5102	0.251	0.0000	0.0000
2025/06/30	2030	07/08/2025	11.11 Call	Bond Future	8902.4500	8.9025	8979.6700	8.9797	0.867	0.0000	0.0000
2025/06/30	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2030	06/11/2025		Bond Future	8.5540	100.2902	8.5311	100.3689	0.267	0.0000	0.0000
2025/06/30	2030	06/11/2025	9.54 Call	Bond Future	3487.2400	3.4872	3550.8800	3.5509	1.825	0.0000	0.0000
2025/06/30	2030	06/11/2025	9.54 Put	Bond Future	164.1500	0.1642	149.1000	0.1491	9.168	0.0000	0.0000
2025/06/30	2030	06/11/2025	8.72 Put	Bond Future	766.4200	0.7664	723.4700	0.7235	5.604	0.0000	0.0000
2025/06/30	2030	06/11/2025	8.72 Call	Bond Future	1335.9200	1.3359	1371.6600	1.3717	2.675	0.0000	0.0000
2025/06/30	2030	06/11/2025	9.22 Put	Bond Future	307.9100	0.3079	284.0800	0.2841	7.739	0.0000	0.0000
2025/06/30	2030	06/11/2025	9.22 Call	Bond Future	2567.9300	2.5679	2622.7900	2.6228	2.136	0.0000	0.0000
2025/06/30	2030	06/11/2025	10.08 Call	Bond Future	5138.8300	5.1388	5211.2100	5.2112	1.408	0.0000	0.0000
2025/06/30	2030	06/11/2025	10.08 Put	Bond Future	54.4600	0.0545	48.1500	0.0482	11.586	0.0000	0.0000
2025/06/30	2030	05/02/2026		Bond Future	8.6160	98.1809	8.5914	98.2612	0.286	0.0000	0.0000
2025/06/30	2030	05/02/2026	9.49 Call	Bond Future	3243.6100	3.2436	3300.3000	3.3003	1.748	0.0000	0.0000
2025/06/30	2030	05/02/2026	9.49 Put	Bond Future	441.6100	0.4416	417.9700	0.4180	5.353	0.0000	0.0000
2025/06/30	2030	07/05/2026		Bond Future	8.7066	100.0056	8.6800	100.0877	0.306	0.0000	0.0000
2025/06/30	2030	07/05/2026	9.39 Call	Bond Future	2863.9800	2.8640	2915.2600	2.9153	1.791	0.0000	0.0000
2025/06/30	2030	07/05/2026	9.39 Put	Bond Future	785.9200	0.7859	755.1100	0.7551	3.920	0.0000	0.0000
2025/06/30	2030	06/08/2026		Bond Future	8.8224	97.8442	8.7933	97.9281	0.329	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/06/30	2030	06/08/2026	9.22 Call	Bond Future	2304.7100	2.3047	2350.7400	2.3507	1.997	0.0000	0.0000
2025/06/30	2030	06/08/2026	9.22 Put	Bond Future	1164.2300	1.1642	1126.3200	1.1263	3.256	0.0000	0.0000
2025/06/30	2031	07/08/2025		Bond Future	107.4482	107.4482	107.3715	107.3715	0.071	0.0000	0.0000
2025/06/30	2031	07/08/2025	107.65 Call	Bond Future	442.9100	0.4429	390.2100	0.3902	11.899	0.0000	0.0000
2025/06/30	2031	07/08/2025	107.65 Put	Bond Future	644.7400	0.6447	668.7100	0.6687	3.718	0.0000	0.0000
2025/06/30	2031	06/11/2025		Bond Future	109.5017	109.5017	109.4237	109.4237	0.071	0.0000	0.0000
2025/06/30	2031	06/11/2025	109.69 Call	Bond Future	823.9300	0.8239	777.2700	0.7773	5.663	0.0000	0.0000
2025/06/30	2031	06/11/2025	109.69 Put	Bond Future	1012.2100	1.0122	1043.6100	1.0436	3.102	0.0000	0.0000
2025/06/30	2031	05/02/2026		Bond Future	109.2170	109.2170	109.1377	109.1377	0.073	0.0000	0.0000
2025/06/30	2031	05/02/2026	111.76 Call	Bond Future	269.6400	0.2696	250.6900	0.2507	7.028	0.0000	0.0000
2025/06/30	2031	05/02/2026	111.76 Put	Bond Future	2812.6700	2.8127	2873.0300	2.8730	2.146	0.0000	0.0000
2025/06/30	2031	07/05/2026		Bond Future	111.2729	111.2729	111.1924	111.1924	0.072	0.0000	0.0000
2025/06/30	2031	07/05/2026	113.84 Call	Bond Future	339.9500	0.3400	319.8800	0.3199	5.904	0.0000	0.0000
2025/06/30	2031	07/05/2026	113.84 Put	Bond Future	2907.0500	2.9071	2967.4600	2.9675	2.078	0.0000	0.0000
2025/06/30	2031	06/08/2026		Bond Future	110.9326	110.9326	110.8511	110.8511	0.073	0.0000	0.0000
2025/06/30	2031	06/08/2026	113.81 Call	Bond Future	305.0900	0.3051	287.4700	0.2875	5.775	0.0000	0.0000
2025/06/30	2031	06/08/2026	113.81 Put	Bond Future	3182.4600	3.1825	3246.3700	3.2464	2.008	0.0000	0.0000
2025/06/30	2032	07/08/2025	9.40 Put	Bond Future	593.3100	0.5933	524.9800	0.5250	11.517	0.0000	0.0000
2025/06/30	2032	07/08/2025	9.40 Call	Bond Future	1484.6100	1.4846	1517.4800	1.5175	2.214	0.0000	0.0000
2025/06/30	2032	07/08/2025	9.90 Put	Bond Future	155.3900	0.1554	125.6800	0.1257	19.120	0.0000	0.0000
2025/06/30	2032	07/08/2025	9.90 Call	Bond Future	3352.5400	3.3525	3424.0300	3.4240	2.132	0.0000	0.0000
2025/06/30	2032	07/08/2025	10.59 Call	Bond Future	6283.7800	6.2838	6378.9900	6.3790	1.515	0.0000	0.0000
2025/06/30	2032	07/08/2025	10.59 Put	Bond Future	19.8000	0.0198	13.8100	0.0138	30.253	0.0000	0.0000
2025/06/30	2032	07/08/2025		Bond Future	9.2108	98.3107	9.1895	98.4119	0.232	0.0000	0.0000
2025/06/30	2032	07/08/2025	12.01 Call	Bond Future	12179.3100	12.1793	12280.5100	12.2805	0.831	0.0000	0.0000
2025/06/30	2032	07/08/2025	12.01 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/06/30	2032	06/11/2025		Bond Future	9.2912	96.0046	9.2687	96.1077	0.242	0.0000	0.0000
2025/06/30	2032	06/11/2025	10.42 Call	Bond Future	5235.8600	5.2359	5319.2400	5.3192	1.592	0.0000	0.0000
2025/06/30	2032	06/11/2025	10.42 Put	Bond Future	227.1600	0.2272	207.4400	0.2074	8.681	0.0000	0.0000
2025/06/30	2032	06/11/2025	9.40 Put	Bond Future	1259.6700	1.2597	1198.0400	1.1980	4.893	0.0000	0.0000
2025/06/30	2032	06/11/2025	9.40 Call	Bond Future	1757.5300	1.7575	1799.0000	1.7990	2.360	0.0000	0.0000
2025/06/30	2032	06/11/2025	9.90 Put	Bond Future	565.3000	0.5653	527.5500	0.5276	6.678	0.0000	0.0000
2025/06/30	2032	06/11/2025	9.90 Call	Bond Future	3308.9500	3.3090	3374.3000	3.3743	1.975	0.0000	0.0000
2025/06/30	2032	06/11/2025	10.89 Call	Bond Future	7091.7300	7.0917	7184.7600	7.1848	1.312	0.0000	0.0000
2025/06/30	2032	06/11/2025	10.89 Put	Bond Future	95.6500	0.0957	85.5800	0.0856	10.528	0.0000	0.0000
2025/06/30	2032	05/02/2026		Bond Future	9.3782	97.8221	9.3545	97.9273	0.253	0.0000	0.0000
2025/06/30	2032	05/02/2026	10.16 Call	Bond Future	4175.0500	4.1751	4243.7700	4.2438	1.646	0.0000	0.0000
2025/06/30	2032	05/02/2026	10.16 Put	Bond Future	783.3400	0.7833	746.8600	0.7469	4.657	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
2025/06/30	2032	07/05/2026		Bond Future	9.4794	95.4803	9.4543	95.5877	0.264	0.0000
2025/06/30	2032	07/05/2026	10.14 Call	Bond Future	3997.1300	3.9971	4061.8300	4.0618	1.619	0.0000
2025/06/30	2032	07/05/2026	10.14 Put	Bond Future	1220.3800	1.2204	1177.6600	1.1777	3.501	0.0000
2025/06/30	2032	06/08/2026		Bond Future	9.5968	97.2436	9.5702	97.3533	0.277	0.0000
2025/06/30	2032	06/08/2026	10.12 Call	Bond Future	3782.5200	3.7825	3844.2200	3.8442	1.631	0.0000
2025/06/30	2032	06/08/2026	10.12 Put	Bond Future	1656.3700	1.6564	1608.3500	1.6084	2.899	0.0000
2025/06/30	2033	07/08/2025		Bond Future	130.7025	130.7025	130.5713	130.5713	0.100	0.0000
2025/06/30	2033	07/08/2025	128.65 Call	Bond Future	2052.4900	2.0525	1921.3400	1.9213	6.390	0.0000
2025/06/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	2033	06/11/2025		Bond Future	131.6620	131.6620	131.5283	131.5283	0.102	0.0000
2025/06/30	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	2033	06/11/2025	133.14 Put	Bond Future	1478.0200	1.4780	1611.6700	1.6117	9.043	0.0000
2025/06/30	2033	05/02/2026		Bond Future	134.1862	134.1862	134.0502	134.0502	0.101	0.0000
2025/06/30	2033	05/02/2026	132.88 Call	Bond Future	1306.1800	1.3062	1170.2300	1.1702	10.408	0.0000
2025/06/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	2033	07/05/2026		Bond Future	135.1511	135.1511	135.0131	135.0131	0.102	0.0000
2025/06/30	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	2033	07/05/2026	135.16 Put	Bond Future	8.9000	0.0089	146.9000	0.1469	1,550.562	0.0000
2025/06/30	2033	06/08/2026		Bond Future	137.6822	137.6822	137.5419	137.5419	0.102	0.0000
2025/06/30	2033	06/08/2026	134.25 Call	Bond Future	3432.1800	3.4322	3291.9300	3.2919	4.086	0.0000
2025/06/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	2037	07/08/2025	10.50 Put	Bond Future	1131.1800	1.1312	1056.4900	1.0565	6.603	0.0000
2025/06/30	2037	07/08/2025	10.50 Call	Bond Future	1053.7700	1.0538	1047.0000	1.0470	0.642	0.0000
2025/06/30	2037	07/08/2025	11.00 Put	Bond Future	252.6900	0.2527	216.3100	0.2163	14.397	0.0000
2025/06/30	2037	07/08/2025	11.00 Call	Bond Future	3089.4600	3.0895	3121.0000	3.1210	1.021	0.0000
2025/06/30	2037	07/08/2025	11.83 Call	Bond Future	7391.1900	7.3912	7455.8600	7.4559	0.875	0.0000
2025/06/30	2037	07/08/2025	11.83 Put	Bond Future	10.4300	0.0104	7.1800	0.0072	31.160	0.0000
2025/06/30	2037	07/08/2025	11.45 Call	Bond Future	5393.2800	5.3933	5449.8100	5.4498	1.048	0.0000
2025/06/30	2037	07/08/2025	11.45 Put	Bond Future	48.9600	0.0490	37.5700	0.0376	23.264	0.0000
2025/06/30	2037	07/08/2025	12.17 Call	Bond Future	9144.9300	9.1449	9211.9300	9.2119	0.733	0.0000
2025/06/30	2037	07/08/2025	12.17 Put	Bond Future	2.4200	0.0024	1.5000	0.0015	38.017	0.0000
2025/06/30	2037	07/08/2025	11.42 Call	Bond Future	5235.3900	5.2354	5290.8700	5.2909	1.060	0.0000
2025/06/30	2037	07/08/2025	11.42 Put	Bond Future	54.9600	0.0550	42.5200	0.0425	22.635	0.0000
2025/06/30	2037	07/08/2025	10.55 Put	Bond Future	991.9100	0.9919	920.1400	0.9201	7.236	0.0000
2025/06/30	2037	07/08/2025	10.55 Call	Bond Future	1212.1800	1.2122	1208.3300	1.2083	0.318	0.0000
2025/06/30	2037	07/08/2025	10.64 Put	Bond Future	774.3000	0.7743	708.7300	0.7087	8.468	0.0000
2025/06/30	2037	07/08/2025	10.64 Call	Bond Future	1526.8400	1.5268	1529.1900	1.5292	0.154	0.0000
2025/06/30	2037	07/08/2025	11.82 Call	Bond Future	7338.9600	7.3390	7403.5200	7.4035	0.880	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
2025/06/30	2037	07/08/2025	11.82 Put	Bond Future		10.8700	0.0109	7.5100	0.0075	30.911	0.0000	0.0000
2025/06/30	2037	07/08/2025	11.07 Call	Bond Future		3432.6900	3.4327	3469.3900	3.4694	1.069	0.0000	0.0000
2025/06/30	2037	07/08/2025	11.07 Put	Bond Future		198.8300	0.1988	167.6100	0.1676	15.702	0.0000	0.0000
2025/06/30	2037	07/08/2025	10.34 Put	Bond Future		1670.8700	1.6709	1590.0400	1.5900	4.838	0.0000	0.0000
2025/06/30	2037	07/08/2025	10.34 Call	Bond Future		631.3000	0.6313	618.3900	0.6184	2.045	0.0000	0.0000
2025/06/30	2037	07/08/2025		Bond Future		10.5130	87.0365	10.5016	87.1044	0.108	0.0000	0.0000
2025/06/30	2037	07/08/2025	13.01 Call	Bond Future		13263.9400	13.2639	13331.8500	13.3319	0.512	0.0000	0.0000
2025/06/30	2037	07/08/2025	13.01 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/30	2037	06/11/2025		Bond Future		10.6136	88.6785	10.6018	88.7478	0.111	0.0000	0.0000
2025/06/30	2037	06/11/2025	11.63 Call	Bond Future		6116.7200	6.1167	6161.1500	6.1612	0.726	0.0000	0.0000
2025/06/30	2037	06/11/2025	11.63 Put	Bond Future		444.8800	0.4449	420.0900	0.4201	5.572	0.0000	0.0000
2025/06/30	2037	06/11/2025	10.50 Put	Bond Future		2327.0100	2.3270	2267.2400	2.2672	2.569	0.0000	0.0000
2025/06/30	2037	06/11/2025	10.50 Call	Bond Future		1659.0400	1.6590	1668.4900	1.6685	0.570	0.0000	0.0000
2025/06/30	2037	06/11/2025	11.00 Put	Bond Future		1159.2500	1.1593	1115.3300	1.1153	3.789	0.0000	0.0000
2025/06/30	2037	06/11/2025	11.00 Call	Bond Future		3378.7600	3.3788	3404.0600	3.4041	0.749	0.0000	0.0000
2025/06/30	2037	06/11/2025	12.16 Call	Bond Future		8615.9500	8.6160	8671.4300	8.6714	0.644	0.0000	0.0000
2025/06/30	2037	06/11/2025	12.16 Put	Bond Future		191.2100	0.1912	177.4700	0.1775	7.186	0.0000	0.0000
2025/06/30	2037	05/02/2026	12.27 Call	Bond Future		8790.2400	8.7902	8841.2300	8.8412	0.580	0.0000	0.0000
2025/06/30	2037	05/02/2026	12.27 Put	Bond Future		512.6800	0.5127	493.0300	0.4930	3.833	0.0000	0.0000
2025/06/30	2037	05/02/2026	10.90 Put	Bond Future		2207.9400	2.2079	2160.2000	2.1602	2.162	0.0000	0.0000
2025/06/30	2037	05/02/2026	10.90 Call	Bond Future		3224.9100	3.2249	3247.8100	3.2478	0.710	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.86 Call	Bond Future		6999.0900	6.9991	7043.1900	7.0432	0.630	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.86 Put	Bond Future		800.6300	0.8006	774.0900	0.7741	3.315	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.36 Call	Bond Future		4926.2600	4.9263	4959.9300	4.9599	0.683	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.36 Put	Bond Future		1369.9600	1.3700	1332.9900	1.3330	2.699	0.0000	0.0000
2025/06/30	2037	05/02/2026	10.65 Put	Bond Future		2836.3800	2.8364	2782.8300	2.7828	1.888	0.0000	0.0000
2025/06/30	2037	05/02/2026	10.65 Call	Bond Future		2427.7900	2.4278	2444.8800	2.4449	0.704	0.0000	0.0000
2025/06/30	2037	05/02/2026	12.73 Call	Bond Future		10805.3600	10.8054	10863.0800	10.8631	0.534	0.0000	0.0000
2025/06/30	2037	05/02/2026	12.73 Put	Bond Future		284.6700	0.2847	271.7500	0.2718	4.539	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.40 Put	Bond Future		1313.0800	1.3131	1277.0200	1.2770	2.746	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.40 Call	Bond Future		5085.2000	5.0852	5119.7800	5.1198	0.680	0.0000	0.0000
2025/06/30	2037	05/02/2026		Bond Future		10.7211	86.0988	10.7088	86.1694	0.115	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.20 Call	Bond Future		4305.7400	4.3057	4335.7500	4.3358	0.697	0.0000	0.0000
2025/06/30	2037	05/02/2026	11.20 Put	Bond Future		1620.6200	1.6206	1579.9900	1.5800	2.507	0.0000	0.0000
2025/06/30	2037	07/05/2026	12.40 Call	Bond Future		8961.5000	8.9615	9011.6300	9.0116	0.559	0.0000	0.0000
2025/06/30	2037	07/05/2026	12.40 Put	Bond Future		810.7000	0.8107	788.5900	0.7886	2.727	0.0000	0.0000
2025/06/30	2037	07/05/2026	10.95 Put	Bond Future		2844.4300	2.8444	2796.9700	2.7970	1.669	0.0000	0.0000
2025/06/30	2037	07/05/2026	10.95 Call	Bond Future		3438.9500	3.4390	3463.7300	3.4637	0.721	0.0000	0.0000
2025/06/30	2037	07/05/2026		Bond Future		10.8435	87.6984	10.8306	87.7707	0.119	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	
2025/06/30	2037	07/05/2026	11.32 Call		Bond Future	4694.6400	4.6946	4726.7500	4.7268	0.684	0.0000	0.0000
2025/06/30	2037	07/05/2026	11.32 Put		Bond Future	2078.0800	2.0781	2037.9500	2.0380	1.931	0.0000	0.0000
2025/06/30	2037	06/08/2026			Bond Future	10.9806	85.0584	10.9671	85.1322	0.123	0.0000	0.0000
2025/06/30	2037	06/08/2026	11.71 Call		Bond Future	6005.1000	6.0051	6042.6300	6.0426	0.625	0.0000	0.0000
2025/06/30	2037	06/08/2026	11.71 Put		Bond Future	2133.6400	2.1336	2097.3700	2.0974	1.700	0.0000	0.0000
2025/06/30	2038	07/08/2025			Bond Future	139.2081	139.2081	138.9220	138.9220	0.205	0.0000	0.0000
2025/06/30	2038	07/08/2025	139.56 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2038	07/08/2025	139.56 Put		Bond Future	351.9500	0.3520	637.9600	0.6380	81.264	0.0000	0.0000
2025/06/30	2038	06/11/2025			Bond Future	141.8688	141.8688	141.5771	141.5771	0.206	0.0000	0.0000
2025/06/30	2038	06/11/2025	143.88 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2038	06/11/2025	143.88 Put		Bond Future	2011.2300	2.0112	2302.9200	2.3029	14.503	0.0000	0.0000
2025/06/30	2038	05/02/2026			Bond Future	142.4242	142.4242	142.1273	142.1273	0.208	0.0000	0.0000
2025/06/30	2038	05/02/2026	143.20 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2038	05/02/2026	143.20 Put		Bond Future	775.8400	0.7758	1072.7500	1.0728	38.269	0.0000	0.0000
2025/06/30	2038	07/05/2026			Bond Future	145.1058	145.1058	144.8037	144.8037	0.208	0.0000	0.0000
2025/06/30	2038	07/05/2026	144.53 Call		Bond Future	575.7900	0.5758	273.7000	0.2737	52.465	0.0000	0.0000
2025/06/30	2038	07/05/2026	144.53 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2038	06/08/2026			Bond Future	145.6228	145.6228	145.3157	145.3157	0.211	0.0000	0.0000
2025/06/30	2038	06/08/2026	144.72 Call		Bond Future	902.8000	0.9028	595.7400	0.5957	34.012	0.0000	0.0000
2025/06/30	2038	06/08/2026	144.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2040	07/08/2025	10.90 Put		Bond Future	1276.6000	1.2766	1227.3600	1.2274	3.857	0.0000	0.0000
2025/06/30	2040	07/08/2025	10.90 Call		Bond Future	1146.2700	1.1463	1105.2100	1.1052	3.582	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.20 Call		Bond Future	2335.7500	2.3358	2302.1500	2.3022	1.439	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.20 Put		Bond Future	560.0600	0.5601	518.2800	0.5183	7.460	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.50 Call		Bond Future	3835.4800	3.8355	3817.4100	3.8174	0.471	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.50 Put		Bond Future	215.7800	0.2158	189.5300	0.1895	12.165	0.0000	0.0000
2025/06/30	2040	07/08/2025	12.60 Call		Bond Future	9890.5000	9.8905	9897.6300	9.8976	0.072	0.0000	0.0000
2025/06/30	2040	07/08/2025	12.60 Put		Bond Future	3.1500	0.0032	2.1000	0.0021	33.333	0.0000	0.0000
2025/06/30	2040	07/08/2025	10.80 Put		Bond Future	1626.4400	1.6264	1578.4800	1.5785	2.949	0.0000	0.0000
2025/06/30	2040	07/08/2025	10.80 Call		Bond Future	846.5700	0.8466	806.7900	0.8068	4.699	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.40 Put		Bond Future	300.3800	0.3004	268.8500	0.2689	10.497	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.40 Call		Bond Future	3312.1500	3.3122	3288.8000	3.2888	0.705	0.0000	0.0000
2025/06/30	2040	07/08/2025	12.00 Call		Bond Future	6596.7200	6.5967	6597.3400	6.5973	0.009	0.0000	0.0000
2025/06/30	2040	07/08/2025	12.00 Put		Bond Future	35.1600	0.0352	27.6000	0.0276	21.502	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.00 Put		Bond Future	985.1300	0.9851	936.6900	0.9367	4.917	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.00 Call		Bond Future	1497.1800	1.4972	1456.9200	1.4569	2.689	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.70 Put		Bond Future	107.7200	0.1077	90.7800	0.0908	15.726	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.70 Call		Bond Future	4923.4700	4.9235	4914.7100	4.9147	0.178	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	
2025/06/30	2040	07/08/2025	12.40 Call	Bond Future	8809.7600	8.8098	8815.8400	8.8158	0.069	0.0000	0.0000
2025/06/30	2040	07/08/2025	12.40 Put	Bond Future	7.1600	0.0072	5.0600	0.0051	29.330	0.0000	0.0000
2025/06/30	2040	07/08/2025		Bond Future	10.9202	86.4786	10.9189	86.4868	0.012	0.0000	0.0000
2025/06/30	2040	07/08/2025	13.29 Call	Bond Future	13456.4300	13.4564	13464.5700	13.4646	0.060	0.0000	0.0000
2025/06/30	2040	07/08/2025	13.29 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.10 Put	Bond Future	748.5300	0.7485	702.7100	0.7027	6.121	0.0000	0.0000
2025/06/30	2040	07/08/2025	11.10 Call	Bond Future	1895.8900	1.8959	1858.2500	1.8583	1.985	0.0000	0.0000
2025/06/30	2040	06/11/2025		Bond Future	11.0257	88.1102	11.0244	88.1186	0.012	0.0000	0.0000
2025/06/30	2040	06/11/2025	11.84 Call	Bond Future	5584.0900	5.5841	5572.3500	5.5724	0.210	0.0000	0.0000
2025/06/30	2040	06/11/2025	11.84 Put	Bond Future	647.4200	0.6474	627.3100	0.6273	3.106	0.0000	0.0000
2025/06/30	2040	05/02/2026		Bond Future	11.1379	85.2692	11.1365	85.2778	0.012	0.0000	0.0000
2025/06/30	2040	05/02/2026	11.49 Call	Bond Future	4131.8600	4.1319	4118.3800	4.1184	0.326	0.0000	0.0000
2025/06/30	2040	05/02/2026	11.49 Put	Bond Future	1983.1000	1.9831	1960.9700	1.9610	1.116	0.0000	0.0000
2025/06/30	2040	05/02/2026	13.23 Call	Bond Future	11945.4800	11.9455	11945.6300	11.9456	0.001	0.0000	0.0000
2025/06/30	2040	05/02/2026	13.23 Put	Bond Future	283.0300	0.2830	274.5300	0.2745	3.003	0.0000	0.0000
2025/06/30	2040	05/02/2026	11.82 Put	Bond Future	1401.1900	1.4012	1381.2400	1.3812	1.424	0.0000	0.0000
2025/06/30	2040	05/02/2026	11.82 Call	Bond Future	5491.4300	5.4914	5480.1300	5.4801	0.206	0.0000	0.0000
2025/06/30	2040	07/05/2026		Bond Future	11.2635	86.8532	11.2620	86.8623	0.013	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.67 Call	Bond Future	4891.2500	4.8913	4880.6100	4.8806	0.218	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.67 Put	Bond Future	2464.1700	2.4642	2444.4400	2.4444	0.801	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.22 Call	Bond Future	7101.1000	7.1011	7093.2000	7.0932	0.111	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.22 Put	Bond Future	1551.6100	1.5516	1534.6200	1.5346	1.095	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.72 Call	Bond Future	5081.7900	5.0818	5071.3600	5.0714	0.205	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.72 Put	Bond Future	2363.3300	2.3633	2343.8100	2.3438	0.826	0.0000	0.0000
2025/06/30	2040	07/05/2026	10.70 Put	Bond Future	5394.9100	5.3949	5374.4800	5.3745	0.379	0.0000	0.0000
2025/06/30	2040	07/05/2026	10.70 Call	Bond Future	1852.5700	1.8526	1841.2300	1.8412	0.612	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.53 Call	Bond Future	8426.4400	8.4264	8420.3300	8.4203	0.073	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.53 Put	Bond Future	1194.6300	1.1946	1179.4300	1.1794	1.272	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.03 Call	Bond Future	6312.2400	6.3122	6303.3000	6.3033	0.142	0.0000	0.0000
2025/06/30	2040	07/05/2026	12.03 Put	Bond Future	1821.0900	1.8211	1803.0600	1.8031	0.990	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.12 Put	Bond Future	3875.0500	3.8751	3854.0500	3.8541	0.542	0.0000	0.0000
2025/06/30	2040	07/05/2026	11.12 Call	Bond Future	2993.2000	2.9932	2981.2900	2.9813	0.398	0.0000	0.0000
2025/06/30	2040	06/08/2026		Bond Future	11.4028	83.9466	11.4012	83.9561	0.014	0.0000	0.0000
2025/06/30	2040	06/08/2026	12.19 Call	Bond Future	6723.9100	6.7239	6716.8000	6.7168	0.106	0.0000	0.0000
2025/06/30	2040	06/08/2026	12.19 Put	Bond Future	2211.1600	2.2112	2194.5500	2.1946	0.751	0.0000	0.0000
2025/06/30	2044	07/08/2025	12.20 Call	Bond Future	6140.1500	6.1402	6137.8600	6.1379	0.037	0.0000	0.0000
2025/06/30	2044	07/08/2025	12.20 Put	Bond Future	55.2100	0.0552	44.5400	0.0445	19.326	0.0000	0.0000
2025/06/30	2044	07/08/2025	11.85 Call	Bond Future	4207.8900	4.2079	4191.7900	4.1918	0.383	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
2025/06/30	2044	07/08/2025	11.85 Put	Bond Future	188.3400	0.1883	163.8600	0.1639	12.998	0.0000	0.0000
2025/06/30	2044	07/08/2025	11.30 Put	Bond Future	990.9200	0.9909	941.2500	0.9413	5.013	0.0000	0.0000
2025/06/30	2044	07/08/2025	11.30 Call	Bond Future	1573.6400	1.5736	1532.3500	1.5324	2.624	0.0000	0.0000
2025/06/30	2044	07/08/2025	10.63 Put	Bond Future	4067.7600	4.0678	4043.0200	4.0430	0.608	0.0000	0.0000
2025/06/30	2044	07/08/2025	10.63 Call	Bond Future	121.4000	0.1214	105.0400	0.1050	13.476	0.0000	0.0000
2025/06/30	2044	07/08/2025		Bond Future	11.2105	81.2582	11.2092	81.2666	0.011	0.0000	0.0000
2025/06/30	2044	07/08/2025	13.34 Call	Bond Future	12220.6000	12.2206	12228.8100	12.2288	0.067	0.0000	0.0000
2025/06/30	2044	07/08/2025	13.34 Put	Bond Future	0.4000	0.0004	0.2300	0.0002	42.500	0.0000	0.0000
2025/06/30	2044	06/11/2025		Bond Future	11.3166	82.7912	11.3153	82.7998	0.012	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.88 Call	Bond Future	4493.3600	4.4934	4477.4200	4.4774	0.355	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.88 Put	Bond Future	990.8800	0.9909	966.3700	0.9664	2.474	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.20 Call	Bond Future	5999.2600	5.9993	5987.9500	5.9880	0.189	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.20 Put	Bond Future	615.2100	0.6152	595.3300	0.5953	3.231	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.25 Call	Bond Future	6241.9900	6.2420	6231.4100	6.2314	0.169	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.25 Put	Bond Future	570.6800	0.5707	551.5300	0.5515	3.356	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.00 Call	Bond Future	5046.5100	5.0465	5032.2600	5.0323	0.282	0.0000	0.0000
2025/06/30	2044	06/11/2025	12.00 Put	Bond Future	829.6000	0.8296	806.7800	0.8068	2.751	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.75 Call	Bond Future	3914.8600	3.9149	3897.2500	3.8973	0.450	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.75 Put	Bond Future	1198.6000	1.1986	1172.4200	1.1724	2.184	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.25 Put	Bond Future	2414.4200	2.4144	2385.0100	2.3850	1.218	0.0000	0.0000
2025/06/30	2044	06/11/2025	11.25 Call	Bond Future	1983.3700	1.9834	1962.5300	1.9625	1.051	0.0000	0.0000
2025/06/30	2044	05/02/2026		Bond Future	11.4291	79.9747	11.4277	79.9836	0.012	0.0000	0.0000
2025/06/30	2044	05/02/2026	11.56 Call	Bond Future	3390.1600	3.3902	3375.3100	3.3753	0.438	0.0000	0.0000
2025/06/30	2044	05/02/2026	11.56 Put	Bond Future	2568.1000	2.5681	2544.3800	2.5444	0.924	0.0000	0.0000
2025/06/30	2044	07/05/2026		Bond Future	11.5536	81.4604	11.5521	81.4696	0.013	0.0000	0.0000
2025/06/30	2044	07/05/2026	11.80 Call	Bond Future	4322.2800	4.3223	4311.1300	4.3111	0.258	0.0000	0.0000
2025/06/30	2044	07/05/2026	11.80 Put	Bond Future	2813.6800	2.8137	2793.3300	2.7933	0.723	0.0000	0.0000
2025/06/30	2044	06/08/2026		Bond Future	11.6909	78.5793	11.6893	78.5890	0.014	0.0000	0.0000
2025/06/30	2044	06/08/2026	12.42 Call	Bond Future	6640.8900	6.6409	6633.2600	6.6333	0.115	0.0000	0.0000
2025/06/30	2044	06/08/2026	12.42 Put	Bond Future	2391.1700	2.3912	2373.8500	2.3739	0.724	0.0000	0.0000
2025/06/30	2046	07/08/2025		Bond Future	119.4932	119.4932	119.4968	119.4968	0.003	0.0000	0.0000
2025/06/30	2046	07/08/2025	118.69 Call	Bond Future	803.1900	0.8032	806.8100	0.8068	0.451	0.0000	0.0000
2025/06/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2046	06/11/2025		Bond Future	119.5181	119.5181	119.5218	119.5218	0.003	0.0000	0.0000
2025/06/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2046	06/11/2025	125.41 Put	Bond Future	5891.9100	5.8919	5888.1600	5.8882	0.064	0.0000	0.0000
2025/06/30	2046	05/02/2026		Bond Future	121.8094	121.8094	121.8135	121.8135	0.003	0.0000	0.0000
2025/06/30	2046	05/02/2026	121.65 Call	Bond Future	159.4200	0.1594	163.4800	0.1635	2.547	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
2025/06/30	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2046	07/05/2026		Bond Future	121.8083	121.8083	121.8130	121.8130	0.004	0.0000	0.0000
2025/06/30	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2046	07/05/2026	124.95 Put	Bond Future	3141.7000	3.1417	3137.0400	3.1370	0.148	0.0000	0.0000
2025/06/30	2046	06/08/2026		Bond Future	124.0883	124.0883	124.0933	124.0933	0.004	0.0000	0.0000
2025/06/30	2046	06/08/2026	122.38 Call	Bond Future	1708.2600	1.7083	1713.3100	1.7133	0.296	0.0000	0.0000
2025/06/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	07/08/2025		Bond Future	118.5162	118.5162	118.7154	118.7154	0.168	0.0000	0.0000
2025/06/30	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	07/08/2025	119.89 Put	Bond Future	1373.7900	1.3738	1174.6000	1.1746	14.499	0.0000	0.0000
2025/06/30	2050	06/11/2025		Bond Future	120.7814	120.7814	120.9844	120.9844	0.168	0.0000	0.0000
2025/06/30	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	06/11/2025	124.42 Put	Bond Future	3638.5700	3.6386	3435.6300	3.4356	5.577	0.0000	0.0000
2025/06/30	2050	05/02/2026		Bond Future	120.6851	120.6851	120.8922	120.8922	0.172	0.0000	0.0000
2025/06/30	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	05/02/2026	122.82 Put	Bond Future	2134.8800	2.1349	1927.7600	1.9278	9.702	0.0000	0.0000
2025/06/30	2050	07/05/2026		Bond Future	122.9575	122.9575	123.1688	123.1688	0.172	0.0000	0.0000
2025/06/30	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	07/05/2026	124.07 Put	Bond Future	1112.5300	1.1125	901.2000	0.9012	18.995	0.0000	0.0000
2025/06/30	2050	06/08/2026		Bond Future	122.8070	122.8070	123.0228	123.0228	0.176	0.0000	0.0000
2025/06/30	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	2050	06/08/2026	123.27 Put	Bond Future	462.9900	0.4630	247.2100	0.2472	46.606	0.0000	0.0000
2025/06/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	AL37	07/08/2025		Index Future	1153.4190	1153.4190	1154.7100	1154.7100	0.112	0.0000	0.0000
2025/06/30	AL37	06/11/2025		Index Future	1175.1810	1175.1810	1176.4970	1176.4970	0.112	0.0000	0.0000
2025/06/30	AL37	05/02/2026		Index Future	1197.4360	1197.4360	1198.7820	1198.7820	0.112	0.0000	0.0000
2025/06/30	AL37	07/05/2026		Index Future	1219.7230	1219.7230	1221.1030	1221.1030	0.113	0.0000	0.0000
2025/06/30	AL37	06/08/2026		Index Future	1242.0660	1242.0660	1243.4820	1243.4820	0.114	0.0000	0.0000
2025/06/30	AL7T	07/08/2025		Index Future	1392.1170	1392.1170	1393.3160	1393.3160	0.086	0.0000	0.0000
2025/06/30	AL7T	06/11/2025		Index Future	1418.3830	1418.3830	1419.6050	1419.6050	0.086	0.0000	0.0000
2025/06/30	AL7T	05/02/2026		Index Future	1445.2430	1445.2430	1446.4940	1446.4940	0.087	0.0000	0.0000
2025/06/30	AL7T	07/05/2026		Index Future	1472.1420	1472.1420	1473.4280	1473.4280	0.087	0.0000	0.0000
2025/06/30	AL7T	06/08/2026		Index Future	1499.1090	1499.1090	1500.4310	1500.4310	0.088	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
2025/06/30	ALBI	07/08/2025		Index Future	1183.8590	1183.8590	1184.6860	1184.6860	0.070	0.0000
2025/06/30	ALBI	06/11/2025		Index Future	1206.1950	1206.1950	1207.0380	1207.0380	0.070	0.0000
2025/06/30	ALBI	05/02/2026		Index Future	1229.0370	1229.0370	1229.9010	1229.9010	0.070	0.0000
2025/06/30	ALBI	07/05/2026		Index Future	1251.9120	1251.9120	1252.8020	1252.8020	0.071	0.0000
2025/06/30	ALBI	06/08/2026		Index Future	1274.8450	1274.8450	1275.7620	1275.7620	0.072	0.0000
2025/06/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/06/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/06/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/30	ES33	07/08/2025		Bond Future	10.6151	86.4035	10.6036	86.4584	0.109	0.0000	0.0000
2025/06/30	ES33	07/08/2025	13.56 Call	Bond Future	12598.9200	12.5989	12653.8300	12.6538	0.436	0.0000	0.0000
2025/06/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES33	06/11/2025		Bond Future	10.7428	84.2600	10.7307	84.3160	0.113	0.0000	0.0000
2025/06/30	ES33	06/11/2025	12.01 Call	Bond Future	5609.7300	5.6097	5665.7600	5.6658	0.999	0.0000	0.0000
2025/06/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES33	05/02/2026		Bond Future	10.8822	85.8751	10.8695	85.9323	0.117	0.0000	0.0000
2025/06/30	ES33	05/02/2026	11.49 Call	Bond Future	2679.6500	2.6797	2736.8600	2.7369	2.135	0.0000	0.0000
2025/06/30	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES33	07/05/2026		Bond Future	11.0324	83.6956	11.0190	83.7541	0.121	0.0000	0.0000
2025/06/30	ES33	07/05/2026	11.69 Call	Bond Future	2815.0300	2.8150	2873.5600	2.8736	2.079	0.0000	0.0000
2025/06/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES33	06/08/2026		Bond Future	11.1994	85.2599	11.1853	85.3198	0.126	0.0000	0.0000
2025/06/30	ES33	06/08/2026	12.02 Call	Bond Future	3391.2800	3.3913	3451.1500	3.4512	1.765	0.0000	0.0000
2025/06/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES42	07/08/2025		Bond Future	11.4374	80.8279	11.4310	80.8669	0.056	0.0000	0.0000
2025/06/30	ES42	07/08/2025	13.79 Call	Bond Future	12555.7700	12.5558	12594.7600	12.5948	0.311	0.0000	0.0000
2025/06/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES42	06/11/2025		Bond Future	11.5558	78.1076	11.5492	78.1474	0.057	0.0000	0.0000
2025/06/30	ES42	06/11/2025	12.39 Call	Bond Future	4773.7100	4.7737	4813.4600	4.8135	0.833	0.0000	0.0000
2025/06/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES42	05/02/2026		Bond Future	11.6782	79.6045	11.6713	79.6451	0.059	0.0000	0.0000
2025/06/30	ES42	05/02/2026	11.85 Call	Bond Future	1004.7500	1.0048	1045.4100	1.0454	4.047	0.0000	0.0000
2025/06/30	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	ES42	07/05/2026		Bond Future	11.8123	76.8373	11.8052	76.8789	0.061	0.0000	0.0000
2025/06/30	ES42	07/05/2026	12.20 Call	Bond Future	2195.9100	2.1959	2237.5300	2.2375	1.895	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
2025/06/30	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	ES42	06/08/2026		Bond Future	11.9546	78.2714	11.9471	78.3141	0.063	0.0000
2025/06/30	ES42	06/08/2026	12.65 Call	Bond Future	3797.1100	3.7971	3839.8000	3.8398	1.124	0.0000
2025/06/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GOVI	07/08/2025		GOVI	1165.4280	1165.4280	1166.2270	1166.2270	0.069	0.0000
2025/06/30	GOVI	07/08/2025	1,011. Call 00	GOVI	1544280.0000	154.4280	1552270.0000	155.2270	0.517	0.0000
2025/06/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GOVI	06/11/2025		GOVI	1187.4170	1187.4170	1188.2310	1188.2310	0.069	0.0000
2025/06/30	GOVI	06/11/2025	1,112. Call 00	GOVI	754170.0000	75.4170	762310.0000	76.2310	1.079	0.0000
2025/06/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GOVI	05/02/2026		GOVI	1209.9030	1209.9030	1210.7380	1210.7380	0.069	0.0000
2025/06/30	GOVI	05/02/2026	1,150. Call 00	GOVI	599030.0000	59.9030	607380.0000	60.7380	1.394	0.0000
2025/06/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GOVI	07/05/2026		GOVI	1232.4220	1232.4220	1233.2810	1233.2810	0.070	0.0000
2025/06/30	GOVI	07/05/2026	1,177. Call 00	GOVI	554220.0000	55.4220	562810.0000	56.2810	1.550	0.0000
2025/06/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GOVI	06/08/2026		GOVI	1254.9980	1254.9980	1255.8840	1255.8840	0.071	0.0000
2025/06/30	GOVI	06/08/2026	1,189. Call 00	GOVI	659980.0000	65.9980	668840.0000	66.8840	1.342	0.0000
2025/06/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/06/30	IGOV	07/08/2025		Index Future	381.2210	381.2210	381.1410	381.1410	0.021	0.0000
2025/06/30	IGOV	06/11/2025		Index Future	388.5070	388.5070	388.4260	388.4260	0.021	0.0000
2025/06/30	IGOV	05/02/2026		Index Future	395.9560	395.9560	395.8750	395.8750	0.020	0.0000
2025/06/30	IGOV	07/05/2026		Index Future	403.4160	403.4160	403.3360	403.3360	0.020	0.0000
2025/06/30	IGOV	06/08/2026		Index Future	410.8940	410.8940	410.8170	410.8170	0.019	0.0000
2025/06/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/06/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/06/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/06/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/06/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/06/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/06/30	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
2025/06/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/06/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/06/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/06/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/06/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/06/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/06/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000
2025/06/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/06/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/06/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/06/30	R033	07/08/2025		Bond Future	9.4180	106.7574	9.3966	106.8743	0.227	0.0000
2025/06/30	R033	07/08/2025	10.33 Call	Bond Future	4911.8100	4.9118	5010.3100	5.0103	2.005	0.0000
2025/06/30	R033	07/08/2025	10.33 Put	Bond Future	77.0800	0.0771	58.6800	0.0587	23.871	0.0000
2025/06/30	R033	06/11/2025		Bond Future	9.5031	103.7280	9.4807	103.8472	0.236	0.0000
2025/06/30	R033	06/11/2025	10.33 Call	Bond Future	4642.6700	4.6427	4731.7800	4.7318	1.919	0.0000
2025/06/30	R033	06/11/2025	10.33 Put	Bond Future	370.1100	0.3701	340.0600	0.3401	8.119	0.0000
2025/06/30	R033	05/02/2026		Bond Future	9.5944	105.6917	9.5709	105.8133	0.246	0.0000
2025/06/30	R033	05/02/2026	10.49 Call	Bond Future	5186.4100	5.1864	5271.9000	5.2719	1.648	0.0000
2025/06/30	R033	05/02/2026	10.49 Put	Bond Future	704.4400	0.7044	668.4100	0.6684	5.115	0.0000
2025/06/30	R033	07/05/2026		Bond Future	9.6992	102.6123	9.6744	102.7363	0.256	0.0000
2025/06/30	R033	07/05/2026	10.38 Call	Bond Future	4591.9700	4.5920	4669.1700	4.6692	1.681	0.0000
2025/06/30	R033	07/05/2026	10.38 Put	Bond Future	1267.9500	1.2680	1221.0900	1.2211	3.696	0.0000
2025/06/30	R033	06/08/2026		Bond Future	9.8187	104.5067	9.7924	104.6334	0.267	0.0000
2025/06/30	R033	06/08/2026	10.25 Call	Bond Future	4101.4700	4.1015	4170.2200	4.1702	1.676	0.0000
2025/06/30	R033	06/08/2026	10.25 Put	Bond Future	2049.0600	2.0491	1991.1000	1.9911	2.829	0.0000
2025/06/30	R035	07/08/2025	10.90 Call	Bond Future	5081.0100	5.0810	5130.1700	5.1302	0.968	0.0000
2025/06/30	R035	07/08/2025	10.90 Put	Bond Future	75.7400	0.0757	59.9800	0.0600	20.808	0.0000
2025/06/30	R035	07/08/2025	10.40 Call	Bond Future	2634.4200	2.6344	2654.0800	2.6541	0.746	0.0000
2025/06/30	R035	07/08/2025	10.40 Put	Bond Future	370.5700	0.3706	325.3100	0.3253	12.214	0.0000
2025/06/30	R035	07/08/2025	11.30 Call	Bond Future	7137.5500	7.1376	7197.2200	7.1972	0.836	0.0000
2025/06/30	R035	07/08/2025	11.30 Put	Bond Future	18.6800	0.0187	13.4300	0.0134	28.105	0.0000
2025/06/30	R035	07/08/2025	10.08 Put	Bond Future	898.2600	0.8983	830.0200	0.8300	7.597	0.0000
2025/06/30	R035	07/08/2025	10.08 Call	Bond Future	1347.4000	1.3474	1344.0800	1.3441	0.246	0.0000
2025/06/30	R035	07/08/2025	10.58 Put	Bond Future	214.6000	0.2146	182.0400	0.1820	15.172	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
2025/06/30	R035	07/08/2025	10.58 Call	Bond Future	3478.3800	3.4784	3510.7400	3.5107	0.930	0.0000	0.0000
2025/06/30	R035	07/08/2025	11.34 Call	Bond Future	7342.6500	7.3427	7402.8900	7.4029	0.820	0.0000	0.0000
2025/06/30	R035	07/08/2025	11.34 Put	Bond Future	16.2000	0.0162	11.5200	0.0115	28.889	0.0000	0.0000
2025/06/30	R035	07/08/2025		Bond Future	10.0021	97.1367	9.9909	97.2017	0.112	0.0000	0.0000
2025/06/30	R035	07/08/2025	12.65 Call	Bond Future	13765.0200	13.7650	13829.9300	13.8299	0.472	0.0000	0.0000
2025/06/30	R035	07/08/2025	12.65 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/30	R035	07/08/2025	10.35 Call	Bond Future	2412.4100	2.4124	2428.3000	2.4283	0.659	0.0000	0.0000
2025/06/30	R035	07/08/2025	10.35 Put	Bond Future	428.9600	0.4290	379.9300	0.3799	11.430	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.30 Call	Bond Future	2591.3500	2.5914	2609.3100	2.6093	0.693	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.30 Put	Bond Future	1465.2800	1.4653	1417.0100	1.4170	3.294	0.0000	0.0000
2025/06/30	R035	06/11/2025		Bond Future	10.0992	94.4656	10.0875	94.5319	0.116	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.20 Call	Bond Future	6323.5900	6.3236	6368.2200	6.3682	0.706	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.20 Put	Bond Future	368.9400	0.3689	347.3400	0.3473	5.855	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.08 Put	Bond Future	1987.2400	1.9872	1932.3100	1.9323	2.764	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.08 Call	Bond Future	1878.7300	1.8787	1890.0300	1.8900	0.601	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.58 Put	Bond Future	973.7000	0.9737	934.4400	0.9344	4.032	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.58 Call	Bond Future	3639.6400	3.6396	3666.6100	3.6666	0.741	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.67 Call	Bond Future	8511.8600	8.5119	8565.5700	8.5656	0.631	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.67 Put	Bond Future	170.7500	0.1708	158.2300	0.1582	7.332	0.0000	0.0000
2025/06/30	R035	06/11/2025	9.91 Put	Bond Future	2485.5000	2.4855	2426.0700	2.4261	2.391	0.0000	0.0000
2025/06/30	R035	06/11/2025	9.91 Call	Bond Future	1407.8200	1.4078	1414.6200	1.4146	0.483	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.41 Put	Bond Future	1251.2600	1.2513	1206.5100	1.2065	3.576	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.41 Call	Bond Future	2986.4300	2.9864	3007.9100	3.0079	0.719	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.43 Call	Bond Future	7387.2500	7.3873	7436.8200	7.4368	0.671	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.43 Put	Bond Future	253.5600	0.2536	236.9000	0.2369	6.570	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.95 Call	Bond Future	9816.8800	9.8169	9874.9900	9.8750	0.592	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.95 Put	Bond Future	95.9800	0.0960	87.8600	0.0879	8.460	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.45 Call	Bond Future	7480.5800	7.4806	7530.5300	7.5305	0.668	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.45 Put	Bond Future	245.3900	0.2454	229.1100	0.2291	6.634	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.95 Put	Bond Future	550.5300	0.5505	522.4800	0.5225	5.095	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.95 Call	Bond Future	5198.7600	5.1988	5236.9400	5.2369	0.734	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.44 Put	Bond Future	1197.6900	1.1977	1153.9200	1.1539	3.655	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.44 Call	Bond Future	3098.0500	3.0981	3120.5100	3.1205	0.725	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.94 Put	Bond Future	559.2100	0.5592	530.8900	0.5309	5.064	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.94 Call	Bond Future	5154.6400	5.1546	5192.5500	5.1926	0.735	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.99 Call	Bond Future	10003.1000	10.0031	10061.7600	10.0618	0.586	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.99 Put	Bond Future	87.5800	0.0876	80.0100	0.0800	8.644	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.50 Call	Bond Future	3326.2600	3.3263	3350.6500	3.3507	0.733	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.50 Put	Bond Future	1096.7400	1.0967	1054.9000	1.0549	3.815	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	
2025/06/30	R035	06/11/2025	10.15 Call	Bond Future	2093.4900	2.0935	2106.8200	2.1068	0.637	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.15 Put	Bond Future	1806.7900	1.8068	1753.8900	1.7539	2.928	0.0000	0.0000
2025/06/30	R035	06/11/2025	9.77 Put	Bond Future	2962.5700	2.9626	2900.0800	2.9001	2.109	0.0000	0.0000
2025/06/30	R035	06/11/2025	9.77 Call	Bond Future	1076.6500	1.0767	1080.3900	1.0804	0.347	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.00 Put	Bond Future	508.5600	0.5086	481.8900	0.4819	5.244	0.0000	0.0000
2025/06/30	R035	06/11/2025	11.00 Call	Bond Future	5420.1700	5.4202	5459.7300	5.4597	0.730	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.68 Call	Bond Future	4044.9200	4.0449	4075.0600	4.0751	0.745	0.0000	0.0000
2025/06/30	R035	06/11/2025	10.68 Put	Bond Future	837.3900	0.8374	801.3000	0.8013	4.310	0.0000	0.0000
2025/06/30	R035	05/02/2026	11.17 Call	Bond Future	5992.9000	5.9929	6032.8400	6.0328	0.666	0.0000	0.0000
2025/06/30	R035	05/02/2026	11.17 Put	Bond Future	861.0900	0.8611	833.4700	0.8335	3.208	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.67 Call	Bond Future	4025.7000	4.0257	4054.7700	4.0548	0.722	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.67 Put	Bond Future	1501.0900	1.5011	1462.6000	1.4626	2.564	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.17 Put	Bond Future	2549.9200	2.5499	2499.7700	2.4998	1.967	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.17 Call	Bond Future	2362.5300	2.3625	2379.9400	2.3799	0.737	0.0000	0.0000
2025/06/30	R035	05/02/2026	11.00 Put	Bond Future	1042.5900	1.0426	1011.4700	1.0115	2.985	0.0000	0.0000
2025/06/30	R035	05/02/2026	11.00 Call	Bond Future	5299.4300	5.2994	5335.8700	5.3359	0.688	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.44 Put	Bond Future	1923.0600	1.9231	1879.1800	1.8792	2.282	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.44 Call	Bond Future	3213.4500	3.2135	3237.1300	3.2371	0.737	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.94 Put	Bond Future	1114.8300	1.1148	1082.4200	1.0824	2.907	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.94 Call	Bond Future	5060.0500	5.0601	5095.2000	5.0952	0.695	0.0000	0.0000
2025/06/30	R035	05/02/2026	12.44 Call	Bond Future	11479.2000	11.4792	11538.1400	11.5381	0.513	0.0000	0.0000
2025/06/30	R035	05/02/2026	12.44 Put	Bond Future	165.8700	0.1659	157.2500	0.1573	5.197	0.0000	0.0000
2025/06/30	R035	05/02/2026		Bond Future	10.2039	96.2542	10.1917	96.3218	0.120	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.79 Call	Bond Future	4476.0500	4.4761	4507.8700	4.5079	0.711	0.0000	0.0000
2025/06/30	R035	05/02/2026	10.79 Put	Bond Future	1316.3300	1.3163	1280.5900	1.2806	2.715	0.0000	0.0000
2025/06/30	R035	07/05/2026		Bond Future	10.3140	93.5390	10.3012	93.6082	0.124	0.0000	0.0000
2025/06/30	R035	07/05/2026	10.86 Call	Bond Future	4718.2800	4.7183	4750.4700	4.7505	0.682	0.0000	0.0000
2025/06/30	R035	07/05/2026	10.86 Put	Bond Future	1839.5200	1.8395	1802.5900	1.8026	2.008	0.0000	0.0000
2025/06/30	R035	06/08/2026		Bond Future	10.4381	95.2670	10.4246	95.3377	0.129	0.0000	0.0000
2025/06/30	R035	06/08/2026	11.06 Call	Bond Future	5242.3200	5.2423	5277.4200	5.2774	0.670	0.0000	0.0000
2025/06/30	R035	06/08/2026	11.06 Put	Bond Future	2056.1000	2.0561	2020.5300	2.0205	1.730	0.0000	0.0000
2025/06/30	R038	07/08/2025		Bond Future	10.5629	106.1042	10.5464	106.2193	0.156	0.0000	0.0000
2025/06/30	R038	07/08/2025	11.24 Call	Bond Future	4727.7800	4.7278	4813.8300	4.8138	1.820	0.0000	0.0000
2025/06/30	R038	07/08/2025	11.24 Put	Bond Future	144.2400	0.1442	115.1500	0.1152	20.168	0.0000	0.0000
2025/06/30	R038	06/11/2025		Bond Future	10.6700	102.6212	10.6529	102.7385	0.160	0.0000	0.0000
2025/06/30	R038	06/11/2025	11.24 Call	Bond Future	4682.8800	4.6829	4750.9400	4.7509	1.453	0.0000	0.0000
2025/06/30	R038	06/11/2025	11.24 Put	Bond Future	881.1000	0.8811	831.8300	0.8318	5.592	0.0000	0.0000
2025/06/30	R038	06/11/2025	12.33 Call	Bond Future	10650.5700	10.6506	10755.1100	10.7551	0.982	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
2025/06/30	R038	06/11/2025	12.33 Put	Bond Future	136.3600	0.1364	123.5700	0.1236	9.380	0.0000
2025/06/30	R038	06/11/2025	10.98 Put	Bond Future	1342.8200	1.3428	1279.2700	1.2793	4.733	0.0000
2025/06/30	R038	06/11/2025	10.98 Call	Bond Future	3436.6900	3.4367	3490.4700	3.4905	1.565	0.0000
2025/06/30	R038	05/02/2026		Bond Future	10.7824	104.5639	10.7646	104.6836	0.165	0.0000
2025/06/30	R038	05/02/2026	11.44 Call	Bond Future	5692.3100	5.6923	5761.3200	5.7613	1.212	0.0000
2025/06/30	R038	05/02/2026	11.44 Put	Bond Future	1413.6800	1.4137	1362.9600	1.3630	3.588	0.0000
2025/06/30	R038	07/05/2026		Bond Future	10.9055	101.0219	10.8869	101.1440	0.170	0.0000
2025/06/30	R038	07/05/2026	11.40 Call	Bond Future	5421.9100	5.4219	5485.8800	5.4859	1.180	0.0000
2025/06/30	R038	07/05/2026	11.40 Put	Bond Future	2249.2800	2.2493	2191.0700	2.1911	2.588	0.0000
2025/06/30	R038	06/08/2026		Bond Future	11.0400	102.8864	11.0206	103.0111	0.176	0.0000
2025/06/30	R038	06/08/2026	11.77 Call	Bond Future	6909.2600	6.9093	6980.3600	6.9804	1.029	0.0000
2025/06/30	R038	06/08/2026	11.77 Put	Bond Future	2379.8100	2.3798	2326.1300	2.3261	2.256	0.0000
2025/06/30	R053	07/08/2025		Bond Future	11.0954	108.7566	11.0893	108.8117	0.056	0.0000
2025/06/30	R053	07/08/2025	13.17 Call	Bond Future	15923.2300	15.9232	15978.0700	15.9781	0.344	0.0000
2025/06/30	R053	07/08/2025	13.17 Put	Bond Future	0.7200	0.0007	0.4100	0.0004	43.056	0.0000
2025/06/30	R053	06/11/2025		Bond Future	11.1967	104.9453	11.1902	105.0017	0.057	0.0000
2025/06/30	R053	06/11/2025	11.76 Call	Bond Future	5981.4900	5.9815	5994.8900	5.9949	0.224	0.0000
2025/06/30	R053	06/11/2025	11.76 Put	Bond Future	1250.4400	1.2504	1207.5100	1.2075	3.433	0.0000
2025/06/30	R053	05/02/2026		Bond Future	11.3017	106.9321	11.2950	106.9895	0.059	0.0000
2025/06/30	R053	05/02/2026	11.49 Call	Bond Future	4812.3200	4.8123	4819.4600	4.8195	0.148	0.0000
2025/06/30	R053	05/02/2026	11.49 Put	Bond Future	3214.0100	3.2140	3163.7200	3.1637	1.565	0.0000
2025/06/30	R053	07/05/2026		Bond Future	11.4145	103.0568	11.4075	103.1156	0.061	0.0000
2025/06/30	R053	07/05/2026	11.69 Call	Bond Future	5856.0500	5.8561	5869.7300	5.8697	0.234	0.0000
2025/06/30	R053	07/05/2026	11.69 Put	Bond Future	3574.4300	3.5744	3529.2700	3.5293	1.263	0.0000
2025/06/30	R053	06/08/2026		Bond Future	11.5358	104.9585	11.5285	105.0188	0.063	0.0000
2025/06/30	R053	06/08/2026	12.28 Call	Bond Future	8979.7800	8.9798	9002.3400	9.0023	0.251	0.0000
2025/06/30	R053	06/08/2026	12.28 Put	Bond Future	3132.5900	3.1326	3094.8600	3.0949	1.204	0.0000
2025/06/30	R186	07/08/2025		Bond Future	7.7658	104.9320	7.7491	104.9537	0.215	0.0000
2025/06/30	R186	07/08/2025	9.68 Call	Bond Future	2444.8100	2.4448	2466.5400	2.4665	0.889	0.0000
2025/06/30	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	R186	07/08/2025	10.25 Call	Bond Future	3157.1600	3.1572	3178.8900	3.1789	0.688	0.0000
2025/06/30	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/30	R186	07/08/2025	9.22 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/06/30	R186	07/08/2025	9.22 Call	Bond Future	1864.7700	1.8648	1886.4800	1.8865	1.164	0.0000
2025/06/30	R186	06/11/2025		Bond Future	7.7910	106.9117	7.7703	106.9339	0.266	0.0000
2025/06/30	R186	06/11/2025	8.13 Call	Bond Future	473.0800	0.4731	486.6800	0.4867	2.875	0.0000
2025/06/30	R186	06/11/2025	8.13 Put	Bond Future	112.2400	0.1122	103.6800	0.1037	7.627	0.0000
2025/06/30	R186	05/02/2026		Bond Future	7.8301	103.6301	7.8029	103.6528	0.348	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	
2025/06/30	R186	05/02/2026	8.43 Call	Bond Future	620.7400	0.6207	635.9900	0.6360	2.457	0.0000	0.0000
2025/06/30	R186	05/02/2026	8.43 Put	Bond Future	123.0000	0.1230	115.5300	0.1155	6.073	0.0000	0.0000
2025/06/30	R186	07/05/2026		Bond Future	7.9694	105.5564	7.9300	105.5799	0.495	0.0000	0.0000
2025/06/30	R186	07/05/2026	8.69 Call	Bond Future	542.9500	0.5430	559.0900	0.5591	2.973	0.0000	0.0000
2025/06/30	R186	07/05/2026	8.69 Put	Bond Future	116.4900	0.1165	109.2000	0.1092	6.258	0.0000	0.0000
2025/06/30	R186	06/08/2026		Bond Future	8.3142	102.2003	8.2463	102.2245	0.817	0.0000	0.0000
2025/06/30	R186	06/08/2026	8.57 Call	Bond Future	240.4100	0.2404	253.9000	0.2539	5.611	0.0000	0.0000
2025/06/30	R186	06/08/2026	8.57 Put	Bond Future	149.3800	0.1494	138.6800	0.1387	7.163	0.0000	0.0000
2025/06/30	R202	07/08/2025		Bond Future	268.6599	268.6599	268.4774	268.4774	0.068	0.0000	0.0000
2025/06/30	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R202	07/08/2025	271.60 Put	Bond Future	2940.1500	2.9402	3122.6200	3.1226	6.206	0.0000	0.0000
2025/06/30	R202	06/11/2025		Bond Future	273.7945	273.7945	273.6088	273.6088	0.068	0.0000	0.0000
2025/06/30	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R202	06/11/2025	275.64 Put	Bond Future	1845.4900	1.8455	2031.1600	2.0312	10.061	0.0000	0.0000
2025/06/30	R202	05/02/2026		Bond Future	273.7091	273.7091	273.5202	273.5202	0.069	0.0000	0.0000
2025/06/30	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R202	05/02/2026	277.82 Put	Bond Future	4110.8900	4.1109	4299.8400	4.2998	4.596	0.0000	0.0000
2025/06/30	R202	07/05/2026		Bond Future	278.8632	278.8632	278.6717	278.6717	0.069	0.0000	0.0000
2025/06/30	R202	07/05/2026	277.55 Call	Bond Future	1313.1600	1.3132	1121.6500	1.1217	14.584	0.0000	0.0000
2025/06/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R202	06/08/2026		Bond Future	278.6599	278.6599	278.4658	278.4658	0.070	0.0000	0.0000
2025/06/30	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R202	06/08/2026	278.86 Put	Bond Future	200.1400	0.2001	394.2000	0.3942	96.962	0.0000	0.0000
2025/06/30	R209	07/08/2025		Bond Future	10.2513	76.7218	10.2401	76.7806	0.109	0.0000	0.0000
2025/06/30	R209	07/08/2025	12.68 Call	Bond Future	11443.5500	11.4436	11502.3600	11.5024	0.514	0.0000	0.0000
2025/06/30	R209	07/08/2025	12.68 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/30	R209	06/11/2025		Bond Future	10.3437	75.0171	10.3321	75.0771	0.112	0.0000	0.0000
2025/06/30	R209	06/11/2025	11.27 Call	Bond Future	4987.5400	4.9875	5025.4400	5.0254	0.760	0.0000	0.0000
2025/06/30	R209	06/11/2025	11.27 Put	Bond Future	399.6300	0.3996	377.5900	0.3776	5.515	0.0000	0.0000
2025/06/30	R209	05/02/2026		Bond Future	10.4410	76.4374	10.4289	76.4986	0.116	0.0000	0.0000
2025/06/30	R209	05/02/2026	10.93 Call	Bond Future	3726.1700	3.7262	3753.4300	3.7534	0.732	0.0000	0.0000
2025/06/30	R209	05/02/2026	10.93 Put	Bond Future	1300.6500	1.3007	1266.6900	1.2667	2.611	0.0000	0.0000
2025/06/30	R209	07/05/2026		Bond Future	10.5479	74.7065	10.5354	74.7691	0.119	0.0000	0.0000
2025/06/30	R209	07/05/2026	11.07 Call	Bond Future	4271.6400	4.2716	4300.2600	4.3003	0.670	0.0000	0.0000
2025/06/30	R209	07/05/2026	11.07 Put	Bond Future	1734.9600	1.7350	1701.0200	1.7010	1.956	0.0000	0.0000
2025/06/30	R209	06/08/2026		Bond Future	10.6656	76.0863	10.6525	76.1503	0.123	0.0000	0.0000
2025/06/30	R209	06/08/2026	11.39 Call	Bond Future	5222.1100	5.2221	5254.9900	5.2550	0.630	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	
2025/06/30	R209	06/08/2026	11.39 Put	Bond Future	1802.2700	1.8023	1771.1900	1.7712	1.724	0.0000	0.0000
2025/06/30	R210	07/08/2025		Bond Future	249.0916	249.0916	249.0960	249.0960	0.002	0.0000	0.0000
2025/06/30	R210	07/08/2025	248.44 Call	Bond Future	651.6100	0.6516	656.0300	0.6560	0.678	0.0000	0.0000
2025/06/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R210	06/11/2025		Bond Future	250.4280	250.4280	250.4327	250.4327	0.002	0.0000	0.0000
2025/06/30	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R210	06/11/2025	252.14 Put	Bond Future	1711.9700	1.7120	1707.2900	1.7073	0.273	0.0000	0.0000
2025/06/30	R210	05/02/2026		Bond Future	255.2291	255.2291	255.2342	255.2342	0.002	0.0000	0.0000
2025/06/30	R210	05/02/2026	253.10 Call	Bond Future	2129.1400	2.1291	2134.2100	2.1342	0.238	0.0000	0.0000
2025/06/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R210	07/05/2026		Bond Future	256.5572	256.5572	256.5633	256.5633	0.002	0.0000	0.0000
2025/06/30	R210	07/05/2026	255.40 Call	Bond Future	1157.1700	1.1572	1163.2500	1.1633	0.525	0.0000	0.0000
2025/06/30	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R210	06/08/2026		Bond Future	261.3607	261.3607	261.3676	261.3676	0.003	0.0000	0.0000
2025/06/30	R210	06/08/2026	259.84 Call	Bond Future	1520.6600	1.5207	1527.6400	1.5276	0.459	0.0000	0.0000
2025/06/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R213	07/08/2025		Bond Future	8.8808	95.0266	8.8442	95.1767	0.412	0.0000	0.0000
2025/06/30	R213	07/08/2025	11.66 Call	Bond Future	10559.5500	10.5596	10709.6100	10.7096	1.421	0.0000	0.0000
2025/06/30	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	R213	06/11/2025		Bond Future	8.9542	93.2673	8.9154	93.4202	0.433	0.0000	0.0000
2025/06/30	R213	06/11/2025	10.05 Call	Bond Future	4380.7100	4.3807	4510.9300	4.5109	2.973	0.0000	0.0000
2025/06/30	R213	06/11/2025	10.05 Put	Bond Future	183.0500	0.1831	160.3600	0.1604	12.396	0.0000	0.0000
2025/06/30	R213	05/02/2026		Bond Future	9.0361	95.0333	8.9949	95.1892	0.456	0.0000	0.0000
2025/06/30	R213	05/02/2026	9.89 Call	Bond Future	3730.6400	3.7306	3844.2300	3.8442	3.045	0.0000	0.0000
2025/06/30	R213	05/02/2026	9.89 Put	Bond Future	567.5900	0.5676	525.2800	0.5253	7.454	0.0000	0.0000
2025/06/30	R213	07/05/2026		Bond Future	9.1270	93.2475	9.0832	93.4065	0.480	0.0000	0.0000
2025/06/30	R213	07/05/2026	9.80 Call	Bond Future	3360.5100	3.3605	3464.7300	3.4647	3.101	0.0000	0.0000
2025/06/30	R213	07/05/2026	9.80 Put	Bond Future	957.8200	0.9578	902.9600	0.9030	5.728	0.0000	0.0000
2025/06/30	R213	06/08/2026		Bond Future	9.2366	94.9708	9.1898	95.1331	0.507	0.0000	0.0000
2025/06/30	R213	06/08/2026	9.69 Call	Bond Future	2956.1300	2.9561	3051.5600	3.0516	3.228	0.0000	0.0000
2025/06/30	R213	06/08/2026	9.69 Put	Bond Future	1401.4400	1.4014	1334.5600	1.3346	4.772	0.0000	0.0000
2025/06/30	R214	07/08/2025		Bond Future	10.8986	70.2954	10.8925	70.3296	0.056	0.0000	0.0000
2025/06/30	R214	07/08/2025	12.97 Call	Bond Future	10208.6700	10.2087	10242.7600	10.2428	0.334	0.0000	0.0000
2025/06/30	R214	07/08/2025	12.97 Put	Bond Future	0.3500	0.0004	0.2000	0.0002	42.857	0.0000	0.0000
2025/06/30	R214	06/11/2025		Bond Future	10.9977	68.3231	10.9914	68.3580	0.058	0.0000	0.0000
2025/06/30	R214	06/11/2025	11.64 Call	Bond Future	4069.3200	4.0693	4079.3400	4.0793	0.246	0.0000	0.0000
2025/06/30	R214	06/11/2025	11.64 Put	Bond Future	678.5500	0.6786	653.6800	0.6537	3.665	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	
2025/06/30	R214	05/02/2026		Bond Future	11.1027	69.6167	11.0961	69.6524	0.059	0.0000	0.0000
2025/06/30	R214	05/02/2026	11.26 Call	Bond Future	2850.1200	2.8501	2854.5200	2.8545	0.154	0.0000	0.0000
2025/06/30	R214	05/02/2026	11.26 Put	Bond Future	2008.5200	2.0085	1977.2700	1.9773	1.556	0.0000	0.0000
2025/06/30	R214	07/05/2026		Bond Future	11.2103	67.6118	11.2035	67.6483	0.061	0.0000	0.0000
2025/06/30	R214	07/05/2026	11.53 Call	Bond Future	3912.4500	3.9125	3920.7000	3.9207	0.211	0.0000	0.0000
2025/06/30	R214	07/05/2026	11.53 Put	Bond Future	2244.1100	2.2441	2215.8700	2.2159	1.258	0.0000	0.0000
2025/06/30	R214	06/08/2026		Bond Future	11.3282	68.8607	11.3210	68.8981	0.063	0.0000	0.0000
2025/06/30	R214	06/08/2026	11.97 Call	Bond Future	5357.4200	5.3574	5370.3000	5.3703	0.240	0.0000	0.0000
2025/06/30	R214	06/08/2026	11.97 Put	Bond Future	2122.5400	2.1225	2098.0200	2.0980	1.155	0.0000	0.0000
2025/06/30	R248	07/08/2025		Bond Future	11.1915	83.9684	11.1903	83.9762	0.010	0.0000	0.0000
2025/06/30	R248	07/08/2025	13.21 Call	Bond Future	11935.2200	11.9352	11942.7000	11.9427	0.063	0.0000	0.0000
2025/06/30	R248	07/08/2025	13.21 Put	Bond Future	0.8500	0.0009	0.5200	0.0005	38.824	0.0000	0.0000
2025/06/30	R248	06/11/2025		Bond Future	11.2966	81.1123	11.2954	81.1203	0.011	0.0000	0.0000
2025/06/30	R248	06/11/2025	11.74 Call	Bond Future	4013.9500	4.0140	3996.3900	3.9964	0.437	0.0000	0.0000
2025/06/30	R248	06/11/2025	11.74 Put	Bond Future	1143.8700	1.1439	1118.3600	1.1184	2.230	0.0000	0.0000
2025/06/30	R248	05/02/2026		Bond Future	11.4079	82.6480	11.4067	82.6562	0.011	0.0000	0.0000
2025/06/30	R248	05/02/2026	11.46 Call	Bond Future	3200.3700	3.2004	3184.3800	3.1844	0.500	0.0000	0.0000
2025/06/30	R248	05/02/2026	11.46 Put	Bond Future	2859.8800	2.8599	2835.6800	2.8357	0.846	0.0000	0.0000
2025/06/30	R248	07/05/2026		Bond Future	11.5216	79.7431	11.5202	79.7517	0.012	0.0000	0.0000
2025/06/30	R248	07/05/2026	11.72 Call	Bond Future	4346.4800	4.3465	4334.0000	4.3340	0.287	0.0000	0.0000
2025/06/30	R248	07/05/2026	11.72 Put	Bond Future	3083.7200	3.0837	3062.6500	3.0627	0.683	0.0000	0.0000
2025/06/30	R248	06/08/2026		Bond Future	11.6456	81.2155	11.6442	81.2246	0.012	0.0000	0.0000
2025/06/30	R248	06/08/2026	12.37 Call	Bond Future	6884.5600	6.8846	6875.8200	6.8758	0.127	0.0000	0.0000
2025/06/30	R248	06/08/2026	12.37 Put	Bond Future	2518.2400	2.5182	2500.4500	2.5005	0.706	0.0000	0.0000
2025/06/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

