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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2025 TO 02/07/2025

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
2025/07/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	2029	07/08/2025		Bond Future	138.7542	138.7542	138.5898	138.5898	0.118	0.0000
2025/07/02	2029	07/08/2025	137.41 Call	Bond Future	1344.1600	1.3442	1179.7600	1.1798	12.231	0.0000
2025/07/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2029	06/11/2025		Bond Future	139.9686	139.9686	139.8011	139.8011	0.120	0.0000
2025/07/02	2029	06/11/2025	139.79 Call	Bond Future	178.6000	0.1786	11.1400	0.0111	93.763	0.0000
2025/07/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/07/02	2029	05/02/2026		Bond Future	142.6525	142.6525	142.4824	142.4824	0.119	0.0000	0.0000
2025/07/02	2029	05/02/2026	140.11 Call	Bond Future	2542.4700	2.5425	2372.3900	2.3724	6.690	0.0000	0.0000
2025/07/02	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2029	07/05/2026		Bond Future	143.8797	143.8797	143.7072	143.7072	0.120	0.0000	0.0000
2025/07/02	2029	07/05/2026	141.82 Call	Bond Future	2059.6800	2.0597	1887.1500	1.8872	8.377	0.0000	0.0000
2025/07/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2029	06/08/2026		Bond Future	146.5750	146.5750	146.4006	146.4006	0.119	0.0000	0.0000
2025/07/02	2029	06/08/2026	144.10 Call	Bond Future	2474.9900	2.4750	2300.5500	2.3006	7.048	0.0000	0.0000
2025/07/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2030	07/08/2025	8.72 Put	Bond Future	206.2200	0.2062	194.0300	0.1940	5.911	0.0000	0.0000
2025/07/02	2030	07/08/2025	8.72 Call	Bond Future	1323.4600	1.3235	1337.5000	1.3375	1.061	0.0000	0.0000
2025/07/02	2030	07/08/2025	9.22 Put	Bond Future	28.2200	0.0282	25.2400	0.0252	10.560	0.0000	0.0000
2025/07/02	2030	07/08/2025	9.22 Call	Bond Future	2914.1800	2.9142	2937.4300	2.9374	0.798	0.0000	0.0000
2025/07/02	2030	07/08/2025	9.81 Call	Bond Future	4924.4500	4.9245	4950.3600	4.9504	0.526	0.0000	0.0000
2025/07/02	2030	07/08/2025	9.81 Put	Bond Future	1.8800	0.0019	1.5600	0.0016	17.021	0.0000	0.0000
2025/07/02	2030	07/08/2025	12.12 Call	Bond Future	12399.5200	12.3995	12425.7500	12.4258	0.212	0.0000	0.0000
2025/07/02	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2030	07/08/2025	10.48 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/07/02	2030	07/08/2025	10.48 Call	Bond Future	7171.0200	7.1710	7197.2400	7.1972	0.366	0.0000	0.0000
2025/07/02	2030	07/08/2025		Bond Future	8.4099	98.7553	8.4027	98.7815	0.086	0.0000	0.0000
2025/07/02	2030	07/08/2025	11.11 Call	Bond Future	9224.6900	9.2247	9250.9200	9.2509	0.284	0.0000	0.0000
2025/07/02	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2030	06/11/2025		Bond Future	8.4588	100.6185	8.4510	100.6453	0.092	0.0000	0.0000
2025/07/02	2030	06/11/2025	9.54 Call	Bond Future	3773.6900	3.7737	3796.2300	3.7962	0.597	0.0000	0.0000
2025/07/02	2030	06/11/2025	9.54 Put	Bond Future	122.2500	0.1223	118.0100	0.1180	3.468	0.0000	0.0000
2025/07/02	2030	06/11/2025	8.72 Put	Bond Future	625.9200	0.6259	612.7000	0.6127	2.112	0.0000	0.0000
2025/07/02	2030	06/11/2025	8.72 Call	Bond Future	1523.7700	1.5238	1537.3300	1.5373	0.890	0.0000	0.0000
2025/07/02	2030	06/11/2025	9.22 Put	Bond Future	237.5000	0.2375	230.5700	0.2306	2.918	0.0000	0.0000
2025/07/02	2030	06/11/2025	9.22 Call	Bond Future	2825.8700	2.8259	2845.7200	2.8457	0.702	0.0000	0.0000
2025/07/02	2030	06/11/2025	10.08 Call	Bond Future	5451.1000	5.4511	5476.2000	5.4762	0.460	0.0000	0.0000
2025/07/02	2030	06/11/2025	10.08 Put	Bond Future	38.3800	0.0384	36.7000	0.0367	4.377	0.0000	0.0000
2025/07/02	2030	05/02/2026		Bond Future	8.5137	98.5157	8.5052	98.5434	0.099	0.0000	0.0000
2025/07/02	2030	05/02/2026	9.49 Call	Bond Future	3503.3800	3.5034	3523.8800	3.5239	0.585	0.0000	0.0000
2025/07/02	2030	05/02/2026	9.49 Put	Bond Future	366.5500	0.3666	359.3200	0.3593	1.972	0.0000	0.0000
2025/07/02	2030	07/05/2026		Bond Future	8.5960	100.3472	8.5866	100.3763	0.109	0.0000	0.0000
2025/07/02	2030	07/05/2026	9.39 Call	Bond Future	3100.3500	3.1004	3119.5300	3.1195	0.619	0.0000	0.0000
2025/07/02	2030	07/05/2026	9.39 Put	Bond Future	680.6700	0.6807	670.7600	0.6708	1.456	0.0000	0.0000
2025/07/02	2030	06/08/2026		Bond Future	8.7020	98.1928	8.6914	98.2233	0.121	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
2025/07/02	2030	06/08/2026	9.22 Call		Bond Future	2516.8900	2.5169	2534.7800	2.5348	0.711	0.0000	0.0000
2025/07/02	2030	06/08/2026	9.22 Put		Bond Future	1027.8400	1.0278	1015.1400	1.0151	1.236	0.0000	0.0000
2025/07/02	2031	07/08/2025			Bond Future	107.3740	107.3740	107.3815	107.3815	0.007	0.0000	0.0000
2025/07/02	2031	07/08/2025	107.65 Call		Bond Future	384.5400	0.3845	380.9000	0.3809	0.947	0.0000	0.0000
2025/07/02	2031	07/08/2025	107.65 Put		Bond Future	660.5600	0.6606	649.3900	0.6494	1.691	0.0000	0.0000
2025/07/02	2031	06/11/2025			Bond Future	109.4262	109.4262	109.4340	109.4340	0.007	0.0000	0.0000
2025/07/02	2031	06/11/2025	109.69 Call		Bond Future	774.9600	0.7750	775.0100	0.7750	0.006	0.0000	0.0000
2025/07/02	2031	06/11/2025	109.69 Put		Bond Future	1038.7400	1.0387	1031.0400	1.0310	0.741	0.0000	0.0000
2025/07/02	2031	05/02/2026			Bond Future	109.1402	109.1402	109.1481	109.1481	0.007	0.0000	0.0000
2025/07/02	2031	05/02/2026	111.76 Call		Bond Future	249.5400	0.2495	249.3200	0.2493	0.088	0.0000	0.0000
2025/07/02	2031	05/02/2026	111.76 Put		Bond Future	2869.3200	2.8693	2861.2400	2.8612	0.282	0.0000	0.0000
2025/07/02	2031	07/05/2026			Bond Future	111.1953	111.1953	111.2043	111.2043	0.008	0.0000	0.0000
2025/07/02	2031	07/05/2026	113.84 Call		Bond Future	319.1100	0.3191	319.5300	0.3195	0.132	0.0000	0.0000
2025/07/02	2031	07/05/2026	113.84 Put		Bond Future	2963.8000	2.9638	2955.2600	2.9553	0.288	0.0000	0.0000
2025/07/02	2031	06/08/2026			Bond Future	110.8548	110.8548	110.8639	110.8639	0.008	0.0000	0.0000
2025/07/02	2031	06/08/2026	113.81 Call		Bond Future	287.1300	0.2871	287.7400	0.2877	0.212	0.0000	0.0000
2025/07/02	2031	06/08/2026	113.81 Put		Bond Future	3242.3100	3.2423	3233.8200	3.2338	0.262	0.0000	0.0000
2025/07/02	2032	07/08/2025	9.40 Put		Bond Future	388.8900	0.3889	362.5600	0.3626	6.771	0.0000	0.0000
2025/07/02	2032	07/08/2025	9.40 Call		Bond Future	1798.7900	1.7988	1833.0300	1.8330	1.904	0.0000	0.0000
2025/07/02	2032	07/08/2025	9.90 Put		Bond Future	84.6300	0.0846	75.7100	0.0757	10.540	0.0000	0.0000
2025/07/02	2032	07/08/2025	9.90 Call		Bond Future	3800.3800	3.8004	3852.0300	3.8520	1.359	0.0000	0.0000
2025/07/02	2032	07/08/2025	10.59 Call		Bond Future	6790.8600	6.7909	6850.1000	6.8501	0.872	0.0000	0.0000
2025/07/02	2032	07/08/2025	10.59 Put		Bond Future	8.2800	0.0083	6.9500	0.0070	16.063	0.0000	0.0000
2025/07/02	2032	07/08/2025			Bond Future	9.1018	98.8293	9.0891	98.8898	0.139	0.0000	0.0000
2025/07/02	2032	07/08/2025	12.01 Call		Bond Future	12697.9000	12.6979	12758.4700	12.7585	0.477	0.0000	0.0000
2025/07/02	2032	07/08/2025	12.01 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2032	06/11/2025			Bond Future	9.1764	96.5330	9.1631	96.5948	0.146	0.0000	0.0000
2025/07/02	2032	06/11/2025	10.42 Call		Bond Future	5702.3200	5.7023	5756.5100	5.7565	0.950	0.0000	0.0000
2025/07/02	2032	06/11/2025	10.42 Put		Bond Future	165.2200	0.1652	157.5900	0.1576	4.618	0.0000	0.0000
2025/07/02	2032	06/11/2025	9.40 Put		Bond Future	1019.9200	1.0199	990.8800	0.9909	2.847	0.0000	0.0000
2025/07/02	2032	06/11/2025	9.40 Call		Bond Future	2046.1800	2.0462	2078.9600	2.0790	1.602	0.0000	0.0000
2025/07/02	2032	06/11/2025	9.90 Put		Bond Future	433.8100	0.4338	417.7300	0.4177	3.707	0.0000	0.0000
2025/07/02	2032	06/11/2025	9.90 Call		Bond Future	3705.8600	3.7059	3751.6000	3.7516	1.234	0.0000	0.0000
2025/07/02	2032	06/11/2025	10.89 Call		Bond Future	7590.9600	7.5910	7649.1700	7.6492	0.767	0.0000	0.0000
2025/07/02	2032	06/11/2025	10.89 Put		Bond Future	66.4800	0.0665	62.8700	0.0629	5.430	0.0000	0.0000
2025/07/02	2032	05/02/2026			Bond Future	9.2572	98.3608	9.2431	98.4242	0.153	0.0000	0.0000
2025/07/02	2032	05/02/2026	10.16 Call		Bond Future	4576.0200	4.5760	4622.5900	4.6226	1.018	0.0000	0.0000
2025/07/02	2032	05/02/2026	10.16 Put		Bond Future	645.6100	0.6456	628.8200	0.6288	2.601	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
2025/07/02	2032	07/05/2026		Bond Future	9.3516	96.0295	9.3365	96.0948	0.162	0.0000
2025/07/02	2032	07/05/2026	10.14 Call	Bond Future	4373.1500	4.3732	4417.4200	4.4174	1.012	0.0000
2025/07/02	2032	07/05/2026	10.14 Put	Bond Future	1047.1800	1.0472	1026.1200	1.0261	2.011	0.0000
2025/07/02	2032	06/08/2026		Bond Future	9.4615	97.8036	9.4452	97.8711	0.172	0.0000
2025/07/02	2032	06/08/2026	10.12 Call	Bond Future	4138.8200	4.1388	4181.4500	4.1815	1.030	0.0000
2025/07/02	2032	06/08/2026	10.12 Put	Bond Future	1452.6200	1.4526	1427.7800	1.4278	1.710	0.0000
2025/07/02	2033	07/08/2025		Bond Future	130.6197	130.6197	130.4958	130.4958	0.095	0.0000
2025/07/02	2033	07/08/2025	128.65 Call	Bond Future	1969.7200	1.9697	1845.8100	1.8458	6.291	0.0000
2025/07/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2033	06/11/2025		Bond Future	131.5776	131.5776	131.4515	131.4515	0.096	0.0000
2025/07/02	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2033	06/11/2025	133.14 Put	Bond Future	1562.3700	1.5624	1688.4800	1.6885	8.072	0.0000
2025/07/02	2033	05/02/2026		Bond Future	134.1007	134.1007	133.9727	133.9727	0.095	0.0000
2025/07/02	2033	05/02/2026	132.88 Call	Bond Future	1220.6900	1.2207	1092.6900	1.0927	10.486	0.0000
2025/07/02	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2033	07/05/2026		Bond Future	135.0647	135.0647	134.9350	134.9350	0.096	0.0000
2025/07/02	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2033	07/05/2026	135.16 Put	Bond Future	95.3500	0.0954	224.9700	0.2250	135.941	0.0000
2025/07/02	2033	06/08/2026		Bond Future	137.5949	137.5949	137.4641	137.4641	0.095	0.0000
2025/07/02	2033	06/08/2026	134.25 Call	Bond Future	3344.8600	3.3449	3214.0600	3.2141	3.910	0.0000
2025/07/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	2037	07/08/2025	10.50 Put	Bond Future	790.7500	0.7908	743.6200	0.7436	5.960	0.0000
2025/07/02	2037	07/08/2025	10.50 Call	Bond Future	1336.9000	1.3369	1372.1100	1.3721	2.634	0.0000
2025/07/02	2037	07/08/2025	11.00 Put	Bond Future	140.0300	0.1400	125.2200	0.1252	10.576	0.0000
2025/07/02	2037	07/08/2025	11.00 Call	Bond Future	3600.3600	3.6004	3667.8900	3.6679	1.876	0.0000
2025/07/02	2037	07/08/2025	11.83 Call	Bond Future	8008.0000	8.0080	8089.6200	8.0896	1.019	0.0000
2025/07/02	2037	07/08/2025	11.83 Put	Bond Future	3.6800	0.0037	2.9600	0.0030	19.565	0.0000
2025/07/02	2037	07/08/2025	11.45 Call	Bond Future	5989.2600	5.9893	6068.3100	6.0683	1.320	0.0000
2025/07/02	2037	07/08/2025	11.45 Put	Bond Future	21.3800	0.0214	18.0900	0.0181	15.388	0.0000
2025/07/02	2037	07/08/2025	12.17 Call	Bond Future	9766.7700	9.7668	9848.9500	9.8490	0.841	0.0000
2025/07/02	2037	07/08/2025	12.17 Put	Bond Future	0.7000	0.0007	0.5400	0.0005	22.857	0.0000
2025/07/02	2037	07/08/2025	11.42 Call	Bond Future	5828.3900	5.8284	5907.0600	5.9071	1.350	0.0000
2025/07/02	2037	07/08/2025	11.42 Put	Bond Future	24.4000	0.0244	20.7300	0.0207	15.041	0.0000
2025/07/02	2037	07/08/2025	10.55 Put	Bond Future	679.0400	0.6790	635.8100	0.6358	6.366	0.0000
2025/07/02	2037	07/08/2025	10.55 Call	Bond Future	1522.8700	1.5229	1561.9800	1.5620	2.568	0.0000
2025/07/02	2037	07/08/2025	10.64 Put	Bond Future	509.6700	0.5097	473.3100	0.4733	7.134	0.0000
2025/07/02	2037	07/08/2025	10.64 Call	Bond Future	1885.7700	1.8858	1931.7500	1.9318	2.438	0.0000
2025/07/02	2037	07/08/2025	11.82 Call	Bond Future	7955.5100	7.9555	8037.1000	8.0371	1.026	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
2025/07/02	2037	07/08/2025	11.82 Put	Bond Future		3.8600	0.0039	3.1100	0.0031	19.430	0.0000	0.0000
2025/07/02	2037	07/08/2025	11.07 Call	Bond Future		3963.7300	3.9637	4034.0600	4.0341	1.774	0.0000	0.0000
2025/07/02	2037	07/08/2025	11.07 Put	Bond Future		106.3100	0.1063	94.3000	0.0943	11.297	0.0000	0.0000
2025/07/02	2037	07/08/2025	10.34 Put	Bond Future		1243.3000	1.2433	1184.0200	1.1840	4.768	0.0000	0.0000
2025/07/02	2037	07/08/2025	10.34 Call	Bond Future		827.2900	0.8273	850.3500	0.8504	2.787	0.0000	0.0000
2025/07/02	2037	07/08/2025		Bond Future		10.4089	87.6600	10.3952	87.7424	0.131	0.0000	0.0000
2025/07/02	2037	07/08/2025	13.01 Call	Bond Future		13887.4800	13.8875	13969.8200	13.9698	0.593	0.0000	0.0000
2025/07/02	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2037	06/11/2025		Bond Future		10.5055	89.3140	10.4913	89.3980	0.135	0.0000	0.0000
2025/07/02	2037	06/11/2025	11.63 Call	Bond Future		6649.2400	6.6492	6719.0400	6.7190	1.050	0.0000	0.0000
2025/07/02	2037	06/11/2025	11.63 Put	Bond Future		341.9900	0.3420	327.7800	0.3278	4.155	0.0000	0.0000
2025/07/02	2037	06/11/2025	10.50 Put	Bond Future		1968.2200	1.9682	1919.5500	1.9196	2.473	0.0000	0.0000
2025/07/02	2037	06/11/2025	10.50 Call	Bond Future		1935.6600	1.9357	1971.0000	1.9710	1.826	0.0000	0.0000
2025/07/02	2037	06/11/2025	11.00 Put	Bond Future		938.9400	0.9389	908.7800	0.9088	3.212	0.0000	0.0000
2025/07/02	2037	06/11/2025	11.00 Call	Bond Future		3793.8600	3.7939	3847.7100	3.8477	1.419	0.0000	0.0000
2025/07/02	2037	06/11/2025	12.16 Call	Bond Future		9201.2100	9.2012	9278.2600	9.2783	0.837	0.0000	0.0000
2025/07/02	2037	06/11/2025	12.16 Put	Bond Future		141.0600	0.1411	134.1000	0.1341	4.934	0.0000	0.0000
2025/07/02	2037	05/02/2026	12.27 Call	Bond Future		9348.5800	9.3486	9422.0800	9.4221	0.786	0.0000	0.0000
2025/07/02	2037	05/02/2026	12.27 Put	Bond Future		423.3600	0.4234	410.9300	0.4109	2.936	0.0000	0.0000
2025/07/02	2037	05/02/2026	10.90 Put	Bond Future		1921.4700	1.9215	1882.5400	1.8825	2.026	0.0000	0.0000
2025/07/02	2037	05/02/2026	10.90 Call	Bond Future		3586.1000	3.5861	3633.1000	3.6331	1.311	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.86 Call	Bond Future		7516.8600	7.5169	7584.8400	7.5848	0.904	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.86 Put	Bond Future		670.7400	0.6707	652.7900	0.6528	2.676	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.36 Call	Bond Future		5373.8600	5.3739	5432.3800	5.4324	1.089	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.36 Put	Bond Future		1169.9000	1.1699	1142.4900	1.1425	2.343	0.0000	0.0000
2025/07/02	2037	05/02/2026	10.65 Put	Bond Future		2495.3500	2.4954	2449.1900	2.4492	1.850	0.0000	0.0000
2025/07/02	2037	05/02/2026	10.65 Call	Bond Future		2734.4200	2.7344	2774.1900	2.7742	1.454	0.0000	0.0000
2025/07/02	2037	05/02/2026	12.73 Call	Bond Future		11398.4000	11.3984	11476.7100	11.4767	0.687	0.0000	0.0000
2025/07/02	2037	05/02/2026	12.73 Put	Bond Future		230.0500	0.2301	222.4300	0.2224	3.312	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.40 Put	Bond Future		1119.5500	1.1196	1093.0100	1.0930	2.371	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.40 Call	Bond Future		5539.3300	5.5393	5598.7200	5.5987	1.072	0.0000	0.0000
2025/07/02	2037	05/02/2026		Bond Future		10.6086	86.7465	10.5938	86.8324	0.140	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.20 Call	Bond Future		4725.6400	4.7256	4780.4500	4.7805	1.160	0.0000	0.0000
2025/07/02	2037	05/02/2026	11.20 Put	Bond Future		1392.8600	1.3929	1361.7400	1.3617	2.234	0.0000	0.0000
2025/07/02	2037	07/05/2026	12.40 Call	Bond Future		9507.9500	9.5080	9580.4600	9.5805	0.763	0.0000	0.0000
2025/07/02	2037	07/05/2026	12.40 Put	Bond Future		696.8900	0.6969	681.1200	0.6811	2.263	0.0000	0.0000
2025/07/02	2037	07/05/2026	10.95 Put	Bond Future		2537.0500	2.5371	2495.3000	2.4953	1.646	0.0000	0.0000
2025/07/02	2037	07/05/2026	10.95 Call	Bond Future		3791.8300	3.7918	3838.3600	3.8384	1.227	0.0000	0.0000
2025/07/02	2037	07/05/2026		Bond Future		10.7264	88.3587	10.7109	88.4470	0.145	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
2025/07/02	2037	07/05/2026	11.32 Call	Bond Future	5111.0600	5.1111	5166.0700	5.1661	1.076	0.0000	0.0000
2025/07/02	2037	07/05/2026	11.32 Put	Bond Future	1834.2400	1.8342	1800.9700	1.8010	1.814	0.0000	0.0000
2025/07/02	2037	06/08/2026		Bond Future	10.8584	85.7314	10.8421	85.8222	0.151	0.0000	0.0000
2025/07/02	2037	06/08/2026	11.71 Call	Bond Future	6454.3900	6.4544	6514.4200	6.5144	0.930	0.0000	0.0000
2025/07/02	2037	06/08/2026	11.71 Put	Bond Future	1909.9500	1.9100	1879.1800	1.8792	1.611	0.0000	0.0000
2025/07/02	2038	07/08/2025		Bond Future	138.7090	138.7090	138.9398	138.9398	0.166	0.0000	0.0000
2025/07/02	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2038	07/08/2025	139.56 Put	Bond Future	850.9600	0.8510	620.1600	0.6202	27.122	0.0000	0.0000
2025/07/02	2038	06/11/2025		Bond Future	141.3602	141.3602	141.5955	141.5955	0.166	0.0000	0.0000
2025/07/02	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2038	06/11/2025	143.88 Put	Bond Future	2519.8400	2.5198	2284.4900	2.2845	9.340	0.0000	0.0000
2025/07/02	2038	05/02/2026		Bond Future	141.9062	141.9062	142.1461	142.1461	0.169	0.0000	0.0000
2025/07/02	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2038	05/02/2026	143.20 Put	Bond Future	1293.8200	1.2938	1053.8900	1.0539	18.544	0.0000	0.0000
2025/07/02	2038	07/05/2026		Bond Future	144.5788	144.5788	144.8245	144.8245	0.170	0.0000	0.0000
2025/07/02	2038	07/05/2026	144.53 Call	Bond Future	48.8400	0.0488	294.5100	0.2945	503.010	0.0000	0.0000
2025/07/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2038	06/08/2026		Bond Future	145.0875	145.0875	145.3381	145.3381	0.173	0.0000	0.0000
2025/07/02	2038	06/08/2026	144.72 Call	Bond Future	367.4700	0.3675	618.1400	0.6181	68.215	0.0000	0.0000
2025/07/02	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2040	07/08/2025	10.90 Put	Bond Future	902.2800	0.9023	904.5700	0.9046	0.254	0.0000	0.0000
2025/07/02	2040	07/08/2025	10.90 Call	Bond Future	1447.0200	1.4470	1407.2100	1.4072	2.751	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.20 Call	Bond Future	2799.2800	2.7993	2754.0400	2.7540	1.616	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.20 Put	Bond Future	348.5200	0.3485	345.3800	0.3454	0.901	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.50 Call	Bond Future	4411.2300	4.4112	4366.1000	4.3661	1.023	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.50 Put	Bond Future	116.4600	0.1165	113.4300	0.1134	2.602	0.0000	0.0000
2025/07/02	2040	07/08/2025	12.60 Call	Bond Future	10563.3700	10.5634	10521.1600	10.5212	0.400	0.0000	0.0000
2025/07/02	2040	07/08/2025	12.60 Put	Bond Future	0.9500	0.0010	0.8400	0.0008	11.579	0.0000	0.0000
2025/07/02	2040	07/08/2025	10.80 Put	Bond Future	1194.0200	1.1940	1200.0400	1.2000	0.504	0.0000	0.0000
2025/07/02	2040	07/08/2025	10.80 Call	Bond Future	1089.2200	1.0892	1053.1400	1.0531	3.312	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.40 Put	Bond Future	170.2200	0.1702	166.8500	0.1669	1.980	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.40 Call	Bond Future	3857.0600	3.8571	3811.5900	3.8116	1.179	0.0000	0.0000
2025/07/02	2040	07/08/2025	12.00 Call	Bond Future	7251.3000	7.2513	7208.2600	7.2083	0.594	0.0000	0.0000
2025/07/02	2040	07/08/2025	12.00 Put	Bond Future	14.6700	0.0147	13.7300	0.0137	6.408	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.00 Put	Bond Future	668.6600	0.6687	668.2300	0.6682	0.064	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.00 Call	Bond Future	1855.7800	1.8558	1813.2500	1.8133	2.292	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.70 Put	Bond Future	52.6000	0.0526	50.5000	0.0505	3.992	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.70 Call	Bond Future	5543.4200	5.5434	5499.2200	5.4992	0.797	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	
2025/07/02	2040	07/08/2025	12.40 Call	Bond Future	9480.0800	9.4801	9437.7400	9.4377	0.447	0.0000	0.0000
2025/07/02	2040	07/08/2025	12.40 Put	Bond Future	2.4100	0.0024	2.1700	0.0022	9.959	0.0000	0.0000
2025/07/02	2040	07/08/2025		Bond Future	10.8161	87.1537	10.8225	87.1116	0.060	0.0000	0.0000
2025/07/02	2040	07/08/2025	13.29 Call	Bond Future	14131.4400	14.1314	14089.3400	14.0893	0.298	0.0000	0.0000
2025/07/02	2040	07/08/2025	13.29 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.10 Put	Bond Future	486.9400	0.4869	484.7600	0.4848	0.448	0.0000	0.0000
2025/07/02	2040	07/08/2025	11.10 Call	Bond Future	2309.3700	2.3094	2265.0900	2.2651	1.917	0.0000	0.0000
2025/07/02	2040	06/11/2025		Bond Future	10.9178	88.7981	10.9245	88.7553	0.061	0.0000	0.0000
2025/07/02	2040	06/11/2025	11.84 Call	Bond Future	6129.4400	6.1294	6087.7500	6.0878	0.680	0.0000	0.0000
2025/07/02	2040	06/11/2025	11.84 Put	Bond Future	504.9200	0.5049	506.0300	0.5060	0.220	0.0000	0.0000
2025/07/02	2040	05/02/2026		Bond Future	11.0258	85.9703	11.0327	85.9270	0.062	0.0000	0.0000
2025/07/02	2040	05/02/2026	11.49 Call	Bond Future	4562.2800	4.5623	4527.2500	4.5273	0.768	0.0000	0.0000
2025/07/02	2040	05/02/2026	11.49 Put	Bond Future	1712.4200	1.7124	1720.6800	1.7207	0.482	0.0000	0.0000
2025/07/02	2040	05/02/2026	13.23 Call	Bond Future	12591.8100	12.5918	12548.7100	12.5487	0.342	0.0000	0.0000
2025/07/02	2040	05/02/2026	13.23 Put	Bond Future	228.2600	0.2283	228.4500	0.2285	0.083	0.0000	0.0000
2025/07/02	2040	05/02/2026	11.82 Put	Bond Future	1193.8600	1.1939	1199.0100	1.1990	0.431	0.0000	0.0000
2025/07/02	2040	05/02/2026	11.82 Call	Bond Future	5985.2000	5.9852	5947.0600	5.9471	0.637	0.0000	0.0000
2025/07/02	2040	07/05/2026		Bond Future	11.1470	87.5679	11.1541	87.5245	0.063	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.67 Call	Bond Future	5328.8300	5.3288	5295.0100	5.2950	0.635	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.67 Put	Bond Future	2187.0800	2.1871	2196.5900	2.1966	0.435	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.22 Call	Bond Future	7622.6400	7.6226	7584.6500	7.5847	0.498	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.22 Put	Bond Future	1358.4800	1.3585	1363.8200	1.3638	0.393	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.72 Call	Bond Future	5527.9700	5.5280	5493.6900	5.4937	0.620	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.72 Put	Bond Future	2094.8400	2.0948	2103.8900	2.1039	0.432	0.0000	0.0000
2025/07/02	2040	07/05/2026	10.70 Put	Bond Future	4924.0200	4.9240	4945.6700	4.9457	0.440	0.0000	0.0000
2025/07/02	2040	07/05/2026	10.70 Call	Bond Future	2096.3500	2.0964	2074.6700	2.0747	1.034	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.53 Call	Bond Future	8985.1500	8.9852	8945.5700	8.9456	0.441	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.53 Put	Bond Future	1038.6700	1.0387	1042.4200	1.0424	0.361	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.03 Call	Bond Future	6807.4500	6.8075	6770.6900	6.7707	0.540	0.0000	0.0000
2025/07/02	2040	07/05/2026	12.03 Put	Bond Future	1601.6300	1.6016	1608.2000	1.6082	0.410	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.12 Put	Bond Future	3492.3900	3.4924	3508.1000	3.5081	0.450	0.0000	0.0000
2025/07/02	2040	07/05/2026	11.12 Call	Bond Future	3325.2100	3.3252	3297.5900	3.2976	0.831	0.0000	0.0000
2025/07/02	2040	06/08/2026		Bond Future	11.2816	84.6751	11.2887	84.6318	0.063	0.0000	0.0000
2025/07/02	2040	06/08/2026	12.19 Call	Bond Future	7219.6100	7.2196	7184.1300	7.1841	0.491	0.0000	0.0000
2025/07/02	2040	06/08/2026	12.19 Put	Bond Future	1978.4000	1.9784	1986.2000	1.9862	0.394	0.0000	0.0000
2025/07/02	2044	07/08/2025	12.20 Call	Bond Future	6795.6400	6.7956	6950.2700	6.9503	2.275	0.0000	0.0000
2025/07/02	2044	07/08/2025	12.20 Put	Bond Future	24.6400	0.0246	19.7900	0.0198	19.683	0.0000	0.0000
2025/07/02	2044	07/08/2025	11.85 Call	Bond Future	4805.5600	4.8056	4949.3200	4.9493	2.992	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
2025/07/02	2044	07/08/2025	11.85 Put	Bond Future	99.9500	0.1000	84.2300	0.0842	15.728	0.0000	0.0000
2025/07/02	2044	07/08/2025	11.30 Put	Bond Future	673.4500	0.6735	607.6700	0.6077	9.768	0.0000	0.0000
2025/07/02	2044	07/08/2025	11.30 Call	Bond Future	1942.2300	1.9422	2035.9300	2.0359	4.824	0.0000	0.0000
2025/07/02	2044	07/08/2025	10.63 Put	Bond Future	3429.1200	3.4291	3282.4600	3.2825	4.277	0.0000	0.0000
2025/07/02	2044	07/08/2025	10.63 Call	Bond Future	168.8200	0.1688	181.6400	0.1816	7.594	0.0000	0.0000
2025/07/02	2044	07/08/2025		Bond Future	11.1064	81.9443	11.0824	82.1037	0.216	0.0000	0.0000
2025/07/02	2044	07/08/2025	13.34 Call	Bond Future	12906.3500	12.9064	13065.8000	13.0658	1.235	0.0000	0.0000
2025/07/02	2044	07/08/2025	13.34 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2025/07/02	2044	06/11/2025		Bond Future	11.2089	83.4903	11.1840	83.6529	0.222	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.88 Call	Bond Future	4993.9100	4.9939	5114.0100	5.1140	2.405	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.88 Put	Bond Future	792.3300	0.7923	749.8700	0.7499	5.359	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.20 Call	Bond Future	6562.7200	6.5627	6696.7200	6.6967	2.042	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.20 Put	Bond Future	479.5700	0.4796	451.0100	0.4510	5.955	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.25 Call	Bond Future	6813.5600	6.8136	6949.3300	6.9493	1.993	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.25 Put	Bond Future	443.1500	0.4432	416.3600	0.4164	6.045	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.00 Call	Bond Future	5572.9500	5.5730	5698.8100	5.6988	2.258	0.0000	0.0000
2025/07/02	2044	06/11/2025	12.00 Put	Bond Future	656.9400	0.6569	620.2400	0.6202	5.587	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.75 Call	Bond Future	4384.1200	4.3841	4497.2100	4.4972	2.580	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.75 Put	Bond Future	968.7600	0.9688	919.2900	0.9193	5.107	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.25 Put	Bond Future	2036.4000	2.0364	1952.9300	1.9529	4.099	0.0000	0.0000
2025/07/02	2044	06/11/2025	11.25 Call	Bond Future	2304.4500	2.3045	2383.5400	2.3835	3.432	0.0000	0.0000
2025/07/02	2044	05/02/2026		Bond Future	11.3173	80.6873	11.2915	80.8532	0.228	0.0000	0.0000
2025/07/02	2044	05/02/2026	11.56 Call	Bond Future	3778.0800	3.7781	3871.8200	3.8718	2.481	0.0000	0.0000
2025/07/02	2044	05/02/2026	11.56 Put	Bond Future	2243.4500	2.2435	2171.2600	2.1713	3.218	0.0000	0.0000
2025/07/02	2044	07/05/2026		Bond Future	11.4377	82.1866	11.4108	82.3563	0.235	0.0000	0.0000
2025/07/02	2044	07/05/2026	11.80 Call	Bond Future	4739.8400	4.7398	4840.4000	4.8404	2.122	0.0000	0.0000
2025/07/02	2044	07/05/2026	11.80 Put	Bond Future	2504.9700	2.5050	2435.8100	2.4358	2.761	0.0000	0.0000
2025/07/02	2044	06/08/2026		Bond Future	11.5703	79.3196	11.5423	79.4933	0.242	0.0000	0.0000
2025/07/02	2044	06/08/2026	12.42 Call	Bond Future	7136.4000	7.1364	7255.0800	7.2551	1.663	0.0000	0.0000
2025/07/02	2044	06/08/2026	12.42 Put	Bond Future	2146.4000	2.1464	2091.3700	2.0914	2.564	0.0000	0.0000
2025/07/02	2046	07/08/2025		Bond Future	119.5004	119.5004	119.6851	119.6851	0.155	0.0000	0.0000
2025/07/02	2046	07/08/2025	118.69 Call	Bond Future	810.4300	0.8104	995.1400	0.9951	22.792	0.0000	0.0000
2025/07/02	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2046	06/11/2025		Bond Future	119.5257	119.5257	119.7137	119.7137	0.157	0.0000	0.0000
2025/07/02	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2046	06/11/2025	125.41 Put	Bond Future	5884.3200	5.8843	5696.3000	5.6963	3.195	0.0000	0.0000
2025/07/02	2046	05/02/2026		Bond Future	121.8174	121.8174	122.0097	122.0097	0.158	0.0000	0.0000
2025/07/02	2046	05/02/2026	121.65 Call	Bond Future	167.4000	0.1674	359.6500	0.3597	114.845	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
2025/07/02	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2046	07/05/2026		Bond Future	121.8171	121.8171	122.0135	122.0135	0.161	0.0000	0.0000
2025/07/02	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2046	07/05/2026	124.95 Put	Bond Future	3132.8700	3.1329	2936.5100	2.9365	6.268	0.0000	0.0000
2025/07/02	2046	06/08/2026		Bond Future	124.0980	124.0980	124.2991	124.2991	0.162	0.0000	0.0000
2025/07/02	2046	06/08/2026	122.38 Call	Bond Future	1717.9700	1.7180	1919.1300	1.9191	11.709	0.0000	0.0000
2025/07/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	07/08/2025		Bond Future	118.4256	118.4256	118.2410	118.2410	0.156	0.0000	0.0000
2025/07/02	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	07/08/2025	119.89 Put	Bond Future	1464.4000	1.4644	1649.0200	1.6490	12.607	0.0000	0.0000
2025/07/02	2050	06/11/2025		Bond Future	120.6891	120.6891	120.5012	120.5012	0.156	0.0000	0.0000
2025/07/02	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	06/11/2025	124.42 Put	Bond Future	3730.9100	3.7309	3918.7700	3.9188	5.035	0.0000	0.0000
2025/07/02	2050	05/02/2026		Bond Future	120.5913	120.5913	120.3998	120.3998	0.159	0.0000	0.0000
2025/07/02	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	05/02/2026	122.82 Put	Bond Future	2228.6900	2.2287	2420.1600	2.4202	8.591	0.0000	0.0000
2025/07/02	2050	07/05/2026		Bond Future	122.8626	122.8626	122.6686	122.6686	0.158	0.0000	0.0000
2025/07/02	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	07/05/2026	124.07 Put	Bond Future	1207.4200	1.2074	1401.4200	1.4014	16.067	0.0000	0.0000
2025/07/02	2050	06/08/2026		Bond Future	122.7115	122.7115	122.5141	122.5141	0.161	0.0000	0.0000
2025/07/02	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	2050	06/08/2026	123.27 Put	Bond Future	558.4700	0.5585	755.9400	0.7559	35.359	0.0000	0.0000
2025/07/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	AL37	07/08/2025		Index Future	1158.5220	1158.5220	1158.9730	1158.9730	0.039	0.0000	0.0000
2025/07/02	AL37	06/11/2025		Index Future	1180.3810	1180.3810	1180.8410	1180.8410	0.039	0.0000	0.0000
2025/07/02	AL37	05/02/2026		Index Future	1202.7400	1202.7400	1203.2110	1203.2110	0.039	0.0000	0.0000
2025/07/02	AL37	07/05/2026		Index Future	1225.1380	1225.1380	1225.6210	1225.6210	0.039	0.0000	0.0000
2025/07/02	AL37	06/08/2026		Index Future	1247.5950	1247.5950	1248.0900	1248.0900	0.040	0.0000	0.0000
2025/07/02	AL7T	07/08/2025		Index Future	1402.0640	1402.0640	1403.2760	1403.2760	0.086	0.0000	0.0000
2025/07/02	AL7T	06/11/2025		Index Future	1428.5180	1428.5180	1429.7540	1429.7540	0.087	0.0000	0.0000
2025/07/02	AL7T	05/02/2026		Index Future	1455.5780	1455.5780	1456.8390	1456.8390	0.087	0.0000	0.0000
2025/07/02	AL7T	07/05/2026		Index Future	1482.6840	1482.6840	1483.9720	1483.9720	0.087	0.0000	0.0000
2025/07/02	AL7T	06/08/2026		Index Future	1509.8620	1509.8620	1511.1780	1511.1780	0.087	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	
2025/07/02	ALBI	07/08/2025		Index Future	1191.0040	1191.0040	1191.6020	1191.6020	0.050	0.0000	0.0000
2025/07/02	ALBI	06/11/2025		Index Future	1213.4770	1213.4770	1214.0850	1214.0850	0.050	0.0000	0.0000
2025/07/02	ALBI	05/02/2026		Index Future	1236.4630	1236.4630	1237.0850	1237.0850	0.050	0.0000	0.0000
2025/07/02	ALBI	07/05/2026		Index Future	1259.4890	1259.4890	1260.1260	1260.1260	0.051	0.0000	0.0000
2025/07/02	ALBI	06/08/2026		Index Future	1282.5750	1282.5750	1283.2270	1283.2270	0.051	0.0000	0.0000
2025/07/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	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
2025/07/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/02	ES33	07/08/2025		Bond Future	10.5003	86.9515	10.4811	87.0434	0.183	0.0000
2025/07/02	ES33	07/08/2025	13.56 Call	Bond Future	13146.8600	13.1469	13238.7900	13.2388	0.699	0.0000
2025/07/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES33	06/11/2025		Bond Future	10.6227	84.8184	10.6026	84.9123	0.189	0.0000
2025/07/02	ES33	06/11/2025	12.01 Call	Bond Future	6168.2100	6.1682	6262.0300	6.2620	1.521	0.0000
2025/07/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES33	05/02/2026		Bond Future	10.7563	86.4445	10.7352	86.5405	0.196	0.0000
2025/07/02	ES33	05/02/2026	11.49 Call	Bond Future	3249.0700	3.2491	3345.0200	3.3450	2.953	0.0000
2025/07/02	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES33	07/05/2026		Bond Future	10.9002	84.2762	10.8779	84.3748	0.205	0.0000
2025/07/02	ES33	07/05/2026	11.69 Call	Bond Future	3395.7000	3.3957	3494.2200	3.4942	2.901	0.0000
2025/07/02	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES33	06/08/2026		Bond Future	11.0606	85.8520	11.0370	85.9532	0.213	0.0000
2025/07/02	ES33	06/08/2026	12.02 Call	Bond Future	3983.3500	3.9834	4084.5600	4.0846	2.541	0.0000
2025/07/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES42	07/08/2025		Bond Future	11.3333	81.4693	11.3143	81.5869	0.167	0.0000
2025/07/02	ES42	07/08/2025	13.79 Call	Bond Future	13197.0800	13.1971	13314.7200	13.3147	0.891	0.0000
2025/07/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES42	06/11/2025		Bond Future	11.4478	78.7612	11.4281	78.8812	0.172	0.0000
2025/07/02	ES42	06/11/2025	12.39 Call	Bond Future	5427.2900	5.4273	5547.2800	5.5473	2.211	0.0000
2025/07/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES42	05/02/2026		Bond Future	11.5661	80.2708	11.5456	80.3935	0.177	0.0000
2025/07/02	ES42	05/02/2026	11.85 Call	Bond Future	1671.1200	1.6711	1793.7300	1.7937	7.337	0.0000
2025/07/02	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES42	07/05/2026		Bond Future	11.6959	77.5167	11.6745	77.6423	0.183	0.0000
2025/07/02	ES42	07/05/2026	12.20 Call	Bond Future	2875.2800	2.8753	3000.8800	3.0009	4.368	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/02	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	ES42	06/08/2026		Bond Future	11.8335	78.9641	11.8112	79.0928	0.189	0.0000
2025/07/02	ES42	06/08/2026	12.65 Call	Bond Future	4489.7500	4.4898	4618.5000	4.6185	2.868	0.0000
2025/07/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GOVI	07/08/2025		GOVI	1172.2710	1172.2710	1172.8200	1172.8200	0.047	0.0000
2025/07/02	GOVI	07/08/2025	1,011. Call 00	GOVI	1612710.0000	161.2710	1618200.0000	161.8200	0.340	0.0000
2025/07/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GOVI	06/11/2025		GOVI	1194.3900	1194.3900	1194.9490	1194.9490	0.047	0.0000
2025/07/02	GOVI	06/11/2025	1,112. Call 00	GOVI	823900.0000	82.3900	829490.0000	82.9490	0.678	0.0000
2025/07/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GOVI	05/02/2026		GOVI	1217.0140	1217.0140	1217.5860	1217.5860	0.047	0.0000
2025/07/02	GOVI	05/02/2026	1,150. Call 00	GOVI	670140.0000	67.0140	675860.0000	67.5860	0.854	0.0000
2025/07/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GOVI	07/05/2026		GOVI	1239.6780	1239.6780	1240.2640	1240.2640	0.047	0.0000
2025/07/02	GOVI	07/05/2026	1,177. Call 00	GOVI	626780.0000	62.6780	632640.0000	63.2640	0.935	0.0000
2025/07/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GOVI	06/08/2026		GOVI	1262.4020	1262.4020	1263.0020	1263.0020	0.048	0.0000
2025/07/02	GOVI	06/08/2026	1,189. Call 00	GOVI	734020.0000	73.4020	740020.0000	74.0020	0.817	0.0000
2025/07/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/02	IGOV	07/08/2025		Index Future	380.9920	380.9920	380.9620	380.9620	0.008	0.0000
2025/07/02	IGOV	06/11/2025		Index Future	388.2740	388.2740	388.2430	388.2430	0.008	0.0000
2025/07/02	IGOV	05/02/2026		Index Future	395.7200	395.7200	395.6900	395.6900	0.008	0.0000
2025/07/02	IGOV	07/05/2026		Index Future	403.1800	403.1800	403.1500	403.1500	0.007	0.0000
2025/07/02	IGOV	06/08/2026		Index Future	410.6580	410.6580	410.6290	410.6290	0.007	0.0000
2025/07/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/02	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
2025/07/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/07/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/07/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/07/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/07/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/07/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/07/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000
2025/07/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/07/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/07/02	R033	07/08/2025		Bond Future	9.3090	107.3559	9.3063	107.3705	0.029	0.0000
2025/07/02	R033	07/08/2025	10.33 Call	Bond Future	5470.1300	5.4701	5481.5400	5.4815	0.209	0.0000
2025/07/02	R033	07/08/2025	10.33 Put	Bond Future	36.8700	0.0369	33.6300	0.0336	8.788	0.0000
2025/07/02	R033	06/11/2025		Bond Future	9.3887	104.3379	9.3859	104.3529	0.030	0.0000
2025/07/02	R033	06/11/2025	10.33 Call	Bond Future	5152.6600	5.1527	5162.3500	5.1624	0.188	0.0000
2025/07/02	R033	06/11/2025	10.33 Put	Bond Future	270.1800	0.2702	264.8900	0.2649	1.958	0.0000
2025/07/02	R033	05/02/2026		Bond Future	9.4742	106.3135	9.4712	106.3292	0.032	0.0000
2025/07/02	R033	05/02/2026	10.49 Call	Bond Future	5674.0900	5.6741	5683.6100	5.6836	0.168	0.0000
2025/07/02	R033	05/02/2026	10.49 Put	Bond Future	570.4100	0.5704	564.1900	0.5642	1.090	0.0000
2025/07/02	R033	07/05/2026		Bond Future	9.5727	103.2461	9.5693	103.2630	0.035	0.0000
2025/07/02	R033	07/05/2026	10.38 Call	Bond Future	5036.0200	5.0360	5045.0200	5.0450	0.179	0.0000
2025/07/02	R033	07/05/2026	10.38 Put	Bond Future	1078.1400	1.0781	1070.2900	1.0703	0.728	0.0000
2025/07/02	R033	06/08/2026		Bond Future	9.6852	105.1530	9.6814	105.1711	0.039	0.0000
2025/07/02	R033	06/08/2026	10.25 Call	Bond Future	4500.4900	4.5005	4508.9700	4.5090	0.188	0.0000
2025/07/02	R033	06/08/2026	10.25 Put	Bond Future	1801.8100	1.8018	1792.1000	1.7921	0.539	0.0000
2025/07/02	R035	07/08/2025	10.90 Call	Bond Future	5731.4300	5.7314	5832.4700	5.8325	1.763	0.0000
2025/07/02	R035	07/08/2025	10.90 Put	Bond Future	33.7700	0.0338	28.4200	0.0284	15.842	0.0000
2025/07/02	R035	07/08/2025	10.40 Call	Bond Future	3165.0400	3.1650	3248.4900	3.2485	2.637	0.0000
2025/07/02	R035	07/08/2025	10.40 Put	Bond Future	208.8000	0.2088	185.8600	0.1859	10.987	0.0000
2025/07/02	R035	07/08/2025	11.30 Call	Bond Future	7818.1300	7.8181	7923.1600	7.9232	1.343	0.0000
2025/07/02	R035	07/08/2025	11.30 Put	Bond Future	6.8700	0.0069	5.5100	0.0055	19.796	0.0000
2025/07/02	R035	07/08/2025	10.08 Put	Bond Future	582.5600	0.5826	535.5400	0.5355	8.071	0.0000
2025/07/02	R035	07/08/2025	10.08 Call	Bond Future	1724.0900	1.7241	1783.4600	1.7835	3.444	0.0000
2025/07/02	R035	07/08/2025	10.58 Put	Bond Future	111.3200	0.1113	97.1700	0.0972	12.711	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
2025/07/02	R035	07/08/2025	10.58 Call	Bond Future		4067.4900	4.0675	4159.7300	4.1597	2.268	0.0000	0.0000
2025/07/02	R035	07/08/2025	11.34 Call	Bond Future		8024.6800	8.0247	8129.8900	8.1299	1.311	0.0000	0.0000
2025/07/02	R035	07/08/2025	11.34 Put	Bond Future		5.8400	0.0058	4.6600	0.0047	20.205	0.0000	0.0000
2025/07/02	R035	07/08/2025		Bond Future		9.8830	97.8291	9.8648	97.9355	0.184	0.0000	0.0000
2025/07/02	R035	07/08/2025	12.65 Call	Bond Future		14457.3900	14.4574	14563.7800	14.5638	0.736	0.0000	0.0000
2025/07/02	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R035	07/08/2025	10.20 Call	Bond Future		2230.6400	2.2306	2300.2300	2.3002	3.120	0.0000	0.0000
2025/07/02	R035	07/08/2025	10.20 Put	Bond Future		402.9700	0.4030	366.1700	0.3662	9.132	0.0000	0.0000
2025/07/02	R035	07/08/2025	10.35 Call	Bond Future		2923.0800	2.9231	3003.4700	3.0035	2.750	0.0000	0.0000
2025/07/02	R035	07/08/2025	10.35 Put	Bond Future		247.2400	0.2472	221.2400	0.2212	10.516	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.30 Call	Bond Future		3005.4200	3.0054	3069.8600	3.0699	2.144	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.30 Put	Bond Future		1173.8100	1.1738	1129.7900	1.1298	3.750	0.0000	0.0000
2025/07/02	R035	06/11/2025		Bond Future		9.9750	95.1712	9.9560	95.2796	0.190	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.20 Call	Bond Future		6931.7700	6.9318	7025.7500	7.0258	1.356	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.20 Put	Bond Future		271.5800	0.2716	257.1000	0.2571	5.332	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.08 Put	Bond Future		1626.4100	1.6264	1571.7200	1.5717	3.363	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.08 Call	Bond Future		2223.4400	2.2234	2277.2100	2.2772	2.418	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.58 Put	Bond Future		759.2800	0.7593	727.0400	0.7270	4.246	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.58 Call	Bond Future		4130.7600	4.1308	4206.9800	4.2070	1.845	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.67 Call	Bond Future		9167.3400	9.1673	9268.4100	9.2684	1.103	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.67 Put	Bond Future		120.6900	0.1207	113.3000	0.1133	6.123	0.0000	0.0000
2025/07/02	R035	06/11/2025	9.91 Put	Bond Future		2068.1000	2.0681	2004.6800	2.0047	3.067	0.0000	0.0000
2025/07/02	R035	06/11/2025	9.91 Call	Bond Future		1695.9600	1.6960	1741.0000	1.7410	2.656	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.41 Put	Bond Future		991.7600	0.9918	952.6400	0.9526	3.945	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.41 Call	Bond Future		3432.4700	3.4325	3501.8100	3.5018	2.020	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.43 Call	Bond Future		8022.1400	8.0221	8120.1300	8.1201	1.221	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.43 Put	Bond Future		182.9100	0.1829	172.4400	0.1724	5.724	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.95 Call	Bond Future		10491.9500	10.4920	10595.9700	10.5960	0.991	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.95 Put	Bond Future		65.5100	0.0655	61.0700	0.0611	6.778	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.45 Call	Bond Future		8117.4400	8.1174	8215.7200	8.2157	1.211	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.45 Put	Bond Future		176.7100	0.1767	166.5300	0.1665	5.761	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.95 Put	Bond Future		414.6100	0.4146	394.3000	0.3943	4.899	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.95 Call	Bond Future		5768.3800	5.7684	5856.5300	5.8565	1.528	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.44 Put	Bond Future		946.5600	0.9466	908.7200	0.9087	3.998	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.44 Call	Bond Future		3552.4600	3.5525	3623.0800	3.6231	1.988	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.94 Put	Bond Future		421.5300	0.4215	400.9500	0.4010	4.882	0.0000	0.0000
2025/07/02	R035	06/11/2025	10.94 Call	Bond Future		5722.5000	5.7225	5810.3800	5.8104	1.536	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.99 Call	Bond Future		10680.4900	10.6805	10784.8500	10.7849	0.977	0.0000	0.0000
2025/07/02	R035	06/11/2025	11.99 Put	Bond Future		59.4300	0.0594	55.3300	0.0553	6.899	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	
2025/07/02	R035	06/11/2025	10.50 Call	Bond Future	3796.8500	3.7969	3869.9500	1.925	0.0000	0.0000	
2025/07/02	R035	06/11/2025	10.50 Put	Bond Future	861.7900	0.8618	826.4300	4.103	0.0000	0.0000	
2025/07/02	R035	06/11/2025	10.15 Call	Bond Future	2460.9100	2.4609	2518.1800	2.5182	0.0000	0.0000	
2025/07/02	R035	06/11/2025	10.15 Put	Bond Future	1468.6700	1.4687	1417.4800	1.4175	0.0000	0.0000	
2025/07/02	R035	06/11/2025	9.77 Put	Bond Future	2498.4300	2.4984	2427.7600	2.4278	0.0000	0.0000	
2025/07/02	R035	06/11/2025	9.77 Call	Bond Future	1318.0500	1.3181	1355.8400	1.3558	0.0000	0.0000	
2025/07/02	R035	06/11/2025	11.00 Put	Bond Future	381.2300	0.3812	362.2200	0.3622	0.0000	0.0000	
2025/07/02	R035	06/11/2025	11.00 Call	Bond Future	5998.3800	5.9984	6087.8300	1.491	0.0000	0.0000	
2025/07/02	R035	06/11/2025	10.68 Call	Bond Future	4559.9000	4.5599	4639.7600	1.751	0.0000	0.0000	
2025/07/02	R035	06/11/2025	10.68 Put	Bond Future	646.8300	0.6468	618.2300	0.6182	0.0000	0.0000	
2025/07/02	R035	05/02/2026	11.17 Call	Bond Future	6553.4800	6.5535	6640.4200	1.327	0.0000	0.0000	
2025/07/02	R035	05/02/2026	11.17 Put	Bond Future	702.5200	0.7025	678.5600	0.6786	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.67 Call	Bond Future	4497.6000	4.4976	4571.0700	1.634	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.67 Put	Bond Future	1253.8400	1.2538	1216.4100	1.2164	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.17 Put	Bond Future	2185.3700	2.1854	2130.0000	2.1300	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.17 Call	Bond Future	2717.1300	2.7171	2772.6600	2.7727	0.0000	0.0000	
2025/07/02	R035	05/02/2026	11.00 Put	Bond Future	857.2400	0.8572	829.2100	0.8292	0.0000	0.0000	
2025/07/02	R035	05/02/2026	11.00 Call	Bond Future	5833.2300	5.8332	5916.1000	1.421	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.44 Put	Bond Future	1625.0000	1.6250	1579.8100	1.5798	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.44 Call	Bond Future	3634.5400	3.6345	3700.2500	3.7003	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.94 Put	Bond Future	919.2100	0.9192	889.6200	0.8896	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.94 Call	Bond Future	5583.5800	5.5836	5664.8900	1.456	0.0000	0.0000	
2025/07/02	R035	05/02/2026	12.44 Call	Bond Future	12159.0800	12.1591	12264.1100	0.864	0.0000	0.0000	
2025/07/02	R035	05/02/2026	12.44 Put	Bond Future	126.6000	0.1266	120.7300	0.1207	0.0000	0.0000	
2025/07/02	R035	05/02/2026		Bond Future	10.0742	96.9734	10.0544	97.0843	0.197	0.0000	0.0000
2025/07/02	R035	05/02/2026	10.79 Call	Bond Future	4971.9900	4.9720	5049.1100	1.551	0.0000	0.0000	
2025/07/02	R035	05/02/2026	10.79 Put	Bond Future	1093.1200	1.0931	1059.3400	1.0593	0.0000	0.0000	
2025/07/02	R035	07/05/2026		Bond Future	10.1786	94.2721	10.1577	94.3859	0.205	0.0000	0.0000
2025/07/02	R035	07/05/2026	10.86 Call	Bond Future	5197.8900	5.1979	5272.9500	1.444	0.0000	0.0000	
2025/07/02	R035	07/05/2026	10.86 Put	Bond Future	1586.0500	1.5861	1547.3500	1.5474	0.0000	0.0000	
2025/07/02	R035	06/08/2026		Bond Future	10.2964	96.0142	10.2743	96.1310	0.214	0.0000	0.0000
2025/07/02	R035	06/08/2026	11.06 Call	Bond Future	5733.2000	5.7332	5810.6600	1.351	0.0000	0.0000	
2025/07/02	R035	06/08/2026	11.06 Put	Bond Future	1799.7700	1.7998	1760.4100	1.7604	0.0000	0.0000	
2025/07/02	R038	07/08/2025		Bond Future	10.4486	106.9079	10.4402	106.9679	0.081	0.0000	0.0000
2025/07/02	R038	07/08/2025	11.24 Call	Bond Future	5455.1300	5.4551	5507.9200	0.968	0.0000	0.0000	
2025/07/02	R038	07/08/2025	11.24 Put	Bond Future	67.8300	0.0678	60.6500	0.0607	10.585	0.0000	0.0000
2025/07/02	R038	06/11/2025		Bond Future	10.5512	103.4401	10.5424	103.5013	0.084	0.0000	0.0000
2025/07/02	R038	06/11/2025	11.24 Call	Bond Future	5292.4800	5.2925	5335.1500	0.806	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	
2025/07/02	R038	06/11/2025	11.24 Put	Bond Future	671.7700	0.6718	653.2400	0.6532	2.758	0.0000	0.0000
2025/07/02	R038	06/11/2025	12.33 Call	Bond Future	11427.0800	11.4271	11484.2200	11.4842	0.500	0.0000	0.0000
2025/07/02	R038	06/11/2025	12.33 Put	Bond Future	93.9400	0.0939	89.8800	0.0899	4.322	0.0000	0.0000
2025/07/02	R038	06/11/2025	10.98 Put	Bond Future	1052.3900	1.0524	1027.2600	1.0273	2.388	0.0000	0.0000
2025/07/02	R038	06/11/2025	10.98 Call	Bond Future	3965.1900	3.9652	4001.2600	4.0013	0.910	0.0000	0.0000
2025/07/02	R038	05/02/2026		Bond Future	10.6588	105.3987	10.6496	105.4614	0.087	0.0000	0.0000
2025/07/02	R038	05/02/2026	11.44 Call	Bond Future	6287.1200	6.2871	6329.1400	6.3291	0.668	0.0000	0.0000
2025/07/02	R038	05/02/2026	11.44 Put	Bond Future	1173.7000	1.1737	1152.9900	1.1530	1.765	0.0000	0.0000
2025/07/02	R038	07/05/2026		Bond Future	10.7767	101.8727	10.7670	101.9375	0.090	0.0000	0.0000
2025/07/02	R038	07/05/2026	11.40 Call	Bond Future	5971.4400	5.9714	6010.8200	6.0108	0.659	0.0000	0.0000
2025/07/02	R038	07/05/2026	11.40 Put	Bond Future	1947.9200	1.9479	1922.5300	1.9225	1.303	0.0000	0.0000
2025/07/02	R038	06/08/2026		Bond Future	10.9057	103.7536	10.8954	103.8206	0.095	0.0000	0.0000
2025/07/02	R038	06/08/2026	11.77 Call	Bond Future	7495.0700	7.4951	7538.1500	7.5382	0.575	0.0000	0.0000
2025/07/02	R038	06/08/2026	11.77 Put	Bond Future	2098.3700	2.0984	2074.4300	2.0744	1.141	0.0000	0.0000
2025/07/02	R053	07/08/2025		Bond Future	10.9866	109.7337	10.9732	109.8550	0.122	0.0000	0.0000
2025/07/02	R053	07/08/2025	13.17 Call	Bond Future	16899.8100	16.8998	17021.0300	17.0210	0.717	0.0000	0.0000
2025/07/02	R053	07/08/2025	13.17 Put	Bond Future	0.1600	0.0002	0.1200	0.0001	25.000	0.0000	0.0000
2025/07/02	R053	06/11/2025		Bond Future	11.0839	105.9411	11.0700	106.0646	0.125	0.0000	0.0000
2025/07/02	R053	06/11/2025	11.76 Call	Bond Future	6706.8700	6.7069	6795.5600	6.7956	1.322	0.0000	0.0000
2025/07/02	R053	06/11/2025	11.76 Put	Bond Future	980.0900	0.9801	945.2200	0.9452	3.558	0.0000	0.0000
2025/07/02	R053	05/02/2026		Bond Future	11.1848	107.9469	11.1704	108.0732	0.129	0.0000	0.0000
2025/07/02	R053	05/02/2026	11.49 Call	Bond Future	5388.4500	5.3885	5458.6400	5.4586	1.303	0.0000	0.0000
2025/07/02	R053	05/02/2026	11.49 Put	Bond Future	2775.3400	2.7753	2719.2000	2.7192	2.023	0.0000	0.0000
2025/07/02	R053	07/05/2026		Bond Future	11.2932	104.0911	11.2781	104.2207	0.133	0.0000	0.0000
2025/07/02	R053	07/05/2026	11.69 Call	Bond Future	6465.6600	6.4657	6541.0000	6.5410	1.165	0.0000	0.0000
2025/07/02	R053	07/05/2026	11.69 Put	Bond Future	3149.7300	3.1497	3095.4400	3.0954	1.724	0.0000	0.0000
2025/07/02	R053	06/08/2026		Bond Future	11.4098	106.0127	11.3940	106.1457	0.138	0.0000	0.0000
2025/07/02	R053	06/08/2026	12.28 Call	Bond Future	9692.6700	9.6927	9781.5900	9.7816	0.917	0.0000	0.0000
2025/07/02	R053	06/08/2026	12.28 Put	Bond Future	2791.3000	2.7913	2747.1800	2.7472	1.581	0.0000	0.0000
2025/07/02	R186	07/08/2025		Bond Future	7.7379	104.9683	7.7582	104.9418	0.263	0.0000	0.0000
2025/07/02	R186	07/08/2025	9.68 Call	Bond Future	2481.1600	2.4812	2454.7000	2.4547	1.066	0.0000	0.0000
2025/07/02	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R186	07/08/2025	10.25 Call	Bond Future	3193.5100	3.1935	3167.0500	3.1671	0.829	0.0000	0.0000
2025/07/02	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R186	07/08/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/02	R186	07/08/2025	9.22 Call	Bond Future	1901.1000	1.9011	1874.6400	1.8746	1.392	0.0000	0.0000
2025/07/02	R186	06/11/2025		Bond Future	7.7563	106.9488	7.7815	106.9219	0.325	0.0000	0.0000
2025/07/02	R186	06/11/2025	8.13 Call	Bond Future	496.8500	0.4969	476.3400	0.4763	4.128	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	
2025/07/02	R186	06/11/2025	8.13 Put	Bond Future	98.9300	0.0989	105.3200	0.1053	6.459	0.0000	0.0000
2025/07/02	R186	05/02/2026		Bond Future	7.7844	103.6682	7.8168	103.6412	0.416	0.0000	0.0000
2025/07/02	R186	05/02/2026	8.43 Call	Bond Future	647.0000	0.6470	626.1400	0.6261	3.224	0.0000	0.0000
2025/07/02	R186	05/02/2026	8.43 Put	Bond Future	111.2000	0.1112	117.3300	0.1173	5.513	0.0000	0.0000
2025/07/02	R186	07/05/2026		Bond Future	7.9032	105.5958	7.9480	105.5691	0.567	0.0000	0.0000
2025/07/02	R186	07/05/2026	8.69 Call	Bond Future	570.5800	0.5706	550.4200	0.5504	3.533	0.0000	0.0000
2025/07/02	R186	07/05/2026	8.69 Put	Bond Future	104.7900	0.1048	111.2700	0.1113	6.184	0.0000	0.0000
2025/07/02	R186	06/08/2026		Bond Future	8.2000	102.2411	8.2733	102.2149	0.895	0.0000	0.0000
2025/07/02	R186	06/08/2026	8.57 Call	Bond Future	263.6300	0.2636	247.7300	0.2477	6.031	0.0000	0.0000
2025/07/02	R186	06/08/2026	8.57 Put	Bond Future	131.8900	0.1319	142.1400	0.1421	7.772	0.0000	0.0000
2025/07/02	R202	07/08/2025		Bond Future	268.6764	268.6764	268.7008	268.7008	0.009	0.0000	0.0000
2025/07/02	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R202	07/08/2025	271.60 Put	Bond Future	2923.6100	2.9236	2899.2100	2.8992	0.835	0.0000	0.0000
2025/07/02	R202	06/11/2025		Bond Future	273.8115	273.8115	273.8367	273.8367	0.009	0.0000	0.0000
2025/07/02	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R202	06/11/2025	275.64 Put	Bond Future	1828.4800	1.8285	1803.2600	1.8033	1.379	0.0000	0.0000
2025/07/02	R202	05/02/2026		Bond Future	273.7271	273.7271	273.7533	273.7533	0.010	0.0000	0.0000
2025/07/02	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R202	05/02/2026	277.82 Put	Bond Future	4092.9300	4.0929	4066.6800	4.0667	0.641	0.0000	0.0000
2025/07/02	R202	07/05/2026		Bond Future	278.8830	278.8830	278.9121	278.9121	0.010	0.0000	0.0000
2025/07/02	R202	07/05/2026	277.55 Call	Bond Future	1333.0300	1.3330	1362.0700	1.3621	2.178	0.0000	0.0000
2025/07/02	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R202	06/08/2026		Bond Future	278.6830	278.6830	278.7131	278.7131	0.011	0.0000	0.0000
2025/07/02	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R202	06/08/2026	278.86 Put	Bond Future	176.9900	0.1770	146.8800	0.1469	17.012	0.0000	0.0000
2025/07/02	R209	07/08/2025		Bond Future	10.1376	77.3232	10.1194	77.4197	0.179	0.0000	0.0000
2025/07/02	R209	07/08/2025	12.68 Call	Bond Future	12044.9400	12.0449	12141.4300	12.1414	0.801	0.0000	0.0000
2025/07/02	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	R209	06/11/2025		Bond Future	10.2257	75.6299	10.2069	75.7283	0.184	0.0000	0.0000
2025/07/02	R209	06/11/2025	11.27 Call	Bond Future	5499.1900	5.4992	5581.9300	5.5819	1.505	0.0000	0.0000
2025/07/02	R209	06/11/2025	11.27 Put	Bond Future	298.5000	0.2985	282.9100	0.2829	5.223	0.0000	0.0000
2025/07/02	R209	05/02/2026		Bond Future	10.3185	77.0619	10.2989	77.1625	0.190	0.0000	0.0000
2025/07/02	R209	05/02/2026	10.93 Call	Bond Future	4141.8500	4.1419	4209.4300	4.2094	1.632	0.0000	0.0000
2025/07/02	R209	05/02/2026	10.93 Put	Bond Future	1091.7500	1.0918	1058.8000	1.0588	3.018	0.0000	0.0000
2025/07/02	R209	07/05/2026		Bond Future	10.4206	75.3432	10.4001	75.4462	0.196	0.0000	0.0000
2025/07/02	R209	07/05/2026	11.07 Call	Bond Future	4684.2300	4.6842	4751.5000	4.7515	1.436	0.0000	0.0000
2025/07/02	R209	07/05/2026	11.07 Put	Bond Future	1510.8900	1.5109	1475.1900	1.4752	2.363	0.0000	0.0000
2025/07/02	R209	06/08/2026		Bond Future	10.5330	76.7352	10.5116	76.8409	0.204	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	
2025/07/02	R209	06/08/2026	11.39 Call	Bond Future	5660.2600	5.6603	5732.1100	1.269	0.0000	0.0000	
2025/07/02	R209	06/08/2026	11.39 Put	Bond Future	1591.5200	1.5915	1557.7100	2.124	0.0000	0.0000	
2025/07/02	R210	07/08/2025		Bond Future	249.2291	249.2291	249.5629	0.134	0.0000	0.0000	
2025/07/02	R210	07/08/2025	248.44 Call	Bond Future	789.1100	0.7891	1122.9200	42.302	0.0000	0.0000	
2025/07/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R210	06/11/2025		Bond Future	250.5683	250.5683	250.9087	0.136	0.0000	0.0000	
2025/07/02	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R210	06/11/2025	252.14 Put	Bond Future	1571.6800	1.5717	1231.3400	21.655	0.0000	0.0000	
2025/07/02	R210	05/02/2026		Bond Future	255.3728	255.3728	255.7208	0.136	0.0000	0.0000	
2025/07/02	R210	05/02/2026	253.10 Call	Bond Future	2272.8300	2.2728	2620.7600	15.308	0.0000	0.0000	
2025/07/02	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R210	07/05/2026		Bond Future	256.7051	256.7051	257.0606	0.139	0.0000	0.0000	
2025/07/02	R210	07/05/2026	255.40 Call	Bond Future	1305.0500	1.3051	1660.6200	27.246	0.0000	0.0000	
2025/07/02	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R210	06/08/2026		Bond Future	261.5129	261.5129	261.8776	0.139	0.0000	0.0000	
2025/07/02	R210	06/08/2026	259.84 Call	Bond Future	1672.9100	1.6729	2037.5600	21.797	0.0000	0.0000	
2025/07/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R213	07/08/2025		Bond Future	8.7666	95.4953	8.7543	95.5461	0.141	0.0000	0.0000
2025/07/02	R213	07/08/2025	11.66 Call	Bond Future	11028.2300	11.0282	11078.9800	0.460	0.0000	0.0000	
2025/07/02	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/02	R213	06/11/2025		Bond Future	8.8334	93.7448	8.8203	93.7966	0.148	0.0000	0.0000
2025/07/02	R213	06/11/2025	10.05 Call	Bond Future	4804.6400	4.8046	4850.3000	0.950	0.0000	0.0000	
2025/07/02	R213	06/11/2025	10.05 Put	Bond Future	129.4300	0.1294	123.3200	4.721	0.0000	0.0000	
2025/07/02	R213	05/02/2026		Bond Future	8.9078	95.5201	8.8939	95.5732	0.156	0.0000	0.0000
2025/07/02	R213	05/02/2026	9.89 Call	Bond Future	4106.4900	4.1065	4147.0500	0.988	0.0000	0.0000	
2025/07/02	R213	05/02/2026	9.89 Put	Bond Future	456.6000	0.4566	444.0500	2.749	0.0000	0.0000	
2025/07/02	R213	07/05/2026		Bond Future	8.9906	93.7439	8.9756	93.7988	0.167	0.0000	0.0000
2025/07/02	R213	07/05/2026	9.80 Call	Bond Future	3706.2300	3.7062	3744.1400	1.023	0.0000	0.0000	
2025/07/02	R213	07/05/2026	9.80 Put	Bond Future	807.1200	0.8071	790.1300	2.105	0.0000	0.0000	
2025/07/02	R213	06/08/2026		Bond Future	9.0909	95.4770	9.0746	95.5338	0.179	0.0000	0.0000
2025/07/02	R213	06/08/2026	9.69 Call	Bond Future	3273.2000	3.2732	3308.6100	1.082	0.0000	0.0000	
2025/07/02	R213	06/08/2026	9.69 Put	Bond Future	1212.3000	1.2123	1190.9100	1.764	0.0000	0.0000	
2025/07/02	R214	07/08/2025		Bond Future	10.7950	70.8755	10.7767	70.9788	0.170	0.0000	0.0000
2025/07/02	R214	07/08/2025	12.97 Call	Bond Future	10788.5400	10.7885	10891.8200	0.957	0.0000	0.0000	
2025/07/02	R214	07/08/2025	12.97 Put	Bond Future	0.0800	0.0001	0.0600	25.000	0.0000	0.0000	
2025/07/02	R214	06/11/2025		Bond Future	10.8906	68.9143	10.8717	69.0195	0.174	0.0000	0.0000
2025/07/02	R214	06/11/2025	11.64 Call	Bond Future	4514.7400	4.5147	4595.1000	1.780	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
2025/07/02	R214	06/11/2025	11.64 Put	Bond Future	532.8200	0.5328	507.9000	0.5079	4.677	0.0000	0.0000
2025/07/02	R214	05/02/2026		Bond Future	10.9918	70.2192	10.9722	70.3268	0.179	0.0000	0.0000
2025/07/02	R214	05/02/2026	11.26 Call	Bond Future	3185.6200	3.1856	3246.4800	3.2465	1.910	0.0000	0.0000
2025/07/02	R214	05/02/2026	11.26 Put	Bond Future	1741.5200	1.7415	1694.8200	1.6948	2.682	0.0000	0.0000
2025/07/02	R214	07/05/2026		Bond Future	11.0956	68.2259	11.0752	68.3360	0.184	0.0000	0.0000
2025/07/02	R214	07/05/2026	11.53 Call	Bond Future	4277.6600	4.2777	4343.8700	4.3439	1.548	0.0000	0.0000
2025/07/02	R214	07/05/2026	11.53 Put	Bond Future	1995.2300	1.9952	1951.3300	1.9513	2.200	0.0000	0.0000
2025/07/02	R214	06/08/2026		Bond Future	11.2092	69.4866	11.1880	69.5994	0.190	0.0000	0.0000
2025/07/02	R214	06/08/2026	11.97 Call	Bond Future	5767.2700	5.7673	5841.7600	5.8418	1.292	0.0000	0.0000
2025/07/02	R214	06/08/2026	11.97 Put	Bond Future	1906.4800	1.9065	1868.1500	1.8682	2.011	0.0000	0.0000
2025/07/02	R248	07/08/2025		Bond Future	11.0826	84.7132	11.0742	84.7709	0.076	0.0000	0.0000
2025/07/02	R248	07/08/2025	13.21 Call	Bond Future	12679.3900	12.6794	12737.0800	12.7371	0.455	0.0000	0.0000
2025/07/02	R248	07/08/2025	13.21 Put	Bond Future	0.2100	0.0002	0.1600	0.0002	23.810	0.0000	0.0000
2025/07/02	R248	06/11/2025		Bond Future	11.1839	81.8711	11.1752	81.9301	0.078	0.0000	0.0000
2025/07/02	R248	06/11/2025	11.74 Call	Bond Future	4535.2800	4.5353	4572.3100	4.5723	0.816	0.0000	0.0000
2025/07/02	R248	06/11/2025	11.74 Put	Bond Future	906.3700	0.9064	884.4600	0.8845	2.417	0.0000	0.0000
2025/07/02	R248	05/02/2026		Bond Future	11.2911	83.4215	11.2820	83.4819	0.080	0.0000	0.0000
2025/07/02	R248	05/02/2026	11.46 Call	Bond Future	3603.5100	3.6035	3631.6300	3.6316	0.780	0.0000	0.0000
2025/07/02	R248	05/02/2026	11.46 Put	Bond Future	2489.5800	2.4896	2457.2800	2.4573	1.297	0.0000	0.0000
2025/07/02	R248	07/05/2026		Bond Future	11.4004	80.5314	11.3909	80.5936	0.083	0.0000	0.0000
2025/07/02	R248	07/05/2026	11.72 Call	Bond Future	4791.5300	4.7915	4823.8400	4.8238	0.674	0.0000	0.0000
2025/07/02	R248	07/05/2026	11.72 Put	Bond Future	2740.4600	2.7405	2710.5200	2.7105	1.093	0.0000	0.0000
2025/07/02	R248	06/08/2026		Bond Future	11.5198	82.0190	11.5099	82.0832	0.086	0.0000	0.0000
2025/07/02	R248	06/08/2026	12.37 Call	Bond Future	7421.9500	7.4220	7462.4600	7.4625	0.546	0.0000	0.0000
2025/07/02	R248	06/08/2026	12.37 Put	Bond Future	2252.1300	2.2521	2228.4900	2.2285	1.050	0.0000	0.0000
2025/07/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

