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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2025 TO 03/07/2025

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
2025/07/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/03	2029	07/08/2025		Bond Future	138.5898	138.5898	138.5919	0.002	0.0000	0.0000
2025/07/03	2029	07/08/2025	137.41 Call	Bond Future	1179.7600	1.1798	1181.9400	0.185	0.0000	0.0000
2025/07/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2029	06/11/2025		Bond Future	139.8011	139.8011	139.8034	0.002	0.0000	0.0000
2025/07/03	2029	06/11/2025	139.79 Call	Bond Future	11.1400	0.0111	13.4300	20.557	0.0000	0.0000
2025/07/03	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/03	2029	05/02/2026		Bond Future	142.4824		142.4824	142.4849		142.4849	0.002	0.0000	0.0000
2025/07/03	2029	05/02/2026	140.11 Call	Bond Future	2372.3900		2.3724	2374.9300		2.3749	0.107	0.0000	0.0000
2025/07/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/03	2029	07/05/2026		Bond Future	143.7072		143.7072	143.7100		143.7100	0.002	0.0000	0.0000
2025/07/03	2029	07/05/2026	141.82 Call	Bond Future	1887.1500		1.8872	1890.0100		1.8900	0.152	0.0000	0.0000
2025/07/03	2029	07/05/2026	141.82 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/03	2029	06/08/2026		Bond Future	146.4006		146.4006	146.4039		146.4039	0.002	0.0000	0.0000
2025/07/03	2029	06/08/2026	144.10 Call	Bond Future	2300.5500		2.3006	2303.9300		2.3039	0.147	0.0000	0.0000
2025/07/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/03	2030	07/08/2025	8.72 Put	Bond Future	194.0300		0.1940	118.7700		0.1188	38.788	0.0000	0.0000
2025/07/03	2030	07/08/2025	8.72 Call	Bond Future	1337.5000		1.3375	1637.9600		1.6380	22.464	0.0000	0.0000
2025/07/03	2030	07/08/2025	9.22 Put	Bond Future	25.2400		0.0252	12.9300		0.0129	48.772	0.0000	0.0000
2025/07/03	2030	07/08/2025	9.22 Call	Bond Future	2937.4300		2.9374	3300.8400		3.3008	12.372	0.0000	0.0000
2025/07/03	2030	07/08/2025	9.81 Call	Bond Future	4950.3600		4.9504	5325.1800		5.3252	7.572	0.0000	0.0000
2025/07/03	2030	07/08/2025	9.81 Put	Bond Future	1.5600		0.0016	0.6600		0.0007	57.692	0.0000	0.0000
2025/07/03	2030	07/08/2025	12.12 Call	Bond Future	12425.7500		12.4258	12801.4700		12.8015	3.024	0.0000	0.0000
2025/07/03	2030	07/08/2025	12.12 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/03	2030	07/08/2025	10.48 Put	Bond Future	0.0300		0.0000	0.0100		0.0000	66.667	0.0000	0.0000
2025/07/03	2030	07/08/2025	10.48 Call	Bond Future	7197.2400		7.1972	7572.9400		7.5729	5.220	0.0000	0.0000
2025/07/03	2030	07/08/2025		Bond Future	8.4027		98.7815	8.2994		99.1572	1.229	0.0000	0.0000
2025/07/03	2030	07/08/2025	11.11 Call	Bond Future	9250.9200		9.2509	9626.6400		9.6266	4.061	0.0000	0.0000
2025/07/03	2030	07/08/2025	11.11 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/03	2030	06/11/2025		Bond Future	8.4510		100.6453	8.3405		101.0282	1.307	0.0000	0.0000
2025/07/03	2030	06/11/2025	9.54 Call	Bond Future	3796.2300		3.7962	4147.2900		4.1473	9.248	0.0000	0.0000
2025/07/03	2030	06/11/2025	9.54 Put	Bond Future	118.0100		0.1180	86.2400		0.0862	26.921	0.0000	0.0000
2025/07/03	2030	06/11/2025	8.72 Put	Bond Future	612.7000		0.6127	484.7400		0.4847	20.885	0.0000	0.0000
2025/07/03	2030	06/11/2025	8.72 Call	Bond Future	1537.3300		1.5373	1792.2000		1.7922	16.579	0.0000	0.0000
2025/07/03	2030	06/11/2025	9.22 Put	Bond Future	230.5700		0.2306	173.3100		0.1733	24.834	0.0000	0.0000
2025/07/03	2030	06/11/2025	9.22 Call	Bond Future	2845.7200		2.8457	3171.2900		3.1713	11.441	0.0000	0.0000
2025/07/03	2030	06/11/2025	10.08 Call	Bond Future	5476.2000		5.4762	5848.1000		5.8481	6.791	0.0000	0.0000
2025/07/03	2030	06/11/2025	10.08 Put	Bond Future	36.7000		0.0367	25.7700		0.0258	29.782	0.0000	0.0000
2025/07/03	2030	05/02/2026		Bond Future	8.5052		98.5434	8.3865		98.9336	1.396	0.0000	0.0000
2025/07/03	2030	05/02/2026	9.49 Call	Bond Future	3523.8800		3.5239	3846.9500		3.8470	9.168	0.0000	0.0000
2025/07/03	2030	05/02/2026	9.49 Put	Bond Future	359.3200		0.3593	292.1900		0.2922	18.683	0.0000	0.0000
2025/07/03	2030	07/05/2026		Bond Future	8.5866		100.3763	8.4584		100.7740	1.493	0.0000	0.0000
2025/07/03	2030	07/05/2026	9.39 Call	Bond Future	3119.5300		3.1195	3416.0800		3.4161	9.506	0.0000	0.0000
2025/07/03	2030	07/05/2026	9.39 Put	Bond Future	670.7600		0.6708	569.5500		0.5696	15.089	0.0000	0.0000
2025/07/03	2030	06/08/2026		Bond Future	8.6914		98.2233	8.5521		98.6288	1.603	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
2025/07/03	2030	06/08/2026	9.22 Call		Bond Future	2534.7800	2.5348	2803.5700	2.8036	10.604	0.0000	0.0000
2025/07/03	2030	06/08/2026	9.22 Put		Bond Future	1015.1400	1.0151	878.4900	0.8785	13.461	0.0000	0.0000
2025/07/03	2031	07/08/2025			Bond Future	107.3815	107.3815	107.3840	107.3840	0.002	0.0000	0.0000
2025/07/03	2031	07/08/2025	107.65 Call		Bond Future	380.9000	0.3809	375.0400	0.3750	1.538	0.0000	0.0000
2025/07/03	2031	07/08/2025	107.65 Put		Bond Future	649.3900	0.6494	641.0600	0.6411	1.283	0.0000	0.0000
2025/07/03	2031	06/11/2025			Bond Future	109.4340	109.4340	109.4365	109.4365	0.002	0.0000	0.0000
2025/07/03	2031	06/11/2025	109.69 Call		Bond Future	775.0100	0.7750	772.6600	0.7727	0.303	0.0000	0.0000
2025/07/03	2031	06/11/2025	109.69 Put		Bond Future	1031.0400	1.0310	1026.1300	1.0261	0.476	0.0000	0.0000
2025/07/03	2031	05/02/2026			Bond Future	109.1481	109.1481	109.1508	109.1508	0.002	0.0000	0.0000
2025/07/03	2031	05/02/2026	111.76 Call		Bond Future	249.3200	0.2493	248.1900	0.2482	0.453	0.0000	0.0000
2025/07/03	2031	05/02/2026	111.76 Put		Bond Future	2861.2400	2.8612	2857.4300	2.8574	0.133	0.0000	0.0000
2025/07/03	2031	07/05/2026			Bond Future	111.2043	111.2043	111.2073	111.2073	0.003	0.0000	0.0000
2025/07/03	2031	07/05/2026	113.84 Call		Bond Future	319.5300	0.3195	318.7900	0.3188	0.232	0.0000	0.0000
2025/07/03	2031	07/05/2026	113.84 Put		Bond Future	2955.2600	2.9553	2951.4900	2.9515	0.128	0.0000	0.0000
2025/07/03	2031	06/08/2026			Bond Future	110.8639	110.8639	110.8672	110.8672	0.003	0.0000	0.0000
2025/07/03	2031	06/08/2026	113.81 Call		Bond Future	287.7400	0.2877	287.3200	0.2873	0.146	0.0000	0.0000
2025/07/03	2031	06/08/2026	113.81 Put		Bond Future	3233.8200	3.2338	3230.1300	3.2301	0.114	0.0000	0.0000
2025/07/03	2032	07/08/2025	9.40 Put		Bond Future	362.5600	0.3626	252.5800	0.2526	30.334	0.0000	0.0000
2025/07/03	2032	07/08/2025	9.40 Call		Bond Future	1833.0300	1.8330	2166.4100	2.1664	18.187	0.0000	0.0000
2025/07/03	2032	07/08/2025	9.90 Put		Bond Future	75.7100	0.0757	47.3400	0.0473	37.472	0.0000	0.0000
2025/07/03	2032	07/08/2025	9.90 Call		Bond Future	3852.0300	3.8520	4267.0200	4.2670	10.773	0.0000	0.0000
2025/07/03	2032	07/08/2025	10.59 Call		Bond Future	6850.1000	6.8501	7290.3300	7.2903	6.427	0.0000	0.0000
2025/07/03	2032	07/08/2025	10.59 Put		Bond Future	6.9500	0.0070	3.8200	0.0038	45.036	0.0000	0.0000
2025/07/03	2032	07/08/2025			Bond Future	9.0891	98.8898	8.9965	99.3332	1.018	0.0000	0.0000
2025/07/03	2032	07/08/2025	12.01 Call		Bond Future	12758.4700	12.7585	13201.8300	13.2018	3.475	0.0000	0.0000
2025/07/03	2032	07/08/2025	12.01 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2032	06/11/2025			Bond Future	9.1631	96.5948	9.0657	97.0465	1.063	0.0000	0.0000
2025/07/03	2032	06/11/2025	10.42 Call		Bond Future	5756.5100	5.7565	6172.8700	6.1729	7.233	0.0000	0.0000
2025/07/03	2032	06/11/2025	10.42 Put		Bond Future	157.5900	0.1576	122.2500	0.1223	22.425	0.0000	0.0000
2025/07/03	2032	06/11/2025	9.40 Put		Bond Future	990.8800	0.9909	825.6900	0.8257	16.671	0.0000	0.0000
2025/07/03	2032	06/11/2025	9.40 Call		Bond Future	2078.9600	2.0790	2365.4700	2.3655	13.781	0.0000	0.0000
2025/07/03	2032	06/11/2025	9.90 Put		Bond Future	417.7300	0.4177	335.2700	0.3353	19.740	0.0000	0.0000
2025/07/03	2032	06/11/2025	9.90 Call		Bond Future	3751.6000	3.7516	4120.8400	4.1208	9.842	0.0000	0.0000
2025/07/03	2032	06/11/2025	10.89 Call		Bond Future	7649.1700	7.6492	8085.5000	8.0855	5.704	0.0000	0.0000
2025/07/03	2032	06/11/2025	10.89 Put		Bond Future	62.8700	0.0629	47.5000	0.0475	24.447	0.0000	0.0000
2025/07/03	2032	05/02/2026			Bond Future	9.2431	98.4242	9.1404	98.8846	1.110	0.0000	0.0000
2025/07/03	2032	05/02/2026	10.16 Call		Bond Future	4622.5900	4.6226	4989.4000	4.9894	7.935	0.0000	0.0000
2025/07/03	2032	05/02/2026	10.16 Put		Bond Future	628.8200	0.6288	535.2300	0.5352	14.883	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
2025/07/03	2032	07/05/2026		Bond Future	9.3365	96.0948	9.2281	96.5641	1.161	0.0000	0.0000
2025/07/03	2032	07/05/2026	10.14 Call	Bond Future	4417.4200	4.4174	4762.2800	4.7623	7.807	0.0000	0.0000
2025/07/03	2032	07/05/2026	10.14 Put	Bond Future	1026.1200	1.0261	901.7300	0.9017	12.122	0.0000	0.0000
2025/07/03	2032	06/08/2026		Bond Future	9.4452	97.8711	9.3305	98.3493	1.214	0.0000	0.0000
2025/07/03	2032	06/08/2026	10.12 Call	Bond Future	4181.4500	4.1815	4508.7100	4.5087	7.826	0.0000	0.0000
2025/07/03	2032	06/08/2026	10.12 Put	Bond Future	1427.7800	1.4278	1276.8000	1.2768	10.574	0.0000	0.0000
2025/07/03	2033	07/08/2025		Bond Future	130.4958	130.4958	130.6336	130.6336	0.106	0.0000	0.0000
2025/07/03	2033	07/08/2025	128.65 Call	Bond Future	1845.8100	1.8458	1983.5800	1.9836	7.464	0.0000	0.0000
2025/07/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2033	06/11/2025		Bond Future	131.4515	131.4515	131.5919	131.5919	0.107	0.0000	0.0000
2025/07/03	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2033	06/11/2025	133.14 Put	Bond Future	1688.4800	1.6885	1548.0700	1.5481	8.316	0.0000	0.0000
2025/07/03	2033	05/02/2026		Bond Future	133.9727	133.9727	134.1160	134.1160	0.107	0.0000	0.0000
2025/07/03	2033	05/02/2026	132.88 Call	Bond Future	1092.6900	1.0927	1236.0100	1.2360	13.116	0.0000	0.0000
2025/07/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2033	07/05/2026		Bond Future	134.9350	134.9350	135.0813	135.0813	0.108	0.0000	0.0000
2025/07/03	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2033	07/05/2026	135.16 Put	Bond Future	224.9700	0.2250	78.7200	0.0787	65.009	0.0000	0.0000
2025/07/03	2033	06/08/2026		Bond Future	137.4641	137.4641	137.6135	137.6135	0.109	0.0000	0.0000
2025/07/03	2033	06/08/2026	134.25 Call	Bond Future	3214.0600	3.2141	3363.5100	3.3635	4.650	0.0000	0.0000
2025/07/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.50 Put	Bond Future	743.6200	0.7436	540.4600	0.5405	27.320	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.50 Call	Bond Future	1372.1100	1.3721	1698.1500	1.6982	23.762	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.00 Put	Bond Future	125.2200	0.1252	77.9100	0.0779	37.782	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.00 Call	Bond Future	3667.8900	3.6679	4149.7800	4.1498	13.138	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.83 Call	Bond Future	8089.6200	8.0896	8617.3000	8.6173	6.523	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.83 Put	Bond Future	2.9600	0.0030	1.4400	0.0014	51.351	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.45 Call	Bond Future	6068.3100	6.0683	6589.2400	6.5892	8.584	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.45 Put	Bond Future	18.0900	0.0181	9.8200	0.0098	45.716	0.0000	0.0000
2025/07/03	2037	07/08/2025	12.17 Call	Bond Future	9848.9500	9.8490	10377.8500	10.3779	5.370	0.0000	0.0000
2025/07/03	2037	07/08/2025	12.17 Put	Bond Future	0.5400	0.0005	0.2400	0.0002	55.556	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.42 Call	Bond Future	5907.0600	5.9071	6426.8800	6.4269	8.800	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.42 Put	Bond Future	20.7300	0.0207	11.3500	0.0114	45.248	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.55 Put	Bond Future	635.8100	0.6358	455.0900	0.4551	28.424	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.55 Call	Bond Future	1561.9800	1.5620	1910.4600	1.9105	22.310	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.64 Put	Bond Future	473.3100	0.4733	329.4600	0.3295	30.392	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.64 Call	Bond Future	1931.7500	1.9318	2317.1000	2.3171	19.948	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.82 Call	Bond Future	8037.1000	8.0371	8564.7000	8.5647	6.565	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
2025/07/03	2037	07/08/2025	11.82 Put	Bond Future	3.1100	0.0031	1.5100	0.0015	51.447	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.07 Call	Bond Future	4034.0600	4.0341	4526.3700	4.5264	12.204	0.0000	0.0000
2025/07/03	2037	07/08/2025	11.07 Put	Bond Future	94.3000	0.0943	57.4100	0.0574	39.120	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.34 Put	Bond Future	1184.0200	1.1840	902.5900	0.9026	23.769	0.0000	0.0000
2025/07/03	2037	07/08/2025	10.34 Call	Bond Future	850.3500	0.8504	1098.1200	1.0981	29.137	0.0000	0.0000
2025/07/03	2037	07/08/2025		Bond Future	10.3952	87.7424	10.3078	88.2716	0.841	0.0000	0.0000
2025/07/03	2037	07/08/2025	13.01 Call	Bond Future	13969.8200	13.9698	14499.0200	14.4990	3.788	0.0000	0.0000
2025/07/03	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2037	06/11/2025		Bond Future	10.4913	89.3980	10.4005	89.9372	0.865	0.0000	0.0000
2025/07/03	2037	06/11/2025	11.63 Call	Bond Future	6719.0400	6.7190	7197.0300	7.1970	7.114	0.0000	0.0000
2025/07/03	2037	06/11/2025	11.63 Put	Bond Future	327.7800	0.3278	266.5800	0.2666	18.671	0.0000	0.0000
2025/07/03	2037	06/11/2025	10.50 Put	Bond Future	1919.5500	1.9196	1662.2700	1.6623	13.403	0.0000	0.0000
2025/07/03	2037	06/11/2025	10.50 Call	Bond Future	1971.0000	1.9710	2252.9100	2.2529	14.303	0.0000	0.0000
2025/07/03	2037	06/11/2025	11.00 Put	Bond Future	908.7800	0.9088	763.5800	0.7636	15.977	0.0000	0.0000
2025/07/03	2037	06/11/2025	11.00 Call	Bond Future	3847.7100	3.8477	4241.7000	4.2417	10.240	0.0000	0.0000
2025/07/03	2037	06/11/2025	12.16 Call	Bond Future	9278.2600	9.2783	9789.9200	9.7899	5.515	0.0000	0.0000
2025/07/03	2037	06/11/2025	12.16 Put	Bond Future	134.1000	0.1341	106.5700	0.1066	20.529	0.0000	0.0000
2025/07/03	2037	05/02/2026	12.27 Call	Bond Future	9422.0800	9.4221	9914.3000	9.9143	5.224	0.0000	0.0000
2025/07/03	2037	05/02/2026	12.27 Put	Bond Future	410.9300	0.4109	353.5800	0.3536	13.956	0.0000	0.0000
2025/07/03	2037	05/02/2026	10.90 Put	Bond Future	1882.5400	1.8825	1675.3400	1.6753	11.006	0.0000	0.0000
2025/07/03	2037	05/02/2026	10.90 Call	Bond Future	3633.1000	3.6331	3975.4700	3.9755	9.424	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.86 Call	Bond Future	7584.8400	7.5848	8048.1600	8.0482	6.109	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.86 Put	Bond Future	652.7900	0.6528	566.5400	0.5665	13.213	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.36 Call	Bond Future	5432.3800	5.4324	5843.2100	5.8432	7.563	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.36 Put	Bond Future	1142.4900	1.1425	1003.7500	1.0038	12.144	0.0000	0.0000
2025/07/03	2037	05/02/2026	10.65 Put	Bond Future	2449.1900	2.4492	2196.7000	2.1967	10.309	0.0000	0.0000
2025/07/03	2037	05/02/2026	10.65 Call	Bond Future	2774.1900	2.7742	3071.2700	3.0713	10.709	0.0000	0.0000
2025/07/03	2037	05/02/2026	12.73 Call	Bond Future	11476.7100	11.4767	11992.6200	11.9926	4.495	0.0000	0.0000
2025/07/03	2037	05/02/2026	12.73 Put	Bond Future	222.4300	0.2224	188.7700	0.1888	15.133	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.40 Put	Bond Future	1093.0100	1.0930	959.2800	0.9593	12.235	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.40 Call	Bond Future	5598.7200	5.5987	6014.5600	6.0146	7.427	0.0000	0.0000
2025/07/03	2037	05/02/2026		Bond Future	10.5938	86.8324	10.4994	87.3820	0.891	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.20 Call	Bond Future	4780.4500	4.7805	5169.7700	5.1698	8.144	0.0000	0.0000
2025/07/03	2037	05/02/2026	11.20 Put	Bond Future	1361.7400	1.3617	1201.4900	1.2015	11.768	0.0000	0.0000
2025/07/03	2037	07/05/2026	12.40 Call	Bond Future	9580.4600	9.5805	10062.7400	10.0627	5.034	0.0000	0.0000
2025/07/03	2037	07/05/2026	12.40 Put	Bond Future	681.1200	0.6811	603.3700	0.6034	11.415	0.0000	0.0000
2025/07/03	2037	07/05/2026	10.95 Put	Bond Future	2495.3000	2.4953	2265.9900	2.2660	9.190	0.0000	0.0000
2025/07/03	2037	07/05/2026	10.95 Call	Bond Future	3838.3600	3.8384	4169.0800	4.1691	8.616	0.0000	0.0000
2025/07/03	2037	07/05/2026		Bond Future	10.7109	88.4470	10.6127	89.0070	0.917	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	
2025/07/03	2037	07/05/2026	11.32 Call		Bond Future	5166.0700	5.1661	5548.4600	5.5485	7.402	0.0000	0.0000
2025/07/03	2037	07/05/2026	11.32 Put		Bond Future	1800.9700	1.8010	1623.3300	1.6233	9.864	0.0000	0.0000
2025/07/03	2037	06/08/2026			Bond Future	10.8421	85.8222	10.7396	86.3929	0.945	0.0000	0.0000
2025/07/03	2037	06/08/2026	11.71 Call		Bond Future	6514.4200	6.5144	6920.4500	6.9205	6.233	0.0000	0.0000
2025/07/03	2037	06/08/2026	11.71 Put		Bond Future	1879.1800	1.8792	1714.5300	1.7145	8.762	0.0000	0.0000
2025/07/03	2038	07/08/2025			Bond Future	138.9398	138.9398	138.6547	138.6547	0.205	0.0000	0.0000
2025/07/03	2038	07/08/2025	139.56 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2038	07/08/2025	139.56 Put		Bond Future	620.1600	0.6202	905.2600	0.9053	45.972	0.0000	0.0000
2025/07/03	2038	06/11/2025			Bond Future	141.5955	141.5955	141.3050	141.3050	0.205	0.0000	0.0000
2025/07/03	2038	06/11/2025	143.88 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2038	06/11/2025	143.88 Put		Bond Future	2284.4900	2.2845	2574.9600	2.5750	12.715	0.0000	0.0000
2025/07/03	2038	05/02/2026			Bond Future	142.1461	142.1461	141.8501	141.8501	0.208	0.0000	0.0000
2025/07/03	2038	05/02/2026	143.20 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2038	05/02/2026	143.20 Put		Bond Future	1053.8900	1.0539	1349.8800	1.3499	28.085	0.0000	0.0000
2025/07/03	2038	07/05/2026			Bond Future	144.8245	144.8245	144.5234	144.5234	0.208	0.0000	0.0000
2025/07/03	2038	07/05/2026	144.53 Call		Bond Future	294.5100	0.2945	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/03	2038	07/05/2026	144.53 Put		Bond Future	0.0000	0.0000	6.6500	0.0067	100.000	0.0000	0.0000
2025/07/03	2038	06/08/2026			Bond Future	145.3381	145.3381	145.0316	145.0316	0.211	0.0000	0.0000
2025/07/03	2038	06/08/2026	144.72 Call		Bond Future	618.1400	0.6181	311.6100	0.3116	49.589	0.0000	0.0000
2025/07/03	2038	06/08/2026	144.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2040	07/08/2025	10.90 Put		Bond Future	904.5700	0.9046	716.4300	0.7164	20.799	0.0000	0.0000
2025/07/03	2040	07/08/2025	10.90 Call		Bond Future	1407.2100	1.4072	1658.2600	1.6583	17.840	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.20 Call		Bond Future	2754.0400	2.7540	3102.6600	3.1027	12.658	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.20 Put		Bond Future	345.3800	0.3454	254.8100	0.2548	26.223	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.50 Call		Bond Future	4366.1000	4.3661	4769.6400	4.7696	9.243	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.50 Put		Bond Future	113.4300	0.1134	77.7800	0.0778	31.429	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.60 Call		Bond Future	10521.1600	10.5212	10959.9600	10.9600	4.171	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.60 Put		Bond Future	0.8400	0.0008	0.4500	0.0005	46.429	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.10 Put		Bond Future	484.7600	0.4848	366.3300	0.3663	24.431	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.10 Call		Bond Future	2265.0900	2.2651	2585.8500	2.5859	14.161	0.0000	0.0000
2025/07/03	2040	07/08/2025	10.80 Put		Bond Future	1200.0400	1.2000	972.0800	0.9721	18.996	0.0000	0.0000
2025/07/03	2040	07/08/2025	10.80 Call		Bond Future	1053.1400	1.0531	1264.3700	1.2644	20.057	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.40 Put		Bond Future	166.8500	0.1669	117.2400	0.1172	29.733	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.40 Call		Bond Future	3811.5900	3.8116	4201.1700	4.2012	10.221	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.00 Call		Bond Future	7208.2600	7.2083	7642.0700	7.6421	6.018	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.00 Put		Bond Future	13.7300	0.0137	8.3500	0.0084	39.184	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.00 Put		Bond Future	668.2300	0.6682	517.0600	0.5171	22.622	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.00 Call		Bond Future	1813.2500	1.8133	2101.2700	2.1013	15.884	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
2025/07/03	2040	07/08/2025	11.70 Put	Bond Future	50.5000	0.0505	32.9900	0.0330	34.673	0.0000	0.0000
2025/07/03	2040	07/08/2025	11.70 Call	Bond Future	5499.2200	5.4992	5920.9000	5.9209	7.668	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.40 Call	Bond Future	9437.7400	9.4377	9875.9600	9.8760	4.643	0.0000	0.0000
2025/07/03	2040	07/08/2025	12.40 Put	Bond Future	2.1700	0.0022	1.2000	0.0012	44.700	0.0000	0.0000
2025/07/03	2040	07/08/2025		Bond Future	10.8225	87.1116	10.7554	87.5508	0.621	0.0000	0.0000
2025/07/03	2040	07/08/2025	13.29 Call	Bond Future	14089.3400	14.0893	14528.5200	14.5285	3.117	0.0000	0.0000
2025/07/03	2040	07/08/2025	13.29 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/03	2040	06/11/2025		Bond Future	10.9245	88.7553	10.8549	89.2027	0.637	0.0000	0.0000
2025/07/03	2040	06/11/2025	11.84 Call	Bond Future	6087.7500	6.0878	6463.4000	6.4634	6.171	0.0000	0.0000
2025/07/03	2040	06/11/2025	11.84 Put	Bond Future	506.0300	0.5060	434.2200	0.4342	14.191	0.0000	0.0000
2025/07/03	2040	05/02/2026		Bond Future	11.0327	85.9270	10.9605	86.3830	0.655	0.0000	0.0000
2025/07/03	2040	05/02/2026	11.49 Call	Bond Future	4527.2500	4.5273	4829.7800	4.8298	6.682	0.0000	0.0000
2025/07/03	2040	05/02/2026	11.49 Put	Bond Future	1720.6800	1.7207	1567.1300	1.5671	8.924	0.0000	0.0000
2025/07/03	2040	05/02/2026	13.23 Call	Bond Future	12548.7100	12.5487	12977.3200	12.9773	3.416	0.0000	0.0000
2025/07/03	2040	05/02/2026	13.23 Put	Bond Future	228.4500	0.2285	200.9800	0.2010	12.025	0.0000	0.0000
2025/07/03	2040	05/02/2026	11.82 Put	Bond Future	1199.0100	1.1990	1084.2300	1.0842	9.573	0.0000	0.0000
2025/07/03	2040	05/02/2026	11.82 Call	Bond Future	5947.0600	5.9471	6288.3600	6.2884	5.739	0.0000	0.0000
2025/07/03	2040	07/05/2026		Bond Future	11.1541	87.5245	11.0790	87.9893	0.673	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.67 Call	Bond Future	5295.0100	5.2950	5598.9800	5.5990	5.741	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.67 Put	Bond Future	2196.5900	2.1966	2035.7500	2.0358	7.322	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.22 Call	Bond Future	7584.6500	7.5847	7940.3400	7.9403	4.690	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.22 Put	Bond Future	1363.8200	1.3638	1254.7000	1.2547	8.001	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.72 Call	Bond Future	5493.6900	5.4937	5803.0400	5.8030	5.631	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.72 Put	Bond Future	2103.8900	2.1039	1948.4300	1.9484	7.389	0.0000	0.0000
2025/07/03	2040	07/05/2026	10.70 Put	Bond Future	4945.6700	4.9457	4658.5800	4.6586	5.805	0.0000	0.0000
2025/07/03	2040	07/05/2026	10.70 Call	Bond Future	2074.6700	2.0747	2252.3900	2.2524	8.566	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.53 Call	Bond Future	8945.5700	8.9456	9323.5300	9.3235	4.225	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.53 Put	Bond Future	1042.4200	1.0424	955.5700	0.9556	8.332	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.03 Call	Bond Future	6770.6900	6.7707	7110.3600	7.1104	5.017	0.0000	0.0000
2025/07/03	2040	07/05/2026	12.03 Put	Bond Future	1608.2000	1.6082	1483.0600	1.4831	7.781	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.12 Put	Bond Future	3508.1000	3.5081	3279.6700	3.2797	6.512	0.0000	0.0000
2025/07/03	2040	07/05/2026	11.12 Call	Bond Future	3297.5900	3.2976	3533.9700	3.5340	7.168	0.0000	0.0000
2025/07/03	2040	06/08/2026		Bond Future	11.2887	84.6318	11.2106	85.1055	0.692	0.0000	0.0000
2025/07/03	2040	06/08/2026	12.19 Call	Bond Future	7184.1300	7.1841	7522.6500	7.5227	4.712	0.0000	0.0000
2025/07/03	2040	06/08/2026	12.19 Put	Bond Future	1986.2000	1.9862	1850.9700	1.8510	6.808	0.0000	0.0000
2025/07/03	2044	07/08/2025	12.20 Call	Bond Future	6950.2700	6.9503	7391.3500	7.3914	6.346	0.0000	0.0000
2025/07/03	2044	07/08/2025	12.20 Put	Bond Future	19.7900	0.0198	12.2900	0.0123	37.898	0.0000	0.0000
2025/07/03	2044	07/08/2025	11.85 Call	Bond Future	4949.3200	4.9493	5370.4500	5.3705	8.509	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
2025/07/03	2044	07/08/2025	11.85 Put	Bond Future	84.2300	0.0842	56.7800	0.0568	32.589	0.0000	0.0000
2025/07/03	2044	07/08/2025	11.30 Put	Bond Future	607.6700	0.6077	466.8000	0.4668	23.182	0.0000	0.0000
2025/07/03	2044	07/08/2025	11.30 Call	Bond Future	2035.9300	2.0359	2343.6400	2.3436	15.114	0.0000	0.0000
2025/07/03	2044	07/08/2025	10.63 Put	Bond Future	3282.4600	3.2825	2893.0200	2.8930	11.864	0.0000	0.0000
2025/07/03	2044	07/08/2025	10.63 Call	Bond Future	181.6400	0.1816	240.7800	0.2408	32.559	0.0000	0.0000
2025/07/03	2044	07/08/2025		Bond Future	11.0824	82.1037	11.0153	82.5523	0.606	0.0000	0.0000
2025/07/03	2044	07/08/2025	13.34 Call	Bond Future	13065.8000	13.0658	13514.3500	13.5144	3.433	0.0000	0.0000
2025/07/03	2044	07/08/2025	13.34 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/07/03	2044	06/11/2025		Bond Future	11.1840	83.6529	11.1146	84.1099	0.621	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.88 Call	Bond Future	5114.0100	5.1140	5471.6400	5.4716	6.993	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.88 Put	Bond Future	749.8700	0.7499	650.4500	0.6505	13.258	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.20 Call	Bond Future	6696.7200	6.6967	7089.0100	7.0890	5.858	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.20 Put	Bond Future	451.0100	0.4510	386.2500	0.3863	14.359	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.25 Call	Bond Future	6949.3300	6.9493	7345.9300	7.3459	5.707	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.25 Put	Bond Future	416.3600	0.4164	355.9100	0.3559	14.519	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.00 Call	Bond Future	5698.8100	5.6988	6070.9700	6.0710	6.530	0.0000	0.0000
2025/07/03	2044	06/11/2025	12.00 Put	Bond Future	620.2400	0.6202	535.3500	0.5354	13.687	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.75 Call	Bond Future	4497.2100	4.4972	4836.8400	4.8368	7.552	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.75 Put	Bond Future	919.2900	0.9193	801.8700	0.8019	12.773	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.25 Put	Bond Future	1952.9300	1.9529	1743.9100	1.7439	10.703	0.0000	0.0000
2025/07/03	2044	06/11/2025	11.25 Call	Bond Future	2383.5400	2.3835	2631.5700	2.6316	10.406	0.0000	0.0000
2025/07/03	2044	05/02/2026		Bond Future	11.2915	80.8532	11.2195	81.3191	0.638	0.0000	0.0000
2025/07/03	2044	05/02/2026	11.56 Call	Bond Future	3871.8200	3.8718	4154.5700	4.1546	7.303	0.0000	0.0000
2025/07/03	2044	05/02/2026	11.56 Put	Bond Future	2171.2600	2.1713	1988.1200	1.9881	8.435	0.0000	0.0000
2025/07/03	2044	07/05/2026		Bond Future	11.4108	82.3563	11.3361	82.8312	0.654	0.0000	0.0000
2025/07/03	2044	07/05/2026	11.80 Call	Bond Future	4840.4000	4.8404	5138.1000	5.1381	6.150	0.0000	0.0000
2025/07/03	2044	07/05/2026	11.80 Put	Bond Future	2435.8100	2.4358	2258.6900	2.2587	7.272	0.0000	0.0000
2025/07/03	2044	06/08/2026		Bond Future	11.5423	79.4933	11.4647	79.9771	0.672	0.0000	0.0000
2025/07/03	2044	06/08/2026	12.42 Call	Bond Future	7255.0800	7.2551	7599.0200	7.5990	4.741	0.0000	0.0000
2025/07/03	2044	06/08/2026	12.42 Put	Bond Future	2091.3700	2.0914	1951.4500	1.9515	6.690	0.0000	0.0000
2025/07/03	2046	07/08/2025		Bond Future	119.6851	119.6851	119.6886	119.6886	0.003	0.0000	0.0000
2025/07/03	2046	07/08/2025	118.69 Call	Bond Future	995.1400	0.9951	998.6000	0.9986	0.348	0.0000	0.0000
2025/07/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2046	06/11/2025		Bond Future	119.7137	119.7137	119.7174	119.7174	0.003	0.0000	0.0000
2025/07/03	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2046	06/11/2025	125.41 Put	Bond Future	5696.3000	5.6963	5692.5700	5.6926	0.065	0.0000	0.0000
2025/07/03	2046	05/02/2026		Bond Future	122.0097	122.0097	122.0136	122.0136	0.003	0.0000	0.0000
2025/07/03	2046	05/02/2026	121.65 Call	Bond Future	359.6500	0.3597	363.6100	0.3636	1.101	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
2025/07/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2046	07/05/2026		Bond Future	122.0135	122.0135	122.0177	122.0177	0.003	0.0000	0.0000
2025/07/03	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2046	07/05/2026	124.95 Put	Bond Future	2936.5100	2.9365	2932.3500	2.9324	0.142	0.0000	0.0000
2025/07/03	2046	06/08/2026		Bond Future	124.2991	124.2991	124.3037	124.3037	0.004	0.0000	0.0000
2025/07/03	2046	06/08/2026	122.38 Call	Bond Future	1919.1300	1.9191	1923.7300	1.9237	0.240	0.0000	0.0000
2025/07/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	07/08/2025		Bond Future	118.2410	118.2410	118.6347	118.6347	0.333	0.0000	0.0000
2025/07/03	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	07/08/2025	119.89 Put	Bond Future	1649.0200	1.6490	1255.3100	1.2553	23.875	0.0000	0.0000
2025/07/03	2050	06/11/2025		Bond Future	120.5012	120.5012	120.9024	120.9024	0.333	0.0000	0.0000
2025/07/03	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	06/11/2025	124.42 Put	Bond Future	3918.7700	3.9188	3517.6500	3.5177	10.236	0.0000	0.0000
2025/07/03	2050	05/02/2026		Bond Future	120.3998	120.3998	120.8089	120.8089	0.340	0.0000	0.0000
2025/07/03	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	05/02/2026	122.82 Put	Bond Future	2420.1600	2.4202	2011.0600	2.0111	16.904	0.0000	0.0000
2025/07/03	2050	07/05/2026		Bond Future	122.6686	122.6686	123.0855	123.0855	0.340	0.0000	0.0000
2025/07/03	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	07/05/2026	124.07 Put	Bond Future	1401.4200	1.4014	984.4600	0.9845	29.753	0.0000	0.0000
2025/07/03	2050	06/08/2026		Bond Future	122.5141	122.5141	122.9393	122.9393	0.347	0.0000	0.0000
2025/07/03	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	2050	06/08/2026	123.27 Put	Bond Future	755.9400	0.7559	330.7500	0.3308	56.247	0.0000	0.0000
2025/07/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	AL37	07/08/2025		Index Future	1158.9730	1158.9730	1163.6720	1163.6720	0.405	0.0000	0.0000
2025/07/03	AL37	06/11/2025		Index Future	1180.8410	1180.8410	1185.6290	1185.6290	0.405	0.0000	0.0000
2025/07/03	AL37	05/02/2026		Index Future	1203.2110	1203.2110	1208.0910	1208.0910	0.406	0.0000	0.0000
2025/07/03	AL37	07/05/2026		Index Future	1225.6210	1225.6210	1230.5950	1230.5950	0.406	0.0000	0.0000
2025/07/03	AL37	06/08/2026		Index Future	1248.0900	1248.0900	1253.1590	1253.1590	0.406	0.0000	0.0000
2025/07/03	AL7T	07/08/2025		Index Future	1403.2760	1403.2760	1411.0940	1411.0940	0.557	0.0000	0.0000
2025/07/03	AL7T	06/11/2025		Index Future	1429.7540	1429.7540	1437.7200	1437.7200	0.557	0.0000	0.0000
2025/07/03	AL7T	05/02/2026		Index Future	1456.8390	1456.8390	1464.9580	1464.9580	0.557	0.0000	0.0000
2025/07/03	AL7T	07/05/2026		Index Future	1483.9720	1483.9720	1492.2460	1492.2460	0.558	0.0000	0.0000
2025/07/03	AL7T	06/08/2026		Index Future	1511.1780	1511.1780	1519.6080	1519.6080	0.558	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
2025/07/03	ALBI	07/08/2025		Index Future	1191.6020	1191.6020	1196.9950	1196.9950	0.453	0.0000
2025/07/03	ALBI	06/11/2025		Index Future	1214.0850	1214.0850	1219.5810	1219.5810	0.453	0.0000
2025/07/03	ALBI	05/02/2026		Index Future	1237.0850	1237.0850	1242.6860	1242.6860	0.453	0.0000
2025/07/03	ALBI	07/05/2026		Index Future	1260.1260	1260.1260	1265.8340	1265.8340	0.453	0.0000
2025/07/03	ALBI	06/08/2026		Index Future	1283.2270	1283.2270	1289.0440	1289.0440	0.453	0.0000
2025/07/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	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	
2025/07/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/03	ES33	07/08/2025		Bond Future	10.4811	87.0434	10.3984	87.4413	0.789	0.0000	0.0000
2025/07/03	ES33	07/08/2025	13.56 Call	Bond Future	13238.7900	13.2388	13636.6900	13.6367	3.006	0.0000	0.0000
2025/07/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES33	06/11/2025		Bond Future	10.6026	84.9123	10.5162	85.3178	0.815	0.0000	0.0000
2025/07/03	ES33	06/11/2025	12.01 Call	Bond Future	6262.0300	6.2620	6667.5300	6.6675	6.476	0.0000	0.0000
2025/07/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES33	05/02/2026		Bond Future	10.7352	86.5405	10.6446	86.9539	0.844	0.0000	0.0000
2025/07/03	ES33	05/02/2026	11.49 Call	Bond Future	3345.0200	3.3450	3758.4600	3.7585	12.360	0.0000	0.0000
2025/07/03	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES33	07/05/2026		Bond Future	10.8779	84.3748	10.7829	84.7962	0.873	0.0000	0.0000
2025/07/03	ES33	07/05/2026	11.69 Call	Bond Future	3494.2200	3.4942	3915.6700	3.9157	12.061	0.0000	0.0000
2025/07/03	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES33	06/08/2026		Bond Future	11.0370	85.9532	10.9371	86.3828	0.904	0.0000	0.0000
2025/07/03	ES33	06/08/2026	12.02 Call	Bond Future	4084.5600	4.0846	4514.1800	4.5142	10.518	0.0000	0.0000
2025/07/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES42	07/08/2025		Bond Future	11.3143	81.5869	11.2522	81.9739	0.549	0.0000	0.0000
2025/07/03	ES42	07/08/2025	13.79 Call	Bond Future	13314.7200	13.3147	13701.7300	13.7017	2.907	0.0000	0.0000
2025/07/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES42	06/11/2025		Bond Future	11.4281	78.8812	11.3638	79.2756	0.563	0.0000	0.0000
2025/07/03	ES42	06/11/2025	12.39 Call	Bond Future	5547.2800	5.5473	5941.6700	5.9417	7.110	0.0000	0.0000
2025/07/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES42	05/02/2026		Bond Future	11.5456	80.3935	11.4789	80.7955	0.578	0.0000	0.0000
2025/07/03	ES42	05/02/2026	11.85 Call	Bond Future	1793.7300	1.7937	2195.8200	2.1958	22.416	0.0000	0.0000
2025/07/03	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	ES42	07/05/2026		Bond Future	11.6745	77.6423	11.6052	78.0522	0.594	0.0000	0.0000
2025/07/03	ES42	07/05/2026	12.20 Call	Bond Future	3000.8800	3.0009	3410.7900	3.4108	13.660	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/03	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/03	ES42	06/08/2026		Bond Future	11.8112	79.0928	11.7391	79.5107	0.610	0.0000
2025/07/03	ES42	06/08/2026	12.65 Call	Bond Future	4618.5000	4.6185	5036.4000	5.0364	9.048	0.0000
2025/07/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GOVI	07/08/2025		GOVI	1172.8200	1172.8200	1178.0780	1178.0780	0.448	0.0000
2025/07/03	GOVI	07/08/2025	1,011. Call 00	GOVI	1618200.0000	161.8200	1670780.0000	167.0780	3.249	0.0000
2025/07/03	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GOVI	06/11/2025		GOVI	1194.9490	1194.9490	1200.3070	1200.3070	0.448	0.0000
2025/07/03	GOVI	06/11/2025	1,112. Call 00	GOVI	829490.0000	82.9490	883070.0000	88.3070	6.459	0.0000
2025/07/03	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GOVI	05/02/2026		GOVI	1217.5860	1217.5860	1223.0470	1223.0470	0.449	0.0000
2025/07/03	GOVI	05/02/2026	1,150. Call 00	GOVI	675860.0000	67.5860	730470.0000	73.0470	8.080	0.0000
2025/07/03	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GOVI	07/05/2026		GOVI	1240.2640	1240.2640	1245.8290	1245.8290	0.449	0.0000
2025/07/03	GOVI	07/05/2026	1,177. Call 00	GOVI	632640.0000	63.2640	688290.0000	68.8290	8.796	0.0000
2025/07/03	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GOVI	06/08/2026		GOVI	1263.0020	1263.0020	1268.6720	1268.6720	0.449	0.0000
2025/07/03	GOVI	06/08/2026	1,189. Call 00	GOVI	740020.0000	74.0020	796720.0000	79.6720	7.662	0.0000
2025/07/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/03	IGOV	07/08/2025		Index Future	380.9620	380.9620	381.1720	381.1720	0.055	0.0000
2025/07/03	IGOV	06/11/2025		Index Future	388.2430	388.2430	388.4580	388.4580	0.055	0.0000
2025/07/03	IGOV	05/02/2026		Index Future	395.6900	395.6900	395.9090	395.9090	0.055	0.0000
2025/07/03	IGOV	07/05/2026		Index Future	403.1500	403.1500	403.3740	403.3740	0.056	0.0000
2025/07/03	IGOV	06/08/2026		Index Future	410.6290	410.6290	410.8590	410.8590	0.056	0.0000
2025/07/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/03	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	
2025/07/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/03	R033	07/08/2025		Bond Future	9.3063	107.3705	9.2138	107.8821	0.994	0.0000	0.0000
2025/07/03	R033	07/08/2025	10.33 Call	Bond Future	5481.5400	5.4815	5978.9700	5.9790	9.075	0.0000	0.0000
2025/07/03	R033	07/08/2025	10.33 Put	Bond Future	33.6300	0.0336	19.4700	0.0195	42.105	0.0000	0.0000
2025/07/03	R033	06/11/2025		Bond Future	9.3859	104.3529	9.2888	104.8742	1.034	0.0000	0.0000
2025/07/03	R033	06/11/2025	10.33 Call	Bond Future	5162.3500	5.1624	5623.5300	5.6235	8.934	0.0000	0.0000
2025/07/03	R033	06/11/2025	10.33 Put	Bond Future	264.8900	0.2649	204.8200	0.2048	22.677	0.0000	0.0000
2025/07/03	R033	05/02/2026		Bond Future	9.4712	106.3292	9.3692	106.8605	1.077	0.0000	0.0000
2025/07/03	R033	05/02/2026	10.49 Call	Bond Future	5683.6100	5.6836	6124.4000	6.1244	7.755	0.0000	0.0000
2025/07/03	R033	05/02/2026	10.49 Put	Bond Future	564.1900	0.5642	473.7200	0.4737	16.035	0.0000	0.0000
2025/07/03	R033	07/05/2026		Bond Future	9.5693	103.2630	9.4620	103.8045	1.121	0.0000	0.0000
2025/07/03	R033	07/05/2026	10.38 Call	Bond Future	5045.0200	5.0450	5449.7800	5.4498	8.023	0.0000	0.0000
2025/07/03	R033	07/05/2026	10.38 Put	Bond Future	1070.2900	1.0703	933.5500	0.9336	12.776	0.0000	0.0000
2025/07/03	R033	06/08/2026		Bond Future	9.6814	105.1711	9.5683	105.7230	1.168	0.0000	0.0000
2025/07/03	R033	06/08/2026	10.25 Call	Bond Future	4508.9700	4.5090	4875.1900	4.8752	8.122	0.0000	0.0000
2025/07/03	R033	06/08/2026	10.25 Put	Bond Future	1792.1000	1.7921	1606.4800	1.6065	10.358	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.90 Call	Bond Future	5832.4700	5.8325	6362.7200	6.3627	9.091	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.90 Put	Bond Future	28.4200	0.0284	15.9700	0.0160	43.807	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.40 Call	Bond Future	3248.4900	3.2485	3724.1400	3.7241	14.642	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.40 Put	Bond Future	185.8600	0.1859	118.8100	0.1188	36.076	0.0000	0.0000
2025/07/03	R035	07/08/2025	11.30 Call	Bond Future	7923.1600	7.9232	8463.1600	8.4632	6.815	0.0000	0.0000
2025/07/03	R035	07/08/2025	11.30 Put	Bond Future	5.5100	0.0055	2.8100	0.0028	49.002	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.08 Put	Bond Future	535.5400	0.5355	373.8300	0.3738	30.196	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.08 Call	Bond Future	1783.4600	1.7835	2164.4500	2.1645	21.362	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.58 Put	Bond Future	97.1700	0.0972	59.2300	0.0592	39.045	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.58 Call	Bond Future	4159.7300	4.1597	4664.4900	4.6645	12.134	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
2025/07/03	R035	07/08/2025	11.34 Call	Bond Future	8129.8900	8.1299	8670.2900	8.6703	6.647	0.0000	0.0000
2025/07/03	R035	07/08/2025	11.34 Put	Bond Future	4.6600	0.0047	2.3600	0.0024	49.356	0.0000	0.0000
2025/07/03	R035	07/08/2025		Bond Future	9.8648	97.9355	9.7723	98.4782	0.937	0.0000	0.0000
2025/07/03	R035	07/08/2025	12.65 Call	Bond Future	14563.7800	14.5638	15106.4800	15.1065	3.726	0.0000	0.0000
2025/07/03	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.20 Call	Bond Future	2300.2300	2.3002	2724.0000	2.7240	18.423	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.20 Put	Bond Future	366.1700	0.3662	247.2400	0.2472	32.479	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.35 Call	Bond Future	3003.4700	3.0035	3468.2900	3.4683	15.476	0.0000	0.0000
2025/07/03	R035	07/08/2025	10.35 Put	Bond Future	221.2400	0.2212	143.3600	0.1434	35.202	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.30 Call	Bond Future	3069.8600	3.0699	3441.3000	3.4413	12.100	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.30 Put	Bond Future	1129.7900	1.1298	948.2700	0.9483	16.067	0.0000	0.0000
2025/07/03	R035	06/11/2025		Bond Future	9.9560	95.2796	9.8597	95.8326	0.967	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.20 Call	Bond Future	7025.7500	7.0258	7526.5100	7.5265	7.127	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.20 Put	Bond Future	257.1000	0.2571	204.9000	0.2049	20.303	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.08 Put	Bond Future	1571.7200	1.5717	1338.3600	1.3384	14.847	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.08 Call	Bond Future	2277.2100	2.2772	2596.8100	2.5968	14.035	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.58 Put	Bond Future	727.0400	0.7270	599.7500	0.5998	17.508	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.58 Call	Bond Future	4206.9800	4.2070	4632.6500	4.6327	10.118	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.67 Call	Bond Future	9268.4100	9.2684	9796.3900	9.7964	5.697	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.67 Put	Bond Future	113.3000	0.1133	88.3200	0.0883	22.048	0.0000	0.0000
2025/07/03	R035	06/11/2025	9.91 Put	Bond Future	2004.6800	2.0047	1726.8300	1.7268	13.860	0.0000	0.0000
2025/07/03	R035	06/11/2025	9.91 Call	Bond Future	1741.0000	1.7410	2016.1100	2.0161	15.802	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.41 Put	Bond Future	952.6400	0.9526	794.0600	0.7941	16.646	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.41 Call	Bond Future	3501.8100	3.5018	3896.1900	3.8962	11.262	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.43 Call	Bond Future	8120.1300	8.1201	8636.5400	8.6365	6.360	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.43 Put	Bond Future	172.4400	0.1724	135.8900	0.1359	21.196	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.95 Call	Bond Future	10595.9700	10.5960	11134.4900	11.1345	5.082	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.95 Put	Bond Future	61.0700	0.0611	46.6300	0.0466	23.645	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.45 Call	Bond Future	8215.7200	8.2157	8733.2700	8.7333	6.300	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.45 Put	Bond Future	166.5300	0.1665	131.1200	0.1311	21.263	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.95 Put	Bond Future	394.3000	0.3943	318.4400	0.3184	19.239	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.95 Call	Bond Future	5856.5300	5.8565	6333.6300	6.3336	8.146	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.44 Put	Bond Future	908.7200	0.9087	756.0300	0.7560	16.803	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.44 Call	Bond Future	3623.0800	3.6231	4023.3500	4.0234	11.048	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.94 Put	Bond Future	400.9500	0.4010	323.9800	0.3240	19.197	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.94 Call	Bond Future	5810.3800	5.8104	6286.3700	6.2864	8.192	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.99 Call	Bond Future	10784.8500	10.7849	11324.5800	11.3246	5.005	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.99 Put	Bond Future	55.3300	0.0553	42.1000	0.0421	23.911	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.50 Call	Bond Future	3869.9500	3.8700	4281.5200	4.2815	10.635	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
2025/07/03	R035	06/11/2025	10.50 Put	Bond Future	826.4300	0.8264	685.0400	0.6850	17.109	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.15 Call	Bond Future	2518.1800	2.5182	2855.0800	2.8551	13.379	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.15 Put	Bond Future	1417.4800	1.4175	1201.4200	1.2014	15.243	0.0000	0.0000
2025/07/03	R035	06/11/2025	9.77 Put	Bond Future	2427.7600	2.4278	2111.5500	2.1116	13.025	0.0000	0.0000
2025/07/03	R035	06/11/2025	9.77 Call	Bond Future	1355.8400	1.3558	1592.5900	1.5926	17.461	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.00 Put	Bond Future	362.2200	0.3622	291.7400	0.2917	19.458	0.0000	0.0000
2025/07/03	R035	06/11/2025	11.00 Call	Bond Future	6087.8300	6.0878	6570.3100	6.5703	7.925	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.68 Call	Bond Future	4639.7600	4.6398	5081.4800	5.0815	9.520	0.0000	0.0000
2025/07/03	R035	06/11/2025	10.68 Put	Bond Future	618.2300	0.6182	506.9900	0.5070	17.993	0.0000	0.0000
2025/07/03	R035	05/02/2026	11.17 Call	Bond Future	6640.4200	6.6404	7106.4300	7.1064	7.018	0.0000	0.0000
2025/07/03	R035	05/02/2026	11.17 Put	Bond Future	678.5600	0.6786	581.0800	0.5811	14.366	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.67 Call	Bond Future	4571.0700	4.5711	4975.3700	4.9754	8.845	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.67 Put	Bond Future	1216.4100	1.2164	1057.2200	1.0572	13.087	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.17 Put	Bond Future	2130.0000	2.1300	1883.5500	1.8836	11.570	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.17 Call	Bond Future	2772.6600	2.7727	3089.7000	3.0897	11.435	0.0000	0.0000
2025/07/03	R035	05/02/2026	11.00 Put	Bond Future	829.2100	0.8292	713.5000	0.7135	13.954	0.0000	0.0000
2025/07/03	R035	05/02/2026	11.00 Call	Bond Future	5916.1000	5.9161	6363.8800	6.3639	7.569	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.44 Put	Bond Future	1579.8100	1.5798	1383.5900	1.3836	12.420	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.44 Call	Bond Future	3700.2500	3.7003	4067.5200	4.0675	9.926	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.94 Put	Bond Future	889.6200	0.8896	766.8200	0.7668	13.804	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.94 Call	Bond Future	5664.8900	5.6649	6105.5800	6.1056	7.779	0.0000	0.0000
2025/07/03	R035	05/02/2026	12.44 Call	Bond Future	12264.1100	12.2641	12806.1400	12.8061	4.420	0.0000	0.0000
2025/07/03	R035	05/02/2026	12.44 Put	Bond Future	120.7300	0.1207	99.2700	0.0993	17.775	0.0000	0.0000
2025/07/03	R035	05/02/2026		Bond Future	10.0544	97.0843	9.9538	97.6478	1.000	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.79 Call	Bond Future	5049.1100	5.0491	5470.5200	5.4705	8.346	0.0000	0.0000
2025/07/03	R035	05/02/2026	10.79 Put	Bond Future	1059.3400	1.0593	917.2600	0.9173	13.412	0.0000	0.0000
2025/07/03	R035	07/05/2026		Bond Future	10.1577	94.3859	10.0528	94.9602	1.033	0.0000	0.0000
2025/07/03	R035	07/05/2026	10.86 Call	Bond Future	5272.9500	5.2730	5678.6000	5.6786	7.693	0.0000	0.0000
2025/07/03	R035	07/05/2026	10.86 Put	Bond Future	1547.3500	1.5474	1378.6800	1.3787	10.901	0.0000	0.0000
2025/07/03	R035	06/08/2026		Bond Future	10.2743	96.1310	10.1646	96.7162	1.068	0.0000	0.0000
2025/07/03	R035	06/08/2026	11.06 Call	Bond Future	5810.6600	5.8107	6222.2800	6.2223	7.084	0.0000	0.0000
2025/07/03	R035	06/08/2026	11.06 Put	Bond Future	1760.4100	1.7604	1586.8300	1.5868	9.860	0.0000	0.0000
2025/07/03	R038	07/08/2025		Bond Future	10.4402	106.9679	10.3578	107.5535	0.789	0.0000	0.0000
2025/07/03	R038	07/08/2025	11.24 Call	Bond Future	5507.9200	5.5079	6068.8800	6.0689	10.185	0.0000	0.0000
2025/07/03	R038	07/08/2025	11.24 Put	Bond Future	60.6500	0.0607	36.0500	0.0361	40.561	0.0000	0.0000
2025/07/03	R038	06/11/2025		Bond Future	10.5424	103.5013	10.4568	104.0980	0.812	0.0000	0.0000
2025/07/03	R038	06/11/2025	11.24 Call	Bond Future	5335.1500	5.3352	5816.7000	5.8167	9.026	0.0000	0.0000
2025/07/03	R038	06/11/2025	11.24 Put	Bond Future	653.2400	0.6532	538.1500	0.5382	17.618	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
2025/07/03	R038	06/11/2025	12.33 Call	Bond Future	11484.2200	11.4842	12061.1700	12.0612	5.024	0.0000
2025/07/03	R038	06/11/2025	12.33 Put	Bond Future	89.8800	0.0899	70.1900	0.0702	21.907	0.0000
2025/07/03	R038	06/11/2025	10.98 Put	Bond Future	1027.2600	1.0273	860.2500	0.8603	16.258	0.0000
2025/07/03	R038	06/11/2025	10.98 Call	Bond Future	4001.2600	4.0013	4430.8900	4.4309	10.737	0.0000
2025/07/03	R038	05/02/2026		Bond Future	10.6496	105.4614	10.5605	106.0695	0.836	0.0000
2025/07/03	R038	05/02/2026	11.44 Call	Bond Future	6329.1400	6.3291	6793.6200	6.7936	7.339	0.0000
2025/07/03	R038	05/02/2026	11.44 Put	Bond Future	1152.9900	1.1530	1009.4300	1.0094	12.451	0.0000
2025/07/03	R038	07/05/2026		Bond Future	10.7670	101.9375	10.6743	102.5572	0.861	0.0000
2025/07/03	R038	07/05/2026	11.40 Call	Bond Future	6010.8200	6.0108	6440.9300	6.4409	7.156	0.0000
2025/07/03	R038	07/05/2026	11.40 Put	Bond Future	1922.5300	1.9225	1732.9600	1.7330	9.860	0.0000
2025/07/03	R038	06/08/2026		Bond Future	10.8954	103.8206	10.7987	104.4521	0.887	0.0000
2025/07/03	R038	06/08/2026	11.77 Call	Bond Future	7538.1500	7.5382	7990.4100	7.9904	6.000	0.0000
2025/07/03	R038	06/08/2026	11.77 Put	Bond Future	2074.4300	2.0744	1895.1900	1.8952	8.640	0.0000
2025/07/03	R053	07/08/2025		Bond Future	10.9732	109.8550	10.9063	110.4654	0.610	0.0000
2025/07/03	R053	07/08/2025	13.17 Call	Bond Future	17021.0300	17.0210	17631.4200	17.6314	3.586	0.0000
2025/07/03	R053	07/08/2025	13.17 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000
2025/07/03	R053	06/11/2025		Bond Future	11.0700	106.0646	11.0007	106.6866	0.626	0.0000
2025/07/03	R053	06/11/2025	11.76 Call	Bond Future	6795.5600	6.7956	7286.7300	7.2867	7.228	0.0000
2025/07/03	R053	06/11/2025	11.76 Put	Bond Future	945.2200	0.9452	814.4100	0.8144	13.839	0.0000
2025/07/03	R053	05/02/2026		Bond Future	11.1704	108.0732	11.0985	108.7071	0.643	0.0000
2025/07/03	R053	05/02/2026	11.49 Call	Bond Future	5458.6400	5.4586	5855.0500	5.8551	7.262	0.0000
2025/07/03	R053	05/02/2026	11.49 Put	Bond Future	2719.2000	2.7192	2481.6800	2.4817	8.735	0.0000
2025/07/03	R053	07/05/2026		Bond Future	11.2781	104.2207	11.2036	104.8668	0.661	0.0000
2025/07/03	R053	07/05/2026	11.69 Call	Bond Future	6541.0000	6.5410	6952.9700	6.9530	6.298	0.0000
2025/07/03	R053	07/05/2026	11.69 Put	Bond Future	3095.4400	3.0954	2861.3800	2.8614	7.561	0.0000
2025/07/03	R053	06/08/2026		Bond Future	11.3940	106.1457	11.3167	106.8040	0.679	0.0000
2025/07/03	R053	06/08/2026	12.28 Call	Bond Future	9781.5900	9.7816	10252.0500	10.2521	4.810	0.0000
2025/07/03	R053	06/08/2026	12.28 Put	Bond Future	2747.1800	2.7472	2559.3200	2.5593	6.838	0.0000
2025/07/03	R186	07/08/2025		Bond Future	7.7582	104.9418	7.7309	104.9773	0.352	0.0000
2025/07/03	R186	07/08/2025	9.68 Call	Bond Future	2454.7000	2.4547	2490.1500	2.4902	1.444	0.0000
2025/07/03	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	R186	07/08/2025	10.25 Call	Bond Future	3167.0500	3.1671	3202.5000	3.2025	1.119	0.0000
2025/07/03	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/03	R186	07/08/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/07/03	R186	07/08/2025	9.22 Call	Bond Future	1874.6400	1.8746	1910.0900	1.9101	1.891	0.0000
2025/07/03	R186	06/11/2025		Bond Future	7.7815	106.9219	7.7476	106.9581	0.435	0.0000
2025/07/03	R186	06/11/2025	8.13 Call	Bond Future	476.3400	0.4763	502.1400	0.5021	5.416	0.0000
2025/07/03	R186	06/11/2025	8.13 Put	Bond Future	105.3200	0.1053	94.9600	0.0950	9.837	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
2025/07/03	R186	05/02/2026		Bond Future	7.8168	103.6412	7.7725	103.6782	0.568	0.0000	0.0000	
2025/07/03	R186	05/02/2026	8.43 Call	Bond Future	626.1400	0.6261	653.4900	0.6535	4.368	0.0000	0.0000	
2025/07/03	R186	05/02/2026	8.43 Put	Bond Future	117.3300	0.1173	107.7000	0.1077	8.208	0.0000	0.0000	
2025/07/03	R186	07/05/2026		Bond Future	7.9480	105.5691	7.8842	105.6071	0.803	0.0000	0.0000	
2025/07/03	R186	07/05/2026	8.69 Call	Bond Future	550.4200	0.5504	578.3800	0.5784	5.080	0.0000	0.0000	
2025/07/03	R186	07/05/2026	8.69 Put	Bond Future	111.2700	0.1113	101.2800	0.1013	8.978	0.0000	0.0000	
2025/07/03	R186	06/08/2026		Bond Future	8.2733	102.2149	8.1640	102.2539	1.322	0.0000	0.0000	
2025/07/03	R186	06/08/2026	8.57 Call	Bond Future	247.7300	0.2477	271.0600	0.2711	9.418	0.0000	0.0000	
2025/07/03	R186	06/08/2026	8.57 Put	Bond Future	142.1400	0.1421	126.4900	0.1265	11.010	0.0000	0.0000	
2025/07/03	R202	07/08/2025		Bond Future	268.7008	268.7008	269.0901	269.0901	0.145	0.0000	0.0000	
2025/07/03	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/03	R202	07/08/2025	271.60 Put	Bond Future	2899.2100	2.8992	2509.9000	2.5099	13.428	0.0000	0.0000	
2025/07/03	R202	06/11/2025		Bond Future	273.8367	273.8367	274.2335	274.2335	0.145	0.0000	0.0000	
2025/07/03	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/03	R202	06/11/2025	275.64 Put	Bond Future	1803.2600	1.8033	1406.4600	1.4065	22.005	0.0000	0.0000	
2025/07/03	R202	05/02/2026		Bond Future	273.7533	273.7533	274.1579	274.1579	0.148	0.0000	0.0000	
2025/07/03	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/03	R202	05/02/2026	277.82 Put	Bond Future	4066.6800	4.0667	3662.0600	3.6621	9.950	0.0000	0.0000	
2025/07/03	R202	07/05/2026		Bond Future	278.9121	278.9121	279.3250	279.3250	0.148	0.0000	0.0000	
2025/07/03	R202	07/05/2026	277.55 Call	Bond Future	1362.0700	1.3621	1775.0100	1.7750	30.317	0.0000	0.0000	
2025/07/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/03	R202	06/08/2026		Bond Future	278.7131	278.7131	279.1345	279.1345	0.151	0.0000	0.0000	
2025/07/03	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	274.5000	0.2745	100.000	0.0000	0.0000	
2025/07/03	R202	06/08/2026	278.86 Put	Bond Future	146.8800	0.1469	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/07/03	R209	07/08/2025		Bond Future	10.1194	77.4197	10.0373	77.8584	0.811	0.0000	0.0000	
2025/07/03	R209	07/08/2025	12.68 Call	Bond Future	12141.4300	12.1414	12580.0800	12.5801	3.613	0.0000	0.0000	
2025/07/03	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/03	R209	06/11/2025		Bond Future	10.2069	75.7283	10.1218	76.1752	0.834	0.0000	0.0000	
2025/07/03	R209	06/11/2025	11.27 Call	Bond Future	5581.9300	5.5819	5976.8100	5.9768	7.074	0.0000	0.0000	
2025/07/03	R209	06/11/2025	11.27 Put	Bond Future	282.9100	0.2829	230.8500	0.2309	18.402	0.0000	0.0000	
2025/07/03	R209	05/02/2026		Bond Future	10.2989	77.1625	10.2105	77.6180	0.858	0.0000	0.0000	
2025/07/03	R209	05/02/2026	10.93 Call	Bond Future	4209.4300	4.2094	4539.1800	4.5392	7.834	0.0000	0.0000	
2025/07/03	R209	05/02/2026	10.93 Put	Bond Future	1058.8000	1.0588	933.0200	0.9330	11.879	0.0000	0.0000	
2025/07/03	R209	07/05/2026		Bond Future	10.4001	75.4462	10.3083	75.9104	0.883	0.0000	0.0000	
2025/07/03	R209	07/05/2026	11.07 Call	Bond Future	4751.5000	4.7515	5075.6200	5.0756	6.821	0.0000	0.0000	
2025/07/03	R209	07/05/2026	11.07 Put	Bond Future	1475.1900	1.4752	1335.0800	1.3351	9.498	0.0000	0.0000	
2025/07/03	R209	06/08/2026		Bond Future	10.5116	76.8409	10.4161	77.3140	0.909	0.0000	0.0000	
2025/07/03	R209	06/08/2026	11.39 Call	Bond Future	5732.1100	5.7321	6071.8000	6.0718	5.926	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	
2025/07/03	R209	06/08/2026	11.39 Put	Bond Future	1557.7100	1.5577	1424.3400	1.4243	8.562	0.0000	0.0000
2025/07/03	R210	07/08/2025		Bond Future	249.5629	249.5629	249.5668	249.5668	0.002	0.0000	0.0000
2025/07/03	R210	07/08/2025	248.44 Call	Bond Future	1122.9200	1.1229	1126.8200	1.1268	0.347	0.0000	0.0000
2025/07/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R210	06/11/2025		Bond Future	250.9087	250.9087	250.9128	250.9128	0.002	0.0000	0.0000
2025/07/03	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R210	06/11/2025	252.14 Put	Bond Future	1231.3400	1.2313	1227.2400	1.2272	0.333	0.0000	0.0000
2025/07/03	R210	05/02/2026		Bond Future	255.7208	255.7208	255.7253	255.7253	0.002	0.0000	0.0000
2025/07/03	R210	05/02/2026	253.10 Call	Bond Future	2620.7600	2.6208	2625.2700	2.6253	0.172	0.0000	0.0000
2025/07/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R210	07/05/2026		Bond Future	257.0606	257.0606	257.0657	257.0657	0.002	0.0000	0.0000
2025/07/03	R210	07/05/2026	255.40 Call	Bond Future	1660.6200	1.6606	1665.7300	1.6657	0.308	0.0000	0.0000
2025/07/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R210	06/08/2026		Bond Future	261.8776	261.8776	261.8835	261.8835	0.002	0.0000	0.0000
2025/07/03	R210	06/08/2026	259.84 Call	Bond Future	2037.5600	2.0376	2043.5300	2.0435	0.293	0.0000	0.0000
2025/07/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R213	07/08/2025		Bond Future	8.7543	95.5461	8.6617	95.9287	1.058	0.0000	0.0000
2025/07/03	R213	07/08/2025	11.66 Call	Bond Future	11078.9800	11.0790	11461.6000	11.4616	3.454	0.0000	0.0000
2025/07/03	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/03	R213	06/11/2025		Bond Future	8.8203	93.7966	8.7223	94.1864	1.111	0.0000	0.0000
2025/07/03	R213	06/11/2025	10.05 Call	Bond Future	4850.3000	4.8503	5211.1200	5.2111	7.439	0.0000	0.0000
2025/07/03	R213	06/11/2025	10.05 Put	Bond Future	123.3200	0.1233	94.3100	0.0943	23.524	0.0000	0.0000
2025/07/03	R213	05/02/2026		Bond Future	8.8939	95.5732	8.7899	95.9706	1.169	0.0000	0.0000
2025/07/03	R213	05/02/2026	9.89 Call	Bond Future	4147.0500	4.1471	4473.3800	4.4734	7.869	0.0000	0.0000
2025/07/03	R213	05/02/2026	9.89 Put	Bond Future	444.0500	0.4441	373.0100	0.3730	15.998	0.0000	0.0000
2025/07/03	R213	07/05/2026		Bond Future	8.9756	93.7988	8.8650	94.2038	1.231	0.0000	0.0000
2025/07/03	R213	07/05/2026	9.80 Call	Bond Future	3744.1400	3.7441	4046.4700	4.0465	8.075	0.0000	0.0000
2025/07/03	R213	07/05/2026	9.80 Put	Bond Future	790.1300	0.7901	687.4500	0.6875	12.995	0.0000	0.0000
2025/07/03	R213	06/08/2026		Bond Future	9.0746	95.5338	8.9567	95.9467	1.300	0.0000	0.0000
2025/07/03	R213	06/08/2026	9.69 Call	Bond Future	3308.6100	3.3086	3587.7400	3.5877	8.436	0.0000	0.0000
2025/07/03	R213	06/08/2026	9.69 Put	Bond Future	1190.9100	1.1909	1057.2000	1.0572	11.228	0.0000	0.0000
2025/07/03	R214	07/08/2025		Bond Future	10.7767	70.9788	10.7149	71.3292	0.573	0.0000	0.0000
2025/07/03	R214	07/08/2025	12.97 Call	Bond Future	10891.8200	10.8918	11242.1700	11.2422	3.217	0.0000	0.0000
2025/07/03	R214	07/08/2025	12.97 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/07/03	R214	06/11/2025		Bond Future	10.8717	69.0195	10.8078	69.3765	0.587	0.0000	0.0000
2025/07/03	R214	06/11/2025	11.64 Call	Bond Future	4595.1000	4.5951	4884.8500	4.8849	6.306	0.0000	0.0000
2025/07/03	R214	06/11/2025	11.64 Put	Bond Future	507.9000	0.5079	440.6600	0.4407	13.239	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
2025/07/03	R214	05/02/2026		Bond Future	10.9722	70.3268	10.9061	70.6906	0.602	0.0000
2025/07/03	R214	05/02/2026	11.26 Call	Bond Future	3246.4800	3.2465	3470.4500	3.4705	6.899	0.0000
2025/07/03	R214	05/02/2026	11.26 Put	Bond Future	1694.8200	1.6948	1554.9800	1.5550	8.251	0.0000
2025/07/03	R214	07/05/2026		Bond Future	11.0752	68.3360	11.0068	68.7068	0.617	0.0000
2025/07/03	R214	07/05/2026	11.53 Call	Bond Future	4343.8700	4.3439	4582.1700	4.5822	5.486	0.0000
2025/07/03	R214	07/05/2026	11.53 Put	Bond Future	1951.3300	1.9513	1818.8000	1.8188	6.792	0.0000
2025/07/03	R214	06/08/2026		Bond Future	11.1880	69.5994	11.1171	69.9773	0.633	0.0000
2025/07/03	R214	06/08/2026	11.97 Call	Bond Future	5841.7600	5.8418	6104.2100	6.1042	4.493	0.0000
2025/07/03	R214	06/08/2026	11.97 Put	Bond Future	1868.1500	1.8682	1752.6900	1.7527	6.180	0.0000
2025/07/03	R248	07/08/2025		Bond Future	11.0742	84.7709	10.9971	85.3062	0.696	0.0000
2025/07/03	R248	07/08/2025	13.21 Call	Bond Future	12737.0800	12.7371	13272.2200	13.2722	4.201	0.0000
2025/07/03	R248	07/08/2025	13.21 Put	Bond Future	0.1600	0.0002	0.0700	0.0001	56.250	0.0000
2025/07/03	R248	06/11/2025		Bond Future	11.1752	81.9301	11.0954	82.4754	0.714	0.0000
2025/07/03	R248	06/11/2025	11.74 Call	Bond Future	4572.3100	4.5723	4984.0600	4.9841	9.005	0.0000
2025/07/03	R248	06/11/2025	11.74 Put	Bond Future	884.4600	0.8845	750.9100	0.7509	15.100	0.0000
2025/07/03	R248	05/02/2026		Bond Future	11.2820	83.4819	11.1993	84.0376	0.733	0.0000
2025/07/03	R248	05/02/2026	11.46 Call	Bond Future	3631.6300	3.6316	3954.9500	3.9550	8.903	0.0000
2025/07/03	R248	05/02/2026	11.46 Put	Bond Future	2457.2800	2.4573	2224.8700	2.2249	9.458	0.0000
2025/07/03	R248	07/05/2026		Bond Future	11.3909	80.5936	11.3053	81.1599	0.752	0.0000
2025/07/03	R248	07/05/2026	11.72 Call	Bond Future	4823.8400	4.8238	5171.8600	5.1719	7.215	0.0000
2025/07/03	R248	07/05/2026	11.72 Put	Bond Future	2710.5200	2.7105	2492.2300	2.4922	8.053	0.0000
2025/07/03	R248	06/08/2026		Bond Future	11.5099	82.0832	11.4210	82.6602	0.772	0.0000
2025/07/03	R248	06/08/2026	12.37 Call	Bond Future	7462.4600	7.4625	7871.3500	7.8714	5.479	0.0000
2025/07/03	R248	06/08/2026	12.37 Put	Bond Future	2228.4900	2.2285	2060.3300	2.0603	7.546	0.0000
2025/07/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

