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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2025 TO 04/07/2025

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
2025/07/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/04	2029	07/08/2025		Bond Future	138.5919	138.5919	138.6460	0.039	0.0000	0.0000
2025/07/04	2029	07/08/2025	137.41 Call	Bond Future	1181.9400	1.1819	1236.0100	4.575	0.0000	0.0000
2025/07/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2029	06/11/2025		Bond Future	139.8034	139.8034	139.8365	0.024	0.0000	0.0000
2025/07/04	2029	06/11/2025	139.79 Call	Bond Future	13.4300	0.0134	46.4800	246.091	0.0000	0.0000
2025/07/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/04	2029	05/02/2026		Bond Future	142.4849	142.4849	142.4844	142.4844	0.000	0.0000
2025/07/04	2029	05/02/2026	140.11 Call	Bond Future	2374.9300	2.3749	2374.4100	2.3744	0.022	0.0000
2025/07/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2029	07/05/2026		Bond Future	143.7100	143.7100	143.6771	143.6771	0.023	0.0000
2025/07/04	2029	07/05/2026	141.82 Call	Bond Future	1890.0100	1.8900	1857.0700	1.8571	1.743	0.0000
2025/07/04	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2029	06/08/2026		Bond Future	146.4039	146.4039	146.3295	146.3295	0.051	0.0000
2025/07/04	2029	06/08/2026	144.10 Call	Bond Future	2303.9300	2.3039	2229.5300	2.2295	3.229	0.0000
2025/07/04	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2030	07/08/2025	8.72 Put	Bond Future	118.7700	0.1188	101.6400	0.1016	14.423	0.0000
2025/07/04	2030	07/08/2025	8.72 Call	Bond Future	1637.9600	1.6380	1681.5200	1.6815	2.659	0.0000
2025/07/04	2030	07/08/2025	9.22 Put	Bond Future	12.9300	0.0129	10.2100	0.0102	21.036	0.0000
2025/07/04	2030	07/08/2025	9.22 Call	Bond Future	3300.8400	3.3008	3358.8100	3.3588	1.756	0.0000
2025/07/04	2030	07/08/2025	9.81 Call	Bond Future	5325.1800	5.3252	5385.6900	5.3857	1.136	0.0000
2025/07/04	2030	07/08/2025	9.81 Put	Bond Future	0.6600	0.0007	0.4800	0.0005	27.273	0.0000
2025/07/04	2030	07/08/2025	12.12 Call	Bond Future	12801.4700	12.8015	12862.1600	12.8622	0.474	0.0000
2025/07/04	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2030	07/08/2025	10.48 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/07/04	2030	07/08/2025	10.48 Call	Bond Future	7572.9400	7.5729	7633.6300	7.6336	0.801	0.0000
2025/07/04	2030	07/08/2025		Bond Future	8.2994	99.1572	8.2827	99.2179	0.200	0.0000
2025/07/04	2030	07/08/2025	11.11 Call	Bond Future	9626.6400	9.6266	9687.3300	9.6873	0.630	0.0000
2025/07/04	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2030	06/11/2025		Bond Future	8.3405	101.0282	8.3273	101.0741	0.158	0.0000
2025/07/04	2030	06/11/2025	9.54 Call	Bond Future	4147.2900	4.1473	4191.8600	4.1919	1.075	0.0000
2025/07/04	2030	06/11/2025	9.54 Put	Bond Future	86.2400	0.0862	84.9000	0.0849	1.554	0.0000
2025/07/04	2030	06/11/2025	8.72 Put	Bond Future	484.7400	0.4847	471.6000	0.4716	2.711	0.0000
2025/07/04	2030	06/11/2025	8.72 Call	Bond Future	1792.2000	1.7922	1824.9700	1.8250	1.828	0.0000
2025/07/04	2030	06/11/2025	9.22 Put	Bond Future	173.3100	0.1733	170.2000	0.1702	1.794	0.0000
2025/07/04	2030	06/11/2025	9.22 Call	Bond Future	3171.2900	3.1713	3214.0900	3.2141	1.350	0.0000
2025/07/04	2030	06/11/2025	10.08 Call	Bond Future	5848.1000	5.8481	5893.3200	5.8933	0.773	0.0000
2025/07/04	2030	06/11/2025	10.08 Put	Bond Future	25.7700	0.0258	25.0800	0.0251	2.678	0.0000
2025/07/04	2030	05/02/2026		Bond Future	8.3865	98.9336	8.3798	98.9557	0.080	0.0000
2025/07/04	2030	05/02/2026	9.49 Call	Bond Future	3846.9500	3.8470	3872.7000	3.8727	0.669	0.0000
2025/07/04	2030	05/02/2026	9.49 Put	Bond Future	292.1900	0.2922	295.8300	0.2958	1.246	0.0000
2025/07/04	2030	07/05/2026		Bond Future	8.4584	100.7740	8.4584	100.7738	0.001	0.0000
2025/07/04	2030	07/05/2026	9.39 Call	Bond Future	3416.0800	3.4161	3425.2400	3.4252	0.268	0.0000
2025/07/04	2030	07/05/2026	9.39 Put	Bond Future	569.5500	0.5696	578.9000	0.5789	1.642	0.0000
2025/07/04	2030	06/08/2026		Bond Future	8.5521	98.6288	8.5620	98.5999	0.116	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
2025/07/04	2030	06/08/2026	9.22 Call	Bond Future		2803.5700	2.8036	2798.8300	2.7988	0.169	0.0000	0.0000
2025/07/04	2030	06/08/2026	9.22 Put	Bond Future		878.4900	0.8785	902.6300	0.9026	2.748	0.0000	0.0000
2025/07/04	2031	07/08/2025		Bond Future		107.3840	107.3840	107.2839	107.2839	0.093	0.0000	0.0000
2025/07/04	2031	07/08/2025	107.65 Call	Bond Future		375.0400	0.3750	90.9900	0.0910	75.739	0.0000	0.0000
2025/07/04	2031	07/08/2025	107.65 Put	Bond Future		641.0600	0.6411	457.1100	0.4571	28.695	0.0000	0.0000
2025/07/04	2031	06/11/2025		Bond Future		109.4365	109.4365	109.3174	109.3174	0.109	0.0000	0.0000
2025/07/04	2031	06/11/2025	109.69 Call	Bond Future		772.6600	0.7727	223.2600	0.2233	71.105	0.0000	0.0000
2025/07/04	2031	06/11/2025	109.69 Put	Bond Future		1026.1300	1.0261	595.8500	0.5959	41.932	0.0000	0.0000
2025/07/04	2031	05/02/2026		Bond Future		109.1508	109.1508	109.0026	109.0026	0.136	0.0000	0.0000
2025/07/04	2031	05/02/2026	111.76 Call	Bond Future		248.1900	0.2482	1.2400	0.0012	99.500	0.0000	0.0000
2025/07/04	2031	05/02/2026	111.76 Put	Bond Future		2857.4300	2.8574	2758.6700	2.7587	3.456	0.0000	0.0000
2025/07/04	2031	07/05/2026		Bond Future		111.2073	111.2073	111.0314	111.0314	0.158	0.0000	0.0000
2025/07/04	2031	07/05/2026	113.84 Call	Bond Future		318.7900	0.3188	0.5300	0.0005	99.834	0.0000	0.0000
2025/07/04	2031	07/05/2026	113.84 Put	Bond Future		2951.4900	2.9515	2809.1200	2.8091	4.824	0.0000	0.0000
2025/07/04	2031	06/08/2026		Bond Future		110.8672	110.8672	110.6561	110.6561	0.190	0.0000	0.0000
2025/07/04	2031	06/08/2026	113.81 Call	Bond Future		287.3200	0.2873	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/04	2031	06/08/2026	113.81 Put	Bond Future		3230.1300	3.2301	3153.9100	3.1539	2.360	0.0000	0.0000
2025/07/04	2032	07/08/2025	9.40 Put	Bond Future		252.5800	0.2526	227.3400	0.2273	9.993	0.0000	0.0000
2025/07/04	2032	07/08/2025	9.40 Call	Bond Future		2166.4100	2.1664	2220.6100	2.2206	2.502	0.0000	0.0000
2025/07/04	2032	07/08/2025	9.90 Put	Bond Future		47.3400	0.0473	41.4400	0.0414	12.463	0.0000	0.0000
2025/07/04	2032	07/08/2025	9.90 Call	Bond Future		4267.0200	4.2670	4340.5600	4.3406	1.723	0.0000	0.0000
2025/07/04	2032	07/08/2025	10.59 Call	Bond Future		7290.3300	7.2903	7369.2200	7.3692	1.082	0.0000	0.0000
2025/07/04	2032	07/08/2025	10.59 Put	Bond Future		3.8200	0.0038	3.2700	0.0033	14.398	0.0000	0.0000
2025/07/04	2032	07/08/2025		Bond Future		8.9965	99.3332	8.9800	99.4126	0.184	0.0000	0.0000
2025/07/04	2032	07/08/2025	12.01 Call	Bond Future		13201.8300	13.2018	13281.2700	13.2813	0.602	0.0000	0.0000
2025/07/04	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2032	06/11/2025		Bond Future		9.0657	97.0465	9.0517	97.1118	0.155	0.0000	0.0000
2025/07/04	2032	06/11/2025	10.42 Call	Bond Future		6172.8700	6.1729	6237.4300	6.2374	1.046	0.0000	0.0000
2025/07/04	2032	06/11/2025	10.42 Put	Bond Future		122.2500	0.1223	121.5000	0.1215	0.613	0.0000	0.0000
2025/07/04	2032	06/11/2025	9.40 Put	Bond Future		825.6900	0.8257	813.9000	0.8139	1.428	0.0000	0.0000
2025/07/04	2032	06/11/2025	9.40 Call	Bond Future		2365.4700	2.3655	2418.9900	2.4190	2.263	0.0000	0.0000
2025/07/04	2032	06/11/2025	9.90 Put	Bond Future		335.2700	0.3353	332.0100	0.3320	0.972	0.0000	0.0000
2025/07/04	2032	06/11/2025	9.90 Call	Bond Future		4120.8400	4.1208	4182.8900	4.1829	1.506	0.0000	0.0000
2025/07/04	2032	06/11/2025	10.89 Call	Bond Future		8085.5000	8.0855	8146.3900	8.1464	0.753	0.0000	0.0000
2025/07/04	2032	06/11/2025	10.89 Put	Bond Future		47.5000	0.0475	43.0800	0.0431	9.305	0.0000	0.0000
2025/07/04	2032	05/02/2026		Bond Future		9.1404	98.8846	9.1310	98.9272	0.104	0.0000	0.0000
2025/07/04	2032	05/02/2026	10.16 Call	Bond Future		4989.4000	4.9894	5033.7500	5.0338	0.889	0.0000	0.0000
2025/07/04	2032	05/02/2026	10.16 Put	Bond Future		535.2300	0.5352	536.9500	0.5370	0.321	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
2025/07/04	2032	07/05/2026		Bond Future	9.2281	96.5641	9.2232	96.5852	0.053	0.0000	0.0000
2025/07/04	2032	07/05/2026	10.14 Call	Bond Future	4762.2800	4.7623	4788.5900	4.7886	0.552	0.0000	0.0000
2025/07/04	2032	07/05/2026	10.14 Put	Bond Future	901.7300	0.9017	906.8500	0.9069	0.568	0.0000	0.0000
2025/07/04	2032	06/08/2026		Bond Future	9.3305	98.3493	9.3320	98.3432	0.016	0.0000	0.0000
2025/07/04	2032	06/08/2026	10.12 Call	Bond Future	4508.7100	4.5087	4455.1000	4.4551	1.189	0.0000	0.0000
2025/07/04	2032	06/08/2026	10.12 Put	Bond Future	1276.8000	1.2768	1229.3400	1.2293	3.717	0.0000	0.0000
2025/07/04	2033	07/08/2025		Bond Future	130.6336	130.6336	130.4612	130.4612	0.132	0.0000	0.0000
2025/07/04	2033	07/08/2025	128.65 Call	Bond Future	1983.5800	1.9836	1811.1500	1.8112	8.693	0.0000	0.0000
2025/07/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2033	06/11/2025		Bond Future	131.5919	131.5919	131.3957	131.3957	0.149	0.0000	0.0000
2025/07/04	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2033	06/11/2025	133.14 Put	Bond Future	1548.0700	1.5481	1744.2900	1.7443	12.675	0.0000	0.0000
2025/07/04	2033	05/02/2026		Bond Future	134.1160	134.1160	133.8838	133.8838	0.173	0.0000	0.0000
2025/07/04	2033	05/02/2026	132.88 Call	Bond Future	1236.0100	1.2360	1003.8300	1.0038	18.785	0.0000	0.0000
2025/07/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2033	07/05/2026		Bond Future	135.0813	135.0813	134.8144	134.8144	0.198	0.0000	0.0000
2025/07/04	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2033	07/05/2026	135.16 Put	Bond Future	78.7200	0.0787	345.5900	0.3456	339.012	0.0000	0.0000
2025/07/04	2033	06/08/2026		Bond Future	137.6135	137.6135	137.3033	137.3033	0.225	0.0000	0.0000
2025/07/04	2033	06/08/2026	134.25 Call	Bond Future	3363.5100	3.3635	3053.2800	3.0533	9.223	0.0000	0.0000
2025/07/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.50 Put	Bond Future	540.4600	0.5405	547.5100	0.5475	1.304	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.50 Call	Bond Future	1698.1500	1.6982	1714.2000	1.7142	0.945	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.00 Put	Bond Future	77.9100	0.0779	80.4700	0.0805	3.286	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.00 Call	Bond Future	4149.7800	4.1498	4161.3400	4.1613	0.279	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.83 Call	Bond Future	8617.3000	8.6173	8626.3500	8.6264	0.105	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.83 Put	Bond Future	1.4400	0.0014	1.4900	0.0015	3.472	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.45 Call	Bond Future	6589.2400	6.5892	6598.6100	6.5986	0.142	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.45 Put	Bond Future	9.8200	0.0098	10.1900	0.0102	3.768	0.0000	0.0000
2025/07/04	2037	07/08/2025	12.17 Call	Bond Future	10377.8500	10.3779	10386.8600	10.3869	0.087	0.0000	0.0000
2025/07/04	2037	07/08/2025	12.17 Put	Bond Future	0.2400	0.0002	0.2500	0.0003	4.167	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.42 Call	Bond Future	6426.8800	6.4269	6436.3200	6.4363	0.147	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.42 Put	Bond Future	11.3500	0.0114	11.7900	0.0118	3.877	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.55 Put	Bond Future	455.0900	0.4551	462.0000	0.4620	1.518	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.55 Call	Bond Future	1910.4600	1.9105	1926.3700	1.9264	0.833	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.64 Put	Bond Future	329.4600	0.3295	335.8300	0.3358	1.933	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.64 Call	Bond Future	2317.1000	2.3171	2332.4700	2.3325	0.663	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.82 Call	Bond Future	8564.7000	8.5647	8573.7600	8.5738	0.106	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
2025/07/04	2037	07/08/2025	11.82 Put	Bond Future	1.5100	0.0015	1.5700	0.0016	3.974	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.07 Call	Bond Future	4526.3700	4.5264	4537.4000	4.5374	0.244	0.0000	0.0000
2025/07/04	2037	07/08/2025	11.07 Put	Bond Future	57.4100	0.0574	59.4400	0.0594	3.536	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.34 Put	Bond Future	902.5900	0.9026	909.1600	0.9092	0.728	0.0000	0.0000
2025/07/04	2037	07/08/2025	10.34 Call	Bond Future	1098.1200	1.0981	1113.6900	1.1137	1.418	0.0000	0.0000
2025/07/04	2037	07/08/2025		Bond Future	10.3078	88.2716	10.3063	88.2806	0.014	0.0000	0.0000
2025/07/04	2037	07/08/2025	13.01 Call	Bond Future	14499.0200	14.4990	14508.0200	14.5080	0.062	0.0000	0.0000
2025/07/04	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2037	06/11/2025		Bond Future	10.4005	89.9372	10.4014	89.9321	0.008	0.0000	0.0000
2025/07/04	2037	06/11/2025	11.63 Call	Bond Future	7197.0300	7.1970	7206.9000	7.2069	0.137	0.0000	0.0000
2025/07/04	2037	06/11/2025	11.63 Put	Bond Future	266.5800	0.2666	281.5200	0.2815	5.604	0.0000	0.0000
2025/07/04	2037	06/11/2025	10.50 Put	Bond Future	1662.2700	1.6623	1702.5400	1.7025	2.423	0.0000	0.0000
2025/07/04	2037	06/11/2025	10.50 Call	Bond Future	2252.9100	2.2529	2288.1100	2.2881	1.562	0.0000	0.0000
2025/07/04	2037	06/11/2025	11.00 Put	Bond Future	763.5800	0.7636	795.2900	0.7953	4.153	0.0000	0.0000
2025/07/04	2037	06/11/2025	11.00 Call	Bond Future	4241.7000	4.2417	4268.3400	4.2683	0.628	0.0000	0.0000
2025/07/04	2037	06/11/2025	12.16 Call	Bond Future	9789.9200	9.7899	9792.3200	9.7923	0.025	0.0000	0.0000
2025/07/04	2037	06/11/2025	12.16 Put	Bond Future	106.5700	0.1066	114.0400	0.1140	7.009	0.0000	0.0000
2025/07/04	2037	05/02/2026	12.27 Call	Bond Future	9914.3000	9.9143	9872.3100	9.8723	0.424	0.0000	0.0000
2025/07/04	2037	05/02/2026	12.27 Put	Bond Future	353.5800	0.3536	338.7200	0.3387	4.203	0.0000	0.0000
2025/07/04	2037	05/02/2026	10.90 Put	Bond Future	1675.3400	1.6753	1647.6700	1.6477	1.652	0.0000	0.0000
2025/07/04	2037	05/02/2026	10.90 Call	Bond Future	3975.4700	3.9755	3920.6700	3.9207	1.378	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.86 Call	Bond Future	8048.1600	8.0482	8001.5100	8.0015	0.580	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.86 Put	Bond Future	566.5400	0.5665	547.0200	0.5470	3.445	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.36 Call	Bond Future	5843.2100	5.8432	5790.7600	5.7908	0.898	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.36 Put	Bond Future	1003.7500	1.0038	978.4300	0.9784	2.523	0.0000	0.0000
2025/07/04	2037	05/02/2026	10.65 Put	Bond Future	2196.7000	2.1967	2170.7500	2.1708	1.181	0.0000	0.0000
2025/07/04	2037	05/02/2026	10.65 Call	Bond Future	3071.2700	3.0713	3018.1900	3.0182	1.728	0.0000	0.0000
2025/07/04	2037	05/02/2026	12.73 Call	Bond Future	11992.6200	11.9926	11955.5600	11.9556	0.309	0.0000	0.0000
2025/07/04	2037	05/02/2026	12.73 Put	Bond Future	188.7700	0.1888	178.8400	0.1788	5.260	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.40 Put	Bond Future	959.2800	0.9593	934.3800	0.9344	2.596	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.40 Call	Bond Future	6014.5600	6.0146	5962.5300	5.9625	0.865	0.0000	0.0000
2025/07/04	2037	05/02/2026		Bond Future	10.4994	87.3820	10.5041	87.3548	0.044	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.20 Call	Bond Future	5169.7700	5.1698	5115.8000	5.1158	1.044	0.0000	0.0000
2025/07/04	2037	05/02/2026	11.20 Put	Bond Future	1201.4900	1.2015	1174.6500	1.1747	2.234	0.0000	0.0000
2025/07/04	2037	07/05/2026	12.40 Call	Bond Future	10062.7400	10.0627	10040.7700	10.0408	0.218	0.0000	0.0000
2025/07/04	2037	07/05/2026	12.40 Put	Bond Future	603.3700	0.6034	629.1000	0.6291	4.264	0.0000	0.0000
2025/07/04	2037	07/05/2026	10.95 Put	Bond Future	2265.9900	2.2660	2319.6200	2.3196	2.367	0.0000	0.0000
2025/07/04	2037	07/05/2026	10.95 Call	Bond Future	4169.0800	4.1691	4175.0100	4.1750	0.142	0.0000	0.0000
2025/07/04	2037	07/05/2026		Bond Future	10.6127	89.0070	10.6210	88.9593	0.078	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	
2025/07/04	2037	07/05/2026	11.32 Call	Bond Future	5548.4600	5.5485	5549.1600	5.5492	0.013	0.0000	0.0000
2025/07/04	2037	07/05/2026	11.32 Put	Bond Future	1623.3300	1.6233	1671.7300	1.6717	2.982	0.0000	0.0000
2025/07/04	2037	06/08/2026		Bond Future	10.7396	86.3929	10.7529	86.3190	0.123	0.0000	0.0000
2025/07/04	2037	06/08/2026	11.71 Call	Bond Future	6920.4500	6.9205	6821.0200	6.8210	1.437	0.0000	0.0000
2025/07/04	2037	06/08/2026	11.71 Put	Bond Future	1714.5300	1.7145	1689.0000	1.6890	1.489	0.0000	0.0000
2025/07/04	2038	07/08/2025		Bond Future	138.6547	138.6547	138.7347	138.7347	0.058	0.0000	0.0000
2025/07/04	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2038	07/08/2025	139.56 Put	Bond Future	905.2600	0.9053	825.3100	0.8253	8.832	0.0000	0.0000
2025/07/04	2038	06/11/2025		Bond Future	141.3050	141.3050	141.3645	141.3645	0.042	0.0000	0.0000
2025/07/04	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2038	06/11/2025	143.88 Put	Bond Future	2574.9600	2.5750	2515.5100	2.5155	2.309	0.0000	0.0000
2025/07/04	2038	05/02/2026		Bond Future	141.8501	141.8501	141.8762	141.8762	0.018	0.0000	0.0000
2025/07/04	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2038	05/02/2026	143.20 Put	Bond Future	1349.8800	1.3499	1323.8400	1.3238	1.929	0.0000	0.0000
2025/07/04	2038	07/05/2026		Bond Future	144.5234	144.5234	144.5176	144.5176	0.004	0.0000	0.0000
2025/07/04	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2038	07/05/2026	144.53 Put	Bond Future	6.6500	0.0067	12.3900	0.0124	86.316	0.0000	0.0000
2025/07/04	2038	06/08/2026		Bond Future	145.0316	145.0316	144.9843	144.9843	0.033	0.0000	0.0000
2025/07/04	2038	06/08/2026	144.72 Call	Bond Future	311.6100	0.3116	264.2700	0.2643	15.192	0.0000	0.0000
2025/07/04	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2040	07/08/2025	10.90 Put	Bond Future	716.4300	0.7164	677.6500	0.6777	5.413	0.0000	0.0000
2025/07/04	2040	07/08/2025	10.90 Call	Bond Future	1658.2600	1.6583	1662.7600	1.6628	0.271	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.20 Call	Bond Future	3102.6600	3.1027	3123.8300	3.1238	0.682	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.20 Put	Bond Future	254.8100	0.2548	232.7000	0.2327	8.677	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.50 Call	Bond Future	4769.6400	4.7696	4803.1800	4.8032	0.703	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.50 Put	Bond Future	77.7800	0.0778	68.0400	0.0680	12.522	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.60 Call	Bond Future	10959.9600	10.9600	11003.1100	11.0031	0.394	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.60 Put	Bond Future	0.4500	0.0005	0.3200	0.0003	28.889	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.10 Put	Bond Future	366.3300	0.3663	338.8100	0.3388	7.512	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.10 Call	Bond Future	2585.8500	2.5859	2601.6100	2.6016	0.609	0.0000	0.0000
2025/07/04	2040	07/08/2025	10.80 Put	Bond Future	972.0800	0.9721	928.3100	0.9283	4.503	0.0000	0.0000
2025/07/04	2040	07/08/2025	10.80 Call	Bond Future	1264.3700	1.2644	1263.8800	1.2639	0.039	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.40 Put	Bond Future	117.2400	0.1172	104.1100	0.1041	11.199	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.40 Call	Bond Future	4201.1700	4.2012	4231.3200	4.2313	0.718	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.00 Call	Bond Future	7642.0700	7.6421	7683.7100	7.6837	0.545	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.00 Put	Bond Future	8.3500	0.0084	6.7100	0.0067	19.641	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.00 Put	Bond Future	517.0600	0.5171	483.8700	0.4839	6.419	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.00 Call	Bond Future	2101.2700	2.1013	2111.3600	2.1114	0.480	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
2025/07/04	2040	07/08/2025	11.70 Put	Bond Future	32.9900	0.0330	27.9500	0.0280	15.277	0.0000	0.0000
2025/07/04	2040	07/08/2025	11.70 Call	Bond Future	5920.9000	5.9209	5959.1400	5.9591	0.646	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.40 Call	Bond Future	9875.9600	9.8760	9918.9400	9.9189	0.435	0.0000	0.0000
2025/07/04	2040	07/08/2025	12.40 Put	Bond Future	1.2000	0.0012	0.9000	0.0009	25.000	0.0000	0.0000
2025/07/04	2040	07/08/2025		Bond Future	10.7554	87.5508	10.7488	87.5940	0.061	0.0000	0.0000
2025/07/04	2040	07/08/2025	13.29 Call	Bond Future	14528.5200	14.5285	14571.8000	14.5718	0.298	0.0000	0.0000
2025/07/04	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2040	06/11/2025		Bond Future	10.8549	89.2027	10.8502	89.2327	0.043	0.0000	0.0000
2025/07/04	2040	06/11/2025	11.84 Call	Bond Future	6463.4000	6.4634	6518.4300	6.5184	0.851	0.0000	0.0000
2025/07/04	2040	06/11/2025	11.84 Put	Bond Future	434.2200	0.4342	459.2900	0.4593	5.774	0.0000	0.0000
2025/07/04	2040	05/02/2026		Bond Future	10.9605	86.3830	10.9591	86.3919	0.013	0.0000	0.0000
2025/07/04	2040	05/02/2026	11.49 Call	Bond Future	4829.7800	4.8298	4810.9900	4.8110	0.389	0.0000	0.0000
2025/07/04	2040	05/02/2026	11.49 Put	Bond Future	1567.1300	1.5671	1539.5300	1.5395	1.761	0.0000	0.0000
2025/07/04	2040	05/02/2026	13.23 Call	Bond Future	12977.3200	12.9773	12978.6100	12.9786	0.010	0.0000	0.0000
2025/07/04	2040	05/02/2026	13.23 Put	Bond Future	200.9800	0.2010	193.4600	0.1935	3.742	0.0000	0.0000
2025/07/04	2040	05/02/2026	11.82 Put	Bond Future	1084.2300	1.0842	1061.8900	1.0619	2.060	0.0000	0.0000
2025/07/04	2040	05/02/2026	11.82 Call	Bond Future	6288.3600	6.2884	6274.8300	6.2748	0.215	0.0000	0.0000
2025/07/04	2040	07/05/2026		Bond Future	11.0790	87.9893	11.0808	87.9785	0.016	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.67 Call	Bond Future	5598.9800	5.5990	5563.9800	5.5640	0.625	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.67 Put	Bond Future	2035.7500	2.0358	2011.6300	2.0116	1.185	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.22 Call	Bond Future	7940.3400	7.9403	7910.6700	7.9107	0.374	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.22 Put	Bond Future	1254.7000	1.2547	1235.9100	1.2359	1.498	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.72 Call	Bond Future	5803.0400	5.8030	5768.5900	5.7686	0.594	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.72 Put	Bond Future	1948.4300	1.9484	1924.8600	1.9249	1.210	0.0000	0.0000
2025/07/04	2040	07/05/2026	10.70 Put	Bond Future	4658.5800	4.6586	4632.4200	4.6324	0.562	0.0000	0.0000
2025/07/04	2040	07/05/2026	10.70 Call	Bond Future	2252.3900	2.2524	2215.3500	2.2154	1.644	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.53 Call	Bond Future	9323.5300	9.3235	9296.0900	9.2961	0.294	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.53 Put	Bond Future	955.5700	0.9556	939.0100	0.9390	1.733	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.03 Call	Bond Future	7110.3600	7.1104	7079.4000	7.0794	0.435	0.0000	0.0000
2025/07/04	2040	07/05/2026	12.03 Put	Bond Future	1483.0600	1.4831	1462.9800	1.4630	1.354	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.12 Put	Bond Future	3279.6700	3.2797	3253.5700	3.2536	0.796	0.0000	0.0000
2025/07/04	2040	07/05/2026	11.12 Call	Bond Future	3533.9700	3.5340	3496.9900	3.4970	1.046	0.0000	0.0000
2025/07/04	2040	06/08/2026		Bond Future	11.2106	85.1055	11.2166	85.0694	0.053	0.0000	0.0000
2025/07/04	2040	06/08/2026	12.19 Call	Bond Future	7522.6500	7.5227	7468.3800	7.4684	0.721	0.0000	0.0000
2025/07/04	2040	06/08/2026	12.19 Put	Bond Future	1850.9700	1.8510	1832.8800	1.8329	0.977	0.0000	0.0000
2025/07/04	2044	07/08/2025	12.20 Call	Bond Future	7391.3500	7.3914	7466.9100	7.4669	1.022	0.0000	0.0000
2025/07/04	2044	07/08/2025	12.20 Put	Bond Future	12.2900	0.0123	9.7100	0.0097	20.993	0.0000	0.0000
2025/07/04	2044	07/08/2025	11.85 Call	Bond Future	5370.4500	5.3705	5439.5900	5.4396	1.287	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
2025/07/04	2044	07/08/2025	11.85 Put	Bond Future	56.7800	0.0568	47.7800	0.0478	15.851	0.0000
2025/07/04	2044	07/08/2025	11.30 Put	Bond Future	466.8000	0.4668	427.2800	0.4273	8.466	0.0000
2025/07/04	2044	07/08/2025	11.30 Call	Bond Future	2343.6400	2.3436	2382.2600	2.3823	1.648	0.0000
2025/07/04	2044	07/08/2025	10.63 Put	Bond Future	2893.0200	2.8930	2812.6400	2.8126	2.778	0.0000
2025/07/04	2044	07/08/2025	10.63 Call	Bond Future	240.7800	0.2408	238.5400	0.2385	0.930	0.0000
2025/07/04	2044	07/08/2025		Bond Future	11.0153	82.5523	11.0036	82.6305	0.106	0.0000
2025/07/04	2044	07/08/2025	13.34 Call	Bond Future	13514.3500	13.5144	13592.4800	13.5925	0.578	0.0000
2025/07/04	2044	07/08/2025	13.34 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/07/04	2044	06/11/2025		Bond Future	11.1146	84.1099	11.1045	84.1763	0.090	0.0000
2025/07/04	2044	06/11/2025	11.88 Call	Bond Future	5471.6400	5.4716	5563.4900	5.5635	1.679	0.0000
2025/07/04	2044	06/11/2025	11.88 Put	Bond Future	650.4500	0.6505	675.9500	0.6760	3.920	0.0000
2025/07/04	2044	06/11/2025	12.20 Call	Bond Future	7089.0100	7.0890	7174.4000	7.1744	1.205	0.0000
2025/07/04	2044	06/11/2025	12.20 Put	Bond Future	386.2500	0.3863	405.2900	0.4053	4.929	0.0000
2025/07/04	2044	06/11/2025	12.25 Call	Bond Future	7345.9300	7.3459	7430.2200	7.4302	1.147	0.0000
2025/07/04	2044	06/11/2025	12.25 Put	Bond Future	355.9100	0.3559	373.8500	0.3739	5.041	0.0000
2025/07/04	2044	06/11/2025	12.00 Call	Bond Future	6070.9700	6.0710	6161.2600	6.1613	1.487	0.0000
2025/07/04	2044	06/11/2025	12.00 Put	Bond Future	535.3500	0.5354	559.2900	0.5593	4.472	0.0000
2025/07/04	2044	06/11/2025	11.75 Call	Bond Future	4836.8400	4.8368	4930.0500	4.9301	1.927	0.0000
2025/07/04	2044	06/11/2025	11.75 Put	Bond Future	801.8700	0.8019	828.7300	0.8287	3.350	0.0000
2025/07/04	2044	06/11/2025	11.25 Put	Bond Future	1743.9100	1.7439	1769.1600	1.7692	1.448	0.0000
2025/07/04	2044	06/11/2025	11.25 Call	Bond Future	2631.5700	2.6316	2723.1700	2.7232	3.481	0.0000
2025/07/04	2044	05/02/2026		Bond Future	11.2195	81.3191	11.2123	81.3661	0.064	0.0000
2025/07/04	2044	05/02/2026	11.56 Call	Bond Future	4154.5700	4.1546	4159.0400	4.1590	0.108	0.0000
2025/07/04	2044	05/02/2026	11.56 Put	Bond Future	1988.1200	1.9881	1945.6300	1.9456	2.137	0.0000
2025/07/04	2044	07/05/2026		Bond Future	11.3361	82.8312	11.3316	82.8603	0.040	0.0000
2025/07/04	2044	07/05/2026	11.80 Call	Bond Future	5138.1000	5.1381	5214.7500	5.2148	1.492	0.0000
2025/07/04	2044	07/05/2026	11.80 Put	Bond Future	2258.6900	2.2587	2306.2000	2.3062	2.103	0.0000
2025/07/04	2044	06/08/2026		Bond Future	11.4647	79.9771	11.4637	79.9832	0.008	0.0000
2025/07/04	2044	06/08/2026	12.42 Call	Bond Future	7599.0200	7.5990	7574.0000	7.5740	0.329	0.0000
2025/07/04	2044	06/08/2026	12.42 Put	Bond Future	1951.4500	1.9515	1920.3600	1.9204	1.593	0.0000
2025/07/04	2046	07/08/2025		Bond Future	119.6886	119.6886	119.3481	119.3481	0.285	0.0000
2025/07/04	2046	07/08/2025	118.69 Call	Bond Future	998.6000	0.9986	658.0600	0.6581	34.102	0.0000
2025/07/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2046	06/11/2025		Bond Future	119.7174	119.7174	119.3516	119.3516	0.306	0.0000
2025/07/04	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	2046	06/11/2025	125.41 Put	Bond Future	5692.5700	5.6926	6058.4300	6.0584	6.427	0.0000
2025/07/04	2046	05/02/2026		Bond Future	122.0136	122.0136	121.6114	121.6114	0.330	0.0000
2025/07/04	2046	05/02/2026	121.65 Call	Bond Future	363.6100	0.3636	0.0000	0.0000	(100.000)	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
2025/07/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	38.6100	0.0386	100.000	0.0000
2025/07/04	2046	07/05/2026		Bond Future	122.0177	122.0177	121.5802	121.5802	0.358	0.0000
2025/07/04	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2046	07/05/2026	124.95 Put	Bond Future	2932.3500	2.9324	3369.7700	3.3698	14.917	0.0000
2025/07/04	2046	06/08/2026		Bond Future	124.3037	124.3037	123.8235	123.8235	0.386	0.0000
2025/07/04	2046	06/08/2026	122.38 Call	Bond Future	1923.7300	1.9237	1443.5100	1.4435	24.963	0.0000
2025/07/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	07/08/2025		Bond Future	118.6347	118.6347	118.1536	118.1536	0.406	0.0000
2025/07/04	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	07/08/2025	119.89 Put	Bond Future	1255.3100	1.2553	1736.4300	1.7364	38.327	0.0000
2025/07/04	2050	06/11/2025		Bond Future	120.9024	120.9024	120.3932	120.3932	0.421	0.0000
2025/07/04	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	06/11/2025	124.42 Put	Bond Future	3517.6500	3.5177	4026.7800	4.0268	14.474	0.0000
2025/07/04	2050	05/02/2026		Bond Future	120.8089	120.8089	120.2607	120.2607	0.454	0.0000
2025/07/04	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	05/02/2026	122.82 Put	Bond Future	2011.0600	2.0111	2559.2900	2.5593	27.261	0.0000
2025/07/04	2050	07/05/2026		Bond Future	123.0855	123.0855	122.4996	122.4996	0.476	0.0000
2025/07/04	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	07/05/2026	124.07 Put	Bond Future	984.4600	0.9845	1570.3900	1.5704	59.518	0.0000
2025/07/04	2050	06/08/2026		Bond Future	122.9393	122.9393	122.3072	122.3072	0.514	0.0000
2025/07/04	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	2050	06/08/2026	123.27 Put	Bond Future	330.7500	0.3308	962.8500	0.9629	191.111	0.0000
2025/07/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/04	AL37	07/08/2025		Index Future	1163.6720	1163.6720	1164.4240	1164.4240	0.065	0.0000
2025/07/04	AL37	06/11/2025		Index Future	1185.6290	1185.6290	1186.2100	1186.2100	0.049	0.0000
2025/07/04	AL37	05/02/2026		Index Future	1208.0910	1208.0910	1208.3930	1208.3930	0.025	0.0000
2025/07/04	AL37	07/05/2026		Index Future	1230.5950	1230.5950	1230.6270	1230.6270	0.003	0.0000
2025/07/04	AL37	06/08/2026		Index Future	1253.1590	1253.1590	1252.8450	1252.8450	0.025	0.0000
2025/07/04	AL7T	07/08/2025		Index Future	1411.0940	1411.0940	1412.1430	1412.1430	0.074	0.0000
2025/07/04	AL7T	06/11/2025		Index Future	1437.7200	1437.7200	1438.5640	1438.5640	0.059	0.0000
2025/07/04	AL7T	05/02/2026		Index Future	1464.9580	1464.9580	1465.4660	1465.4660	0.035	0.0000
2025/07/04	AL7T	07/05/2026		Index Future	1492.2460	1492.2460	1492.4300	1492.4300	0.012	0.0000
2025/07/04	AL7T	06/08/2026		Index Future	1519.6080	1519.6080	1519.3750	1519.3750	0.015	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	
2025/07/04	ALBI	07/08/2025		Index Future	1196.9950	1196.9950	1197.8070	1197.8070	0.068	0.0000	0.0000
2025/07/04	ALBI	06/11/2025		Index Future	1219.5810	1219.5810	1220.2180	1220.2180	0.052	0.0000	0.0000
2025/07/04	ALBI	05/02/2026		Index Future	1242.6860	1242.6860	1243.0370	1243.0370	0.028	0.0000	0.0000
2025/07/04	ALBI	07/05/2026		Index Future	1265.8340	1265.8340	1265.9090	1265.9090	0.006	0.0000	0.0000
2025/07/04	ALBI	06/08/2026		Index Future	1289.0440	1289.0440	1288.7630	1288.7630	0.022	0.0000	0.0000
2025/07/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	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	
2025/07/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/04	ES33	07/08/2025		Bond Future	10.3984	87.4413	10.3866	87.4985	0.114	0.0000	0.0000
2025/07/04	ES33	07/08/2025	13.56 Call	Bond Future	13636.6900	13.6367	13693.8700	13.6939	0.419	0.0000	0.0000
2025/07/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES33	06/11/2025		Bond Future	10.5162	85.3178	10.5067	85.3624	0.090	0.0000	0.0000
2025/07/04	ES33	06/11/2025	12.01 Call	Bond Future	6667.5300	6.6675	6712.1400	6.7121	0.669	0.0000	0.0000
2025/07/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES33	05/02/2026		Bond Future	10.6446	86.9539	10.6393	86.9784	0.050	0.0000	0.0000
2025/07/04	ES33	05/02/2026	11.49 Call	Bond Future	3758.4600	3.7585	3782.9100	3.7829	0.651	0.0000	0.0000
2025/07/04	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES33	07/05/2026		Bond Future	10.7829	84.7962	10.7817	84.8018	0.012	0.0000	0.0000
2025/07/04	ES33	07/05/2026	11.69 Call	Bond Future	3915.6700	3.9157	3921.2300	3.9212	0.142	0.0000	0.0000
2025/07/04	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES33	06/08/2026		Bond Future	10.9371	86.3828	10.9415	86.3642	0.039	0.0000	0.0000
2025/07/04	ES33	06/08/2026	12.02 Call	Bond Future	4514.1800	4.5142	4495.5700	4.4956	0.412	0.0000	0.0000
2025/07/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES42	07/08/2025		Bond Future	11.2522	81.9739	11.2406	82.0469	0.104	0.0000	0.0000
2025/07/04	ES42	07/08/2025	13.79 Call	Bond Future	13701.7300	13.7017	13774.6900	13.7747	0.532	0.0000	0.0000
2025/07/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES42	06/11/2025		Bond Future	11.3638	79.2756	11.3538	79.3370	0.088	0.0000	0.0000
2025/07/04	ES42	06/11/2025	12.39 Call	Bond Future	5941.6700	5.9417	6003.1000	6.0031	1.034	0.0000	0.0000
2025/07/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES42	05/02/2026		Bond Future	11.4789	80.7955	11.4718	80.8385	0.062	0.0000	0.0000
2025/07/04	ES42	05/02/2026	11.85 Call	Bond Future	2195.8200	2.1958	2238.7800	2.2388	1.956	0.0000	0.0000
2025/07/04	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	ES42	07/05/2026		Bond Future	11.6052	78.0522	11.6009	78.0777	0.037	0.0000	0.0000
2025/07/04	ES42	07/05/2026	12.20 Call	Bond Future	3410.7900	3.4108	3436.2600	3.4363	0.747	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
2025/07/04	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	ES42	06/08/2026		Bond Future	11.7391	79.5107	11.7386	79.5142	0.005	0.0000
2025/07/04	ES42	06/08/2026	12.65 Call	Bond Future	5036.4000	5.0364	5039.8300	5.0398	0.068	0.0000
2025/07/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GOVI	07/08/2025		GOVI	1178.0780	1178.0780	1178.8630	1178.8630	0.067	0.0000
2025/07/04	GOVI	07/08/2025	1,011. Call 00	GOVI	1670780.0000	167.0780	1678630.0000	167.8630	0.470	0.0000
2025/07/04	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GOVI	06/11/2025		GOVI	1200.3070	1200.3070	1200.9190	1200.9190	0.051	0.0000
2025/07/04	GOVI	06/11/2025	1,112. Call 00	GOVI	883070.0000	88.3070	889190.0000	88.9190	0.693	0.0000
2025/07/04	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GOVI	05/02/2026		GOVI	1223.0470	1223.0470	1223.3770	1223.3770	0.027	0.0000
2025/07/04	GOVI	05/02/2026	1,150. Call 00	GOVI	730470.0000	73.0470	733770.0000	73.3770	0.452	0.0000
2025/07/04	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GOVI	07/05/2026		GOVI	1245.8290	1245.8290	1245.8870	1245.8870	0.005	0.0000
2025/07/04	GOVI	07/05/2026	1,177. Call 00	GOVI	688290.0000	68.8290	688870.0000	68.8870	0.084	0.0000
2025/07/04	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GOVI	06/08/2026		GOVI	1268.6720	1268.6720	1268.3800	1268.3800	0.023	0.0000
2025/07/04	GOVI	06/08/2026	1,189. Call 00	GOVI	796720.0000	79.6720	793800.0000	79.3800	0.367	0.0000
2025/07/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/04	IGOV	07/08/2025		Index Future	381.1720	381.1720	380.7510	380.7510	0.110	0.0000
2025/07/04	IGOV	06/11/2025		Index Future	388.4580	388.4580	387.9680	387.9680	0.126	0.0000
2025/07/04	IGOV	05/02/2026		Index Future	395.9090	395.9090	395.3150	395.3150	0.150	0.0000
2025/07/04	IGOV	07/05/2026		Index Future	403.3740	403.3740	402.6790	402.6790	0.172	0.0000
2025/07/04	IGOV	06/08/2026		Index Future	410.8590	410.8590	410.0380	410.0380	0.200	0.0000
2025/07/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/04	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/07/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/07/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/07/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/07/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/07/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/07/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/07/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/07/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/07/04	R033	07/08/2025		Bond Future	9.2138	107.8821	9.1972	107.9740	0.180	0.0000	0.0000
2025/07/04	R033	07/08/2025	10.33 Call	Bond Future	5978.9700	5.9790	6073.8100	6.0738	1.586	0.0000	0.0000
2025/07/04	R033	07/08/2025	10.33 Put	Bond Future	19.4700	0.0195	22.4600	0.0225	15.357	0.0000	0.0000
2025/07/04	R033	06/11/2025		Bond Future	9.2888	104.8742	9.2746	104.9508	0.153	0.0000	0.0000
2025/07/04	R033	06/11/2025	10.33 Call	Bond Future	5623.5300	5.6235	5696.1000	5.6961	1.290	0.0000	0.0000
2025/07/04	R033	06/11/2025	10.33 Put	Bond Future	204.8200	0.2048	200.7300	0.2007	1.997	0.0000	0.0000
2025/07/04	R033	05/02/2026		Bond Future	9.3692	106.8605	9.3593	106.9126	0.107	0.0000	0.0000
2025/07/04	R033	05/02/2026	10.49 Call	Bond Future	6124.4000	6.1244	6193.6400	6.1936	1.131	0.0000	0.0000
2025/07/04	R033	05/02/2026	10.49 Put	Bond Future	473.7200	0.4737	490.7700	0.4908	3.599	0.0000	0.0000
2025/07/04	R033	07/05/2026		Bond Future	9.4620	103.8045	9.4563	103.8336	0.061	0.0000	0.0000
2025/07/04	R033	07/05/2026	10.38 Call	Bond Future	5449.7800	5.4498	5473.5300	5.4735	0.436	0.0000	0.0000
2025/07/04	R033	07/05/2026	10.38 Put	Bond Future	933.5500	0.9336	928.1200	0.9281	0.582	0.0000	0.0000
2025/07/04	R033	06/08/2026		Bond Future	9.5683	105.7230	9.5683	105.7229	0.000	0.0000	0.0000
2025/07/04	R033	06/08/2026	10.25 Call	Bond Future	4875.1900	4.8752	4836.4300	4.8364	0.795	0.0000	0.0000
2025/07/04	R033	06/08/2026	10.25 Put	Bond Future	1606.4800	1.6065	1567.8200	1.5678	2.407	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.90 Call	Bond Future	6362.7200	6.3627	6490.6000	6.4906	2.010	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.90 Put	Bond Future	15.9700	0.0160	16.2400	0.0162	1.691	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.40 Call	Bond Future	3724.1400	3.7241	3851.5400	3.8515	3.421	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.40 Put	Bond Future	118.8100	0.1188	118.6000	0.1186	0.177	0.0000	0.0000
2025/07/04	R035	07/08/2025	11.30 Call	Bond Future	8463.1600	8.4632	8590.9200	8.5909	1.510	0.0000	0.0000
2025/07/04	R035	07/08/2025	11.30 Put	Bond Future	2.8100	0.0028	2.9600	0.0030	5.338	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.08 Put	Bond Future	373.8300	0.3738	365.4400	0.3654	2.244	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.08 Call	Bond Future	2164.4500	2.1645	2283.6700	2.2837	5.508	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.58 Put	Bond Future	59.2300	0.0592	59.7100	0.0597	0.810	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.58 Call	Bond Future	4664.4900	4.6645	4792.5800	4.7926	2.746	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
2025/07/04	R035	07/08/2025	11.34 Call	Bond Future	8670.2900	8.6703	8798.0400	8.7980	1.473	0.0000	0.0000
2025/07/04	R035	07/08/2025	11.34 Put	Bond Future	2.3600	0.0024	2.5000	0.0025	5.932	0.0000	0.0000
2025/07/04	R035	07/08/2025		Bond Future	9.7723	98.4782	9.7507	98.6058	0.221	0.0000	0.0000
2025/07/04	R035	07/08/2025	12.65 Call	Bond Future	15106.4800	15.1065	15234.0900	15.2341	0.845	0.0000	0.0000
2025/07/04	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.20 Call	Bond Future	2724.0000	2.7240	2847.4100	2.8474	4.530	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.20 Put	Bond Future	247.2400	0.2472	243.0400	0.2430	1.699	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.35 Call	Bond Future	3468.2900	3.4683	3595.0000	3.5950	3.653	0.0000	0.0000
2025/07/04	R035	07/08/2025	10.35 Put	Bond Future	143.3600	0.1434	142.4600	0.1425	0.628	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.30 Call	Bond Future	3441.3000	3.4413	3489.1000	3.4891	1.389	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.30 Put	Bond Future	948.2700	0.9483	881.4000	0.8814	7.052	0.0000	0.0000
2025/07/04	R035	06/11/2025		Bond Future	9.8597	95.8326	9.8398	95.9473	0.202	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.20 Call	Bond Future	7526.5100	7.5265	7617.5600	7.6176	1.210	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.20 Put	Bond Future	204.9000	0.2049	181.2800	0.1813	11.528	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.08 Put	Bond Future	1338.3600	1.3384	1257.5000	1.2575	6.042	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.08 Call	Bond Future	2596.8100	2.5968	2630.6200	2.6306	1.302	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.58 Put	Bond Future	599.7500	0.5998	549.5200	0.5495	8.375	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.58 Call	Bond Future	4632.6500	4.6327	4697.0900	4.6971	1.391	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.67 Call	Bond Future	9796.3900	9.7964	9898.7800	9.8988	1.045	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.67 Put	Bond Future	88.3200	0.0883	76.0400	0.0760	13.904	0.0000	0.0000
2025/07/04	R035	06/11/2025	9.91 Put	Bond Future	1726.8300	1.7268	1635.4200	1.6354	5.294	0.0000	0.0000
2025/07/04	R035	06/11/2025	9.91 Call	Bond Future	2016.1100	2.0161	2039.3700	2.0394	1.154	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.41 Put	Bond Future	794.0600	0.7941	733.9700	0.7340	7.567	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.41 Call	Bond Future	3896.1900	3.8962	3950.7700	3.9508	1.401	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.43 Call	Bond Future	8636.5400	8.6365	8733.9400	8.7339	1.128	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.43 Put	Bond Future	135.8900	0.1359	118.6200	0.1186	12.709	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.95 Call	Bond Future	11134.4900	11.1345	11241.7800	11.2418	0.964	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.95 Put	Bond Future	46.6300	0.0466	39.2500	0.0393	15.827	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.45 Call	Bond Future	8733.2700	8.7333	8831.1500	8.8312	1.121	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.45 Put	Bond Future	131.1200	0.1311	114.3300	0.1143	12.805	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.95 Put	Bond Future	318.4400	0.3184	285.9000	0.2859	10.219	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.95 Call	Bond Future	6333.6300	6.3336	6415.7600	6.4158	1.297	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.44 Put	Bond Future	756.0300	0.7560	697.7400	0.6977	7.710	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.44 Call	Bond Future	4023.3500	4.0234	4079.7300	4.0797	1.401	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.94 Put	Bond Future	323.9800	0.3240	291.0400	0.2910	10.167	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.94 Call	Bond Future	6286.3700	6.2864	6368.1000	6.3681	1.300	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.99 Call	Bond Future	11324.5800	11.3246	11432.4600	11.4325	0.953	0.0000	0.0000
2025/07/04	R035	06/11/2025	11.99 Put	Bond Future	42.1000	0.0421	35.3100	0.0353	16.128	0.0000	0.0000
2025/07/04	R035	06/11/2025	10.50 Call	Bond Future	4281.5200	4.2815	4341.4200	4.3414	1.399	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
2025/07/04	R035	06/11/2025	10.50 Put	Bond Future	685.0400	0.6850	630.2700	0.6303	7.995	0.0000
2025/07/04	R035	06/11/2025	10.15 Call	Bond Future	2855.0800	2.8551	2893.3500	2.8934	1.340	0.0000
2025/07/04	R035	06/11/2025	10.15 Put	Bond Future	1201.4200	1.2014	1125.0200	1.1250	6.359	0.0000
2025/07/04	R035	06/11/2025	9.77 Put	Bond Future	2111.5500	2.1116	2012.1600	2.0122	4.707	0.0000
2025/07/04	R035	06/11/2025	9.77 Call	Bond Future	1592.5900	1.5926	1607.8700	1.6079	0.959	0.0000
2025/07/04	R035	06/11/2025	11.00 Put	Bond Future	291.7400	0.2917	261.1300	0.2611	10.492	0.0000
2025/07/04	R035	06/11/2025	11.00 Call	Bond Future	6570.3100	6.5703	6654.3700	6.6544	1.279	0.0000
2025/07/04	R035	06/11/2025	10.68 Call	Bond Future	5081.4800	5.0815	5151.2700	5.1513	1.373	0.0000
2025/07/04	R035	06/11/2025	10.68 Put	Bond Future	506.9900	0.5070	462.1100	0.4621	8.852	0.0000
2025/07/04	R035	05/02/2026	11.17 Call	Bond Future	7106.4300	7.1064	7202.6000	7.2026	1.353	0.0000
2025/07/04	R035	05/02/2026	11.17 Put	Bond Future	581.0800	0.5811	583.9400	0.5839	0.492	0.0000
2025/07/04	R035	05/02/2026	10.67 Call	Bond Future	4975.3700	4.9754	5070.0900	5.0701	1.904	0.0000
2025/07/04	R035	05/02/2026	10.67 Put	Bond Future	1057.2200	1.0572	1058.6300	1.0586	0.133	0.0000
2025/07/04	R035	05/02/2026	10.17 Put	Bond Future	1883.5500	1.8836	1874.1800	1.8742	0.497	0.0000
2025/07/04	R035	05/02/2026	10.17 Call	Bond Future	3089.7000	3.0897	3173.6400	3.1736	2.717	0.0000
2025/07/04	R035	05/02/2026	11.00 Put	Bond Future	713.5000	0.7135	716.1200	0.7161	0.367	0.0000
2025/07/04	R035	05/02/2026	11.00 Call	Bond Future	6363.8800	6.3639	6459.8100	6.4598	1.507	0.0000
2025/07/04	R035	05/02/2026	10.44 Put	Bond Future	1383.5900	1.3836	1381.7800	1.3818	0.131	0.0000
2025/07/04	R035	05/02/2026	10.44 Call	Bond Future	4067.5200	4.0675	4159.0200	4.1590	2.250	0.0000
2025/07/04	R035	05/02/2026	10.94 Put	Bond Future	766.8200	0.7668	769.3500	0.7694	0.330	0.0000
2025/07/04	R035	05/02/2026	10.94 Call	Bond Future	6105.5800	6.1056	6201.4200	6.2014	1.570	0.0000
2025/07/04	R035	05/02/2026	12.44 Call	Bond Future	12806.1400	12.8061	12887.9300	12.8879	0.639	0.0000
2025/07/04	R035	05/02/2026	12.44 Put	Bond Future	99.2700	0.0993	87.7500	0.0878	11.605	0.0000
2025/07/04	R035	05/02/2026		Bond Future	9.9538	97.6478	9.9373	97.7411	0.166	0.0000
2025/07/04	R035	05/02/2026	10.79 Call	Bond Future	5470.5200	5.4705	5566.0400	5.5660	1.746	0.0000
2025/07/04	R035	05/02/2026	10.79 Put	Bond Future	917.2600	0.9173	919.4700	0.9195	0.241	0.0000
2025/07/04	R035	07/05/2026		Bond Future	10.0528	94.9602	10.0394	95.0335	0.133	0.0000
2025/07/04	R035	07/05/2026	10.86 Call	Bond Future	5678.6000	5.6786	5753.7500	5.7538	1.323	0.0000
2025/07/04	R035	07/05/2026	10.86 Put	Bond Future	1378.6800	1.3787	1380.4900	1.3805	0.131	0.0000
2025/07/04	R035	06/08/2026		Bond Future	10.1646	96.7162	10.1557	96.7637	0.087	0.0000
2025/07/04	R035	06/08/2026	11.06 Call	Bond Future	6222.2800	6.2223	6276.2700	6.2763	0.868	0.0000
2025/07/04	R035	06/08/2026	11.06 Put	Bond Future	1586.8300	1.5868	1593.3100	1.5933	0.408	0.0000
2025/07/04	R038	07/08/2025		Bond Future	10.3578	107.5535	10.3513	107.6000	0.063	0.0000
2025/07/04	R038	07/08/2025	11.24 Call	Bond Future	6068.8800	6.0689	6115.6900	6.1157	0.771	0.0000
2025/07/04	R038	07/08/2025	11.24 Put	Bond Future	36.0500	0.0361	36.3500	0.0364	0.832	0.0000
2025/07/04	R038	06/11/2025		Bond Future	10.4568	104.0980	10.4524	104.1285	0.042	0.0000
2025/07/04	R038	06/11/2025	11.24 Call	Bond Future	5816.7000	5.8167	5929.9200	5.9299	1.946	0.0000
2025/07/04	R038	06/11/2025	11.24 Put	Bond Future	538.1500	0.5382	620.8400	0.6208	15.366	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	
2025/07/04	R038	06/11/2025	12.33 Call	Bond Future	12061.1700	12.0612	12105.1700	12.1052	0.365	0.0000	0.0000
2025/07/04	R038	06/11/2025	12.33 Put	Bond Future	70.1900	0.0702	83.6600	0.0837	19.191	0.0000	0.0000
2025/07/04	R038	06/11/2025	10.98 Put	Bond Future	860.2500	0.8603	962.2800	0.9623	11.861	0.0000	0.0000
2025/07/04	R038	06/11/2025	10.98 Call	Bond Future	4430.8900	4.4309	4563.4500	4.5635	2.992	0.0000	0.0000
2025/07/04	R038	05/02/2026		Bond Future	10.5605	106.0695	10.5598	106.0749	0.007	0.0000	0.0000
2025/07/04	R038	05/02/2026	11.44 Call	Bond Future	6793.6200	6.7936	6894.0200	6.8940	1.478	0.0000	0.0000
2025/07/04	R038	05/02/2026	11.44 Put	Bond Future	1009.4300	1.0094	1104.4100	1.1044	9.409	0.0000	0.0000
2025/07/04	R038	07/05/2026		Bond Future	10.6743	102.5572	10.6770	102.5389	0.025	0.0000	0.0000
2025/07/04	R038	07/05/2026	11.40 Call	Bond Future	6440.9300	6.4409	6499.4900	6.4995	0.909	0.0000	0.0000
2025/07/04	R038	07/05/2026	11.40 Put	Bond Future	1732.9600	1.7330	1809.7800	1.8098	4.433	0.0000	0.0000
2025/07/04	R038	06/08/2026		Bond Future	10.7987	104.4521	10.8060	104.4040	0.068	0.0000	0.0000
2025/07/04	R038	06/08/2026	11.77 Call	Bond Future	7990.4100	7.9904	7989.8500	7.9899	0.007	0.0000	0.0000
2025/07/04	R038	06/08/2026	11.77 Put	Bond Future	1895.1900	1.8952	1942.7200	1.9427	2.508	0.0000	0.0000
2025/07/04	R053	07/08/2025		Bond Future	10.9063	110.4654	10.8948	110.5706	0.105	0.0000	0.0000
2025/07/04	R053	07/08/2025	13.17 Call	Bond Future	17631.4200	17.6314	17736.5200	17.7365	0.596	0.0000	0.0000
2025/07/04	R053	07/08/2025	13.17 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2025/07/04	R053	06/11/2025		Bond Future	11.0007	106.6866	10.9908	106.7764	0.090	0.0000	0.0000
2025/07/04	R053	06/11/2025	11.76 Call	Bond Future	7286.7300	7.2867	7405.7600	7.4058	1.634	0.0000	0.0000
2025/07/04	R053	06/11/2025	11.76 Put	Bond Future	814.4100	0.8144	843.6400	0.8436	3.589	0.0000	0.0000
2025/07/04	R053	05/02/2026		Bond Future	11.0985	108.7071	11.0912	108.7722	0.066	0.0000	0.0000
2025/07/04	R053	05/02/2026	11.49 Call	Bond Future	5855.0500	5.8551	6080.6200	6.0806	3.853	0.0000	0.0000
2025/07/04	R053	05/02/2026	11.49 Put	Bond Future	2481.6800	2.4817	2642.1900	2.6422	6.468	0.0000	0.0000
2025/07/04	R053	07/05/2026		Bond Future	11.2036	104.8668	11.1988	104.9086	0.043	0.0000	0.0000
2025/07/04	R053	07/05/2026	11.69 Call	Bond Future	6952.9700	6.9530	7152.6400	7.1526	2.872	0.0000	0.0000
2025/07/04	R053	07/05/2026	11.69 Put	Bond Future	2861.3800	2.8614	3019.1900	3.0192	5.515	0.0000	0.0000
2025/07/04	R053	06/08/2026		Bond Future	11.3167	106.8040	11.3152	106.8165	0.013	0.0000	0.0000
2025/07/04	R053	06/08/2026	12.28 Call	Bond Future	10252.0500	10.2521	10521.8300	10.5218	2.631	0.0000	0.0000
2025/07/04	R053	06/08/2026	12.28 Put	Bond Future	2559.3200	2.5593	2816.6000	2.8166	10.053	0.0000	0.0000
2025/07/04	R186	07/08/2025		Bond Future	7.7309	104.9773	7.7126	105.0011	0.237	0.0000	0.0000
2025/07/04	R186	07/08/2025	9.68 Call	Bond Future	2490.1500	2.4902	2513.9800	2.5140	0.957	0.0000	0.0000
2025/07/04	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R186	07/08/2025	10.25 Call	Bond Future	3202.5000	3.2025	3226.3300	3.2263	0.744	0.0000	0.0000
2025/07/04	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R186	07/08/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/04	R186	07/08/2025	9.22 Call	Bond Future	1910.0900	1.9101	1933.9100	1.9339	1.247	0.0000	0.0000
2025/07/04	R186	06/11/2025		Bond Future	7.7476	106.9581	7.7405	106.9657	0.092	0.0000	0.0000
2025/07/04	R186	06/11/2025	8.13 Call	Bond Future	502.1400	0.5021	503.0600	0.5031	0.183	0.0000	0.0000
2025/07/04	R186	06/11/2025	8.13 Put	Bond Future	94.9600	0.0950	88.3100	0.0883	7.003	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
2025/07/04	R186	05/02/2026		Bond Future	7.7725	103.6782	7.7940	103.6602	0.277	0.0000
2025/07/04	R186	05/02/2026	8.43 Call	Bond Future	653.4900	0.6535	636.8200	0.6368	2.551	0.0000
2025/07/04	R186	05/02/2026	8.43 Put	Bond Future	107.7000	0.1077	108.9700	0.1090	1.179	0.0000
2025/07/04	R186	07/05/2026		Bond Future	7.8842	105.6071	7.9549	105.5650	0.897	0.0000
2025/07/04	R186	07/05/2026	8.69 Call	Bond Future	578.3800	0.5784	546.6800	0.5467	5.481	0.0000
2025/07/04	R186	07/05/2026	8.69 Put	Bond Future	101.2800	0.1013	111.6100	0.1116	10.199	0.0000
2025/07/04	R186	06/08/2026		Bond Future	8.1640	102.2539	8.3669	102.1816	2.486	0.0000
2025/07/04	R186	06/08/2026	8.57 Call	Bond Future	271.0600	0.2711	223.8900	0.2239	17.402	0.0000
2025/07/04	R186	06/08/2026	8.57 Put	Bond Future	126.4900	0.1265	151.6300	0.1516	19.875	0.0000
2025/07/04	R202	07/08/2025		Bond Future	269.0901	269.0901	269.0090	269.0090	0.030	0.0000
2025/07/04	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	R202	07/08/2025	271.60 Put	Bond Future	2509.9000	2.5099	2590.9700	2.5910	3.230	0.0000
2025/07/04	R202	06/11/2025		Bond Future	274.2335	274.2335	274.1082	274.1082	0.046	0.0000
2025/07/04	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	R202	06/11/2025	275.64 Put	Bond Future	1406.4600	1.4065	1531.7800	1.5318	8.910	0.0000
2025/07/04	R202	05/02/2026		Bond Future	274.1579	274.1579	273.9638	273.9638	0.071	0.0000
2025/07/04	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	R202	05/02/2026	277.82 Put	Bond Future	3662.0600	3.6621	3856.2500	3.8563	5.303	0.0000
2025/07/04	R202	07/05/2026		Bond Future	279.3250	279.3250	279.0648	279.0648	0.093	0.0000
2025/07/04	R202	07/05/2026	277.55 Call	Bond Future	1775.0100	1.7750	1514.7800	1.5148	14.661	0.0000
2025/07/04	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	R202	06/08/2026		Bond Future	279.1345	279.1345	278.7899	278.7899	0.123	0.0000
2025/07/04	R202	06/08/2026	278.86 Call	Bond Future	274.5000	0.2745	0.0000	0.0000	(100.000)	0.0000
2025/07/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	70.1400	0.0701	100.000	0.0000
2025/07/04	R209	07/08/2025		Bond Future	10.0373	77.8584	10.0259	77.9195	0.114	0.0000
2025/07/04	R209	07/08/2025	12.68 Call	Bond Future	12580.0800	12.5801	12641.2600	12.6413	0.486	0.0000
2025/07/04	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/04	R209	06/11/2025		Bond Future	10.1218	76.1752	10.1123	76.2253	0.094	0.0000
2025/07/04	R209	06/11/2025	11.27 Call	Bond Future	5976.8100	5.9768	6069.7600	6.0698	1.555	0.0000
2025/07/04	R209	06/11/2025	11.27 Put	Bond Future	230.8500	0.2309	273.6600	0.2737	18.545	0.0000
2025/07/04	R209	05/02/2026		Bond Future	10.2105	77.6180	10.2043	77.6503	0.061	0.0000
2025/07/04	R209	05/02/2026	10.93 Call	Bond Future	4539.1800	4.5392	4629.5300	4.6295	1.990	0.0000
2025/07/04	R209	05/02/2026	10.93 Put	Bond Future	933.0200	0.9330	991.0700	0.9911	6.222	0.0000
2025/07/04	R209	07/05/2026		Bond Future	10.3083	75.9104	10.3052	75.9258	0.029	0.0000
2025/07/04	R209	07/05/2026	11.07 Call	Bond Future	5075.6200	5.0756	5110.2500	5.1103	0.682	0.0000
2025/07/04	R209	07/05/2026	11.07 Put	Bond Future	1335.0800	1.3351	1354.2800	1.3543	1.438	0.0000
2025/07/04	R209	06/08/2026		Bond Future	10.4161	77.3140	10.4173	77.3079	0.012	0.0000
2025/07/04	R209	06/08/2026	11.39 Call	Bond Future	6071.8000	6.0718	6123.8900	6.1239	0.858	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	
2025/07/04	R209	06/08/2026	11.39 Put	Bond Future	1424.3400	1.4243	1482.5000	1.4825	4.083	0.0000	0.0000
2025/07/04	R210	07/08/2025		Bond Future	249.5668	249.5668	249.6407	249.6407	0.030	0.0000	0.0000
2025/07/04	R210	07/08/2025	248.44 Call	Bond Future	1126.8200	1.1268	1200.6800	1.2007	6.555	0.0000	0.0000
2025/07/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R210	06/11/2025		Bond Future	250.9128	250.9128	250.9484	250.9484	0.014	0.0000	0.0000
2025/07/04	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R210	06/11/2025	252.14 Put	Bond Future	1227.2400	1.2272	1191.6100	1.1916	2.903	0.0000	0.0000
2025/07/04	R210	05/02/2026		Bond Future	255.7253	255.7253	255.7002	255.7002	0.010	0.0000	0.0000
2025/07/04	R210	05/02/2026	253.10 Call	Bond Future	2625.2700	2.6253	2600.1500	2.6002	0.957	0.0000	0.0000
2025/07/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R210	07/05/2026		Bond Future	257.0657	257.0657	256.9820	256.9820	0.033	0.0000	0.0000
2025/07/04	R210	07/05/2026	255.40 Call	Bond Future	1665.7300	1.6657	1582.0200	1.5820	5.025	0.0000	0.0000
2025/07/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R210	06/08/2026		Bond Future	261.8835	261.8835	261.7251	261.7251	0.060	0.0000	0.0000
2025/07/04	R210	06/08/2026	259.84 Call	Bond Future	2043.5300	2.0435	1885.1300	1.8851	7.751	0.0000	0.0000
2025/07/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R213	07/08/2025		Bond Future	8.6617	95.9287	8.6503	95.9758	0.131	0.0000	0.0000
2025/07/04	R213	07/08/2025	11.66 Call	Bond Future	11461.6000	11.4616	11508.7500	11.5088	0.411	0.0000	0.0000
2025/07/04	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	R213	06/11/2025		Bond Future	8.7223	94.1864	8.7141	94.2195	0.095	0.0000	0.0000
2025/07/04	R213	06/11/2025	10.05 Call	Bond Future	5211.1200	5.2111	5248.6200	5.2486	0.720	0.0000	0.0000
2025/07/04	R213	06/11/2025	10.05 Put	Bond Future	94.3100	0.0943	98.7800	0.0988	4.740	0.0000	0.0000
2025/07/04	R213	05/02/2026		Bond Future	8.7899	95.9706	8.7871	95.9811	0.031	0.0000	0.0000
2025/07/04	R213	05/02/2026	9.89 Call	Bond Future	4473.3800	4.4734	4498.0600	4.4981	0.552	0.0000	0.0000
2025/07/04	R213	05/02/2026	9.89 Put	Bond Future	373.0100	0.3730	387.1500	0.3872	3.791	0.0000	0.0000
2025/07/04	R213	07/05/2026		Bond Future	8.8650	94.2038	8.8679	94.1932	0.033	0.0000	0.0000
2025/07/04	R213	07/05/2026	9.80 Call	Bond Future	4046.4700	4.0465	4061.2000	4.0612	0.364	0.0000	0.0000
2025/07/04	R213	07/05/2026	9.80 Put	Bond Future	687.4500	0.6875	712.7900	0.7128	3.686	0.0000	0.0000
2025/07/04	R213	06/08/2026		Bond Future	8.9567	95.9467	8.9675	95.9089	0.120	0.0000	0.0000
2025/07/04	R213	06/08/2026	9.69 Call	Bond Future	3587.7400	3.5877	3545.1200	3.5451	1.188	0.0000	0.0000
2025/07/04	R213	06/08/2026	9.69 Put	Bond Future	1057.2000	1.0572	1052.3700	1.0524	0.457	0.0000	0.0000
2025/07/04	R214	07/08/2025		Bond Future	10.7149	71.3292	10.7035	71.3942	0.107	0.0000	0.0000
2025/07/04	R214	07/08/2025	12.97 Call	Bond Future	11242.1700	11.2422	11307.2000	11.3072	0.578	0.0000	0.0000
2025/07/04	R214	07/08/2025	12.97 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/07/04	R214	06/11/2025		Bond Future	10.8078	69.3765	10.7980	69.4317	0.091	0.0000	0.0000
2025/07/04	R214	06/11/2025	11.64 Call	Bond Future	4884.8500	4.8849	4973.0700	4.9731	1.806	0.0000	0.0000
2025/07/04	R214	06/11/2025	11.64 Put	Bond Future	440.6600	0.4407	473.7500	0.4738	7.509	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	
2025/07/04	R214	05/02/2026		Bond Future	10.9061	70.6906	10.8990	70.7298	0.065	0.0000	0.0000
2025/07/04	R214	05/02/2026	11.26 Call	Bond Future	3470.4500	3.4705	3584.0700	3.5841	3.274	0.0000	0.0000
2025/07/04	R214	05/02/2026	11.26 Put	Bond Future	1554.9800	1.5550	1629.4000	1.6294	4.786	0.0000	0.0000
2025/07/04	R214	07/05/2026		Bond Future	11.0068	68.7068	11.0024	68.7311	0.040	0.0000	0.0000
2025/07/04	R214	07/05/2026	11.53 Call	Bond Future	4582.1700	4.5822	4631.8700	4.6319	1.085	0.0000	0.0000
2025/07/04	R214	07/05/2026	11.53 Put	Bond Future	1818.8000	1.8188	1844.2700	1.8443	1.400	0.0000	0.0000
2025/07/04	R214	06/08/2026		Bond Future	11.1171	69.9773	11.1162	69.9823	0.008	0.0000	0.0000
2025/07/04	R214	06/08/2026	11.97 Call	Bond Future	6104.2100	6.1042	6094.1600	6.0942	0.165	0.0000	0.0000
2025/07/04	R214	06/08/2026	11.97 Put	Bond Future	1752.6900	1.7527	1737.6600	1.7377	0.858	0.0000	0.0000
2025/07/04	R248	07/08/2025		Bond Future	10.9971	85.3062	10.9856	85.3864	0.104	0.0000	0.0000
2025/07/04	R248	07/08/2025	13.21 Call	Bond Future	13272.2200	13.2722	13352.3900	13.3524	0.604	0.0000	0.0000
2025/07/04	R248	07/08/2025	13.21 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/07/04	R248	06/11/2025		Bond Future	11.0954	82.4754	11.0855	82.5439	0.090	0.0000	0.0000
2025/07/04	R248	06/11/2025	11.74 Call	Bond Future	4984.0600	4.9841	5127.7400	5.1277	2.883	0.0000	0.0000
2025/07/04	R248	06/11/2025	11.74 Put	Bond Future	750.9100	0.7509	826.0900	0.8261	10.012	0.0000	0.0000
2025/07/04	R248	05/02/2026		Bond Future	11.1993	84.0376	11.1920	84.0870	0.065	0.0000	0.0000
2025/07/04	R248	05/02/2026	11.46 Call	Bond Future	3954.9500	3.9550	4041.8600	4.0419	2.197	0.0000	0.0000
2025/07/04	R248	05/02/2026	11.46 Put	Bond Future	2224.8700	2.2249	2262.3400	2.2623	1.684	0.0000	0.0000
2025/07/04	R248	07/05/2026		Bond Future	11.3053	81.1599	11.3005	81.1918	0.042	0.0000	0.0000
2025/07/04	R248	07/05/2026	11.72 Call	Bond Future	5171.8600	5.1719	5164.1000	5.1641	0.150	0.0000	0.0000
2025/07/04	R248	07/05/2026	11.72 Put	Bond Future	2492.2300	2.4922	2452.6100	2.4526	1.590	0.0000	0.0000
2025/07/04	R248	06/08/2026		Bond Future	11.4210	82.6602	11.4196	82.6694	0.012	0.0000	0.0000
2025/07/04	R248	06/08/2026	12.37 Call	Bond Future	7871.3500	7.8714	7870.3800	7.8704	0.012	0.0000	0.0000
2025/07/04	R248	06/08/2026	12.37 Put	Bond Future	2060.3300	2.0603	2050.2100	2.0502	0.491	0.0000	0.0000
2025/07/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

