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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2025/07/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	2029	07/08/2025		Bond Future	138.6460	138.6460	138.6967	138.6967	0.037	0.0000
2025/07/07	2029	07/08/2025	137.41 Call	Bond Future	1236.0100	1.2360	1286.6800	1.2867	4.099	0.0000
2025/07/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/07	2029	06/11/2025		Bond Future	139.8365	139.8365	139.8884	139.8884	0.037	0.0000
2025/07/07	2029	06/11/2025	139.79 Call	Bond Future	46.4800	0.0465	98.4300	0.0984	111.769	0.0000
2025/07/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/07	2029	05/02/2026			Bond Future	142.4844	142.4844	142.5376	142.5376	0.037	0.0000	0.0000
2025/07/07	2029	05/02/2026	140.11 Call		Bond Future	2374.4100	2.3744	2427.6200	2.4276	2.241	0.0000	0.0000
2025/07/07	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2029	07/05/2026			Bond Future	143.6771	143.6771	143.7317	143.7317	0.038	0.0000	0.0000
2025/07/07	2029	07/05/2026	141.82 Call		Bond Future	1857.0700	1.8571	1911.6800	1.9117	2.941	0.0000	0.0000
2025/07/07	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2029	06/08/2026			Bond Future	146.3295	146.3295	146.3856	146.3856	0.038	0.0000	0.0000
2025/07/07	2029	06/08/2026	144.10 Call		Bond Future	2229.5300	2.2295	2285.5900	2.2856	2.514	0.0000	0.0000
2025/07/07	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2030	07/08/2025	8.72 Put		Bond Future	101.6400	0.1016	128.6200	0.1286	26.545	0.0000	0.0000
2025/07/07	2030	07/08/2025	8.72 Call		Bond Future	1681.5200	1.6815	1430.7600	1.4308	14.913	0.0000	0.0000
2025/07/07	2030	07/08/2025	9.22 Put		Bond Future	10.2100	0.0102	12.1300	0.0121	18.805	0.0000	0.0000
2025/07/07	2030	07/08/2025	9.22 Call		Bond Future	3358.8100	3.3588	3082.9900	3.0830	8.212	0.0000	0.0000
2025/07/07	2030	07/08/2025	9.81 Call		Bond Future	5385.6900	5.3857	5107.9500	5.1080	5.157	0.0000	0.0000
2025/07/07	2030	07/08/2025	9.81 Put		Bond Future	0.4800	0.0005	0.4800	0.0005	0.000	0.0000	0.0000
2025/07/07	2030	07/08/2025	12.12 Call		Bond Future	12862.1600	12.8622	12584.4200	12.5844	2.159	0.0000	0.0000
2025/07/07	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2030	07/08/2025	10.48 Put		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/07	2030	07/08/2025	10.48 Call		Bond Future	7633.6300	7.6336	7355.8900	7.3559	3.638	0.0000	0.0000
2025/07/07	2030	07/08/2025			Bond Future	8.2827	99.2179	8.3590	98.9402	0.921	0.0000	0.0000
2025/07/07	2030	07/08/2025	11.11 Call		Bond Future	9687.3300	9.6873	9409.5900	9.4096	2.867	0.0000	0.0000
2025/07/07	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2030	06/11/2025			Bond Future	8.3273	101.0741	8.4088	100.7913	0.979	0.0000	0.0000
2025/07/07	2030	06/11/2025	9.54 Call		Bond Future	4191.8600	4.1919	3925.0600	3.9251	6.365	0.0000	0.0000
2025/07/07	2030	06/11/2025	9.54 Put		Bond Future	84.9000	0.0849	100.8400	0.1008	18.775	0.0000	0.0000
2025/07/07	2030	06/11/2025	8.72 Put		Bond Future	471.6000	0.4716	548.4700	0.5485	16.300	0.0000	0.0000
2025/07/07	2030	06/11/2025	8.72 Call		Bond Future	1824.9700	1.8250	1619.1000	1.6191	11.281	0.0000	0.0000
2025/07/07	2030	06/11/2025	9.22 Put		Bond Future	170.2000	0.1702	201.1500	0.2012	18.184	0.0000	0.0000
2025/07/07	2030	06/11/2025	9.22 Call		Bond Future	3214.0900	3.2141	2962.3000	2.9623	7.834	0.0000	0.0000
2025/07/07	2030	06/11/2025	10.08 Call		Bond Future	5893.3200	5.8933	5615.3100	5.6153	4.717	0.0000	0.0000
2025/07/07	2030	06/11/2025	10.08 Put		Bond Future	25.0800	0.0251	29.8100	0.0298	18.860	0.0000	0.0000
2025/07/07	2030	05/02/2026			Bond Future	8.3798	98.9557	8.4673	98.6679	1.044	0.0000	0.0000
2025/07/07	2030	05/02/2026	9.49 Call		Bond Future	3872.7000	3.8727	3625.4300	3.6254	6.385	0.0000	0.0000
2025/07/07	2030	05/02/2026	9.49 Put		Bond Future	295.8300	0.2958	336.3900	0.3364	13.711	0.0000	0.0000
2025/07/07	2030	07/05/2026			Bond Future	8.4584	100.7738	8.5527	100.4810	1.115	0.0000	0.0000
2025/07/07	2030	07/05/2026	9.39 Call		Bond Future	3425.2400	3.4252	3198.1000	3.1981	6.631	0.0000	0.0000
2025/07/07	2030	07/05/2026	9.39 Put		Bond Future	578.9000	0.5789	644.5700	0.6446	11.344	0.0000	0.0000
2025/07/07	2030	06/08/2026			Bond Future	8.5620	98.5999	8.6643	98.3021	1.195	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	
2025/07/07	2030	06/08/2026	9.22 Call	Bond Future		2798.8300	2.7988	2593.8500	2.5939	7.324	0.0000	0.0000
2025/07/07	2030	06/08/2026	9.22 Put	Bond Future		902.6300	0.9026	995.4400	0.9954	10.282	0.0000	0.0000
2025/07/07	2031	07/08/2025		Bond Future		107.2839	107.2839	107.2864	107.2864	0.002	0.0000	0.0000
2025/07/07	2031	07/08/2025	107.65 Call	Bond Future		90.9900	0.0910	83.2700	0.0833	8.484	0.0000	0.0000
2025/07/07	2031	07/08/2025	107.65 Put	Bond Future		457.1100	0.4571	446.9100	0.4469	2.231	0.0000	0.0000
2025/07/07	2031	06/11/2025		Bond Future		109.3174	109.3174	109.3201	109.3201	0.002	0.0000	0.0000
2025/07/07	2031	06/11/2025	109.69 Call	Bond Future		223.2600	0.2233	219.9500	0.2200	1.483	0.0000	0.0000
2025/07/07	2031	06/11/2025	109.69 Put	Bond Future		595.8500	0.5959	589.8400	0.5898	1.009	0.0000	0.0000
2025/07/07	2031	05/02/2026		Bond Future		109.0026	109.0026	109.0056	109.0056	0.003	0.0000	0.0000
2025/07/07	2031	05/02/2026	111.76 Call	Bond Future		1.2400	0.0012	1.1700	0.0012	5.645	0.0000	0.0000
2025/07/07	2031	05/02/2026	111.76 Put	Bond Future		2758.6700	2.7587	2755.6100	2.7556	0.111	0.0000	0.0000
2025/07/07	2031	07/05/2026		Bond Future		111.0314	111.0314	111.0348	111.0348	0.003	0.0000	0.0000
2025/07/07	2031	07/05/2026	113.84 Call	Bond Future		0.5300	0.0005	0.5100	0.0005	3.774	0.0000	0.0000
2025/07/07	2031	07/05/2026	113.84 Put	Bond Future		2809.1200	2.8091	2805.7000	2.8057	0.122	0.0000	0.0000
2025/07/07	2031	06/08/2026		Bond Future		110.6561	110.6561	110.6600	110.6600	0.004	0.0000	0.0000
2025/07/07	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2031	06/08/2026	113.81 Put	Bond Future		3153.9100	3.1539	3150.0200	3.1500	0.123	0.0000	0.0000
2025/07/07	2032	07/08/2025	9.40 Put	Bond Future		227.3400	0.2273	276.8800	0.2769	21.791	0.0000	0.0000
2025/07/07	2032	07/08/2025	9.40 Call	Bond Future		2220.6100	2.2206	1883.0500	1.8831	15.201	0.0000	0.0000
2025/07/07	2032	07/08/2025	9.90 Put	Bond Future		41.4400	0.0414	47.8000	0.0478	15.347	0.0000	0.0000
2025/07/07	2032	07/08/2025	9.90 Call	Bond Future		4340.5600	4.3406	3959.8200	3.9598	8.772	0.0000	0.0000
2025/07/07	2032	07/08/2025	10.59 Call	Bond Future		7369.2200	7.3692	6982.1200	6.9821	5.253	0.0000	0.0000
2025/07/07	2032	07/08/2025	10.59 Put	Bond Future		3.2700	0.0033	3.2700	0.0033	0.000	0.0000	0.0000
2025/07/07	2032	07/08/2025		Bond Future		8.9800	99.4126	9.0607	99.0255	0.899	0.0000	0.0000
2025/07/07	2032	07/08/2025	12.01 Call	Bond Future		13281.2700	13.2813	12894.1700	12.8942	2.915	0.0000	0.0000
2025/07/07	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2032	06/11/2025		Bond Future		9.0517	97.1118	9.1365	96.7177	0.937	0.0000	0.0000
2025/07/07	2032	06/11/2025	10.42 Call	Bond Future		6237.4300	6.2374	5864.0000	5.8640	5.987	0.0000	0.0000
2025/07/07	2032	06/11/2025	10.42 Put	Bond Future		121.5000	0.1215	142.1800	0.1422	17.021	0.0000	0.0000
2025/07/07	2032	06/11/2025	9.40 Put	Bond Future		813.9000	0.8139	932.9600	0.9330	14.628	0.0000	0.0000
2025/07/07	2032	06/11/2025	9.40 Call	Bond Future		2418.9900	2.4190	2143.9400	2.1439	11.370	0.0000	0.0000
2025/07/07	2032	06/11/2025	9.90 Put	Bond Future		332.0100	0.3320	386.0100	0.3860	16.265	0.0000	0.0000
2025/07/07	2032	06/11/2025	9.90 Call	Bond Future		4182.8900	4.1829	3842.7800	3.8428	8.131	0.0000	0.0000
2025/07/07	2032	06/11/2025	10.89 Call	Bond Future		8146.3900	8.1464	7759.8100	7.7598	4.745	0.0000	0.0000
2025/07/07	2032	06/11/2025	10.89 Put	Bond Future		43.0800	0.0431	50.6100	0.0506	17.479	0.0000	0.0000
2025/07/07	2032	05/02/2026		Bond Future		9.1310	98.9272	9.2203	98.5259	0.979	0.0000	0.0000
2025/07/07	2032	05/02/2026	10.16 Call	Bond Future		5033.7500	5.0338	4699.8200	4.6998	6.634	0.0000	0.0000
2025/07/07	2032	05/02/2026	10.16 Put	Bond Future		536.9500	0.5370	604.3100	0.6043	12.545	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
2025/07/07	2032	07/05/2026		Bond Future	9.2232	96.5852	9.3175	96.1769	1.022	0.0000	0.0000
2025/07/07	2032	07/05/2026	10.14 Call	Bond Future	4788.5900	4.7886	4475.2800	4.4753	6.543	0.0000	0.0000
2025/07/07	2032	07/05/2026	10.14 Put	Bond Future	906.8500	0.9069	1001.9100	1.0019	10.482	0.0000	0.0000
2025/07/07	2032	06/08/2026		Bond Future	9.3320	98.3432	9.4316	97.9277	1.068	0.0000	0.0000
2025/07/07	2032	06/08/2026	10.12 Call	Bond Future	4455.1000	4.4551	4157.6500	4.1577	6.677	0.0000	0.0000
2025/07/07	2032	06/08/2026	10.12 Put	Bond Future	1229.3400	1.2293	1347.4000	1.3474	9.604	0.0000	0.0000
2025/07/07	2033	07/08/2025		Bond Future	130.4612	130.4612	130.2861	130.2861	0.134	0.0000	0.0000
2025/07/07	2033	07/08/2025	128.65 Call	Bond Future	1811.1500	1.8112	1636.0700	1.6361	9.667	0.0000	0.0000
2025/07/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2033	06/11/2025		Bond Future	131.3957	131.3957	131.2175	131.2175	0.136	0.0000	0.0000
2025/07/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2033	06/11/2025	133.14 Put	Bond Future	1744.2900	1.7443	1922.4700	1.9225	10.215	0.0000	0.0000
2025/07/07	2033	05/02/2026		Bond Future	133.8838	133.8838	133.7025	133.7025	0.135	0.0000	0.0000
2025/07/07	2033	05/02/2026	132.88 Call	Bond Future	1003.8300	1.0038	822.5100	0.8225	18.063	0.0000	0.0000
2025/07/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2033	07/05/2026		Bond Future	134.8144	134.8144	134.6301	134.6301	0.137	0.0000	0.0000
2025/07/07	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2033	07/05/2026	135.16 Put	Bond Future	345.5900	0.3456	529.9100	0.5299	53.335	0.0000	0.0000
2025/07/07	2033	06/08/2026		Bond Future	137.3033	137.3033	137.1161	137.1161	0.136	0.0000	0.0000
2025/07/07	2033	06/08/2026	134.25 Call	Bond Future	3053.2800	3.0533	2866.1300	2.8661	6.129	0.0000	0.0000
2025/07/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.50 Put	Bond Future	547.5100	0.5475	773.3000	0.7733	41.239	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.50 Call	Bond Future	1714.2000	1.7142	1211.3700	1.2114	29.333	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.00 Put	Bond Future	80.4700	0.0805	119.7600	0.1198	48.826	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.00 Call	Bond Future	4161.3400	4.1613	3472.0100	3.4720	16.565	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.83 Call	Bond Future	8626.3500	8.6264	7898.3000	7.8983	8.440	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.83 Put	Bond Future	1.4900	0.0015	2.0600	0.0021	38.255	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.45 Call	Bond Future	6598.6100	6.5986	5874.6700	5.8747	10.971	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.45 Put	Bond Future	10.1900	0.0102	14.8700	0.0149	45.927	0.0000	0.0000
2025/07/07	2037	07/08/2025	12.17 Call	Bond Future	10386.8600	10.3869	9658.3100	9.6583	7.014	0.0000	0.0000
2025/07/07	2037	07/08/2025	12.17 Put	Bond Future	0.2500	0.0003	0.3200	0.0003	28.000	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.42 Call	Bond Future	6436.3200	6.4363	5713.1700	5.7132	11.235	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.42 Put	Bond Future	11.7900	0.0118	17.2600	0.0173	46.395	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.55 Put	Bond Future	462.0000	0.4620	658.2200	0.6582	42.472	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.55 Call	Bond Future	1926.3700	1.9264	1393.9700	1.3940	27.637	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.64 Put	Bond Future	335.8300	0.3358	485.1300	0.4851	44.457	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.64 Call	Bond Future	2332.4700	2.3325	1753.1500	1.7532	24.837	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.82 Call	Bond Future	8573.7600	8.5738	7845.7400	7.8457	8.491	0.0000	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
2025/07/07	2037	07/08/2025	11.82 Put	Bond Future		1.5700	0.0016	2.1700	0.0022	38.217	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.07 Call	Bond Future		4537.4000	4.5374	3837.8800	3.8379	15.417	0.0000	0.0000
2025/07/07	2037	07/08/2025	11.07 Put	Bond Future		59.4400	0.0594	88.5400	0.0885	48.957	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.34 Put	Bond Future		909.1600	0.9092	1243.4000	1.2434	36.764	0.0000	0.0000
2025/07/07	2037	07/08/2025	10.34 Call	Bond Future		1113.6900	1.1137	719.3100	0.7193	35.412	0.0000	0.0000
2025/07/07	2037	07/08/2025		Bond Future		10.3063	88.2806	10.4269	87.5519	1.170	0.0000	0.0000
2025/07/07	2037	07/08/2025	13.01 Call	Bond Future		14508.0200	14.5080	13779.4000	13.7794	5.022	0.0000	0.0000
2025/07/07	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2037	06/11/2025		Bond Future		10.4014	89.9321	10.5265	89.1900	1.203	0.0000	0.0000
2025/07/07	2037	06/11/2025	11.63 Call	Bond Future		7206.9000	7.2069	6533.9100	6.5339	9.338	0.0000	0.0000
2025/07/07	2037	06/11/2025	11.63 Put	Bond Future		281.5200	0.2815	350.6600	0.3507	24.560	0.0000	0.0000
2025/07/07	2037	06/11/2025	10.50 Put	Bond Future		1702.5400	1.7025	2028.8400	2.0288	19.165	0.0000	0.0000
2025/07/07	2037	06/11/2025	10.50 Call	Bond Future		2288.1100	2.2881	1872.2800	1.8723	18.174	0.0000	0.0000
2025/07/07	2037	06/11/2025	11.00 Put	Bond Future		795.2900	0.7953	971.3600	0.9714	22.139	0.0000	0.0000
2025/07/07	2037	06/11/2025	11.00 Call	Bond Future		4268.3400	4.2683	3702.2800	3.7023	13.262	0.0000	0.0000
2025/07/07	2037	06/11/2025	12.16 Call	Bond Future		9792.3200	9.7923	9079.2600	9.0793	7.282	0.0000	0.0000
2025/07/07	2037	06/11/2025	12.16 Put	Bond Future		114.0400	0.1140	143.1100	0.1431	25.491	0.0000	0.0000
2025/07/07	2037	05/02/2026	12.27 Call	Bond Future		9872.3100	9.8723	9181.0900	9.1811	7.002	0.0000	0.0000
2025/07/07	2037	05/02/2026	12.27 Put	Bond Future		338.7200	0.3387	403.2800	0.4033	19.060	0.0000	0.0000
2025/07/07	2037	05/02/2026	10.90 Put	Bond Future		1647.6700	1.6477	1911.1900	1.9112	15.993	0.0000	0.0000
2025/07/07	2037	05/02/2026	10.90 Call	Bond Future		3920.6700	3.9207	3428.4100	3.4284	12.556	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.86 Call	Bond Future		8001.5100	8.0015	7346.7100	7.3467	8.183	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.86 Put	Bond Future		547.0200	0.5470	648.0000	0.6480	18.460	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.36 Call	Bond Future		5790.7600	5.7908	5204.9300	5.2049	10.117	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.36 Put	Bond Future		978.4300	0.9784	1148.3800	1.1484	17.370	0.0000	0.0000
2025/07/07	2037	05/02/2026	10.65 Put	Bond Future		2170.7500	2.1708	2497.7300	2.4977	15.063	0.0000	0.0000
2025/07/07	2037	05/02/2026	10.65 Call	Bond Future		3018.1900	3.0182	2589.3900	2.5894	14.207	0.0000	0.0000
2025/07/07	2037	05/02/2026	12.73 Call	Bond Future		11955.5600	11.9556	11235.9900	11.2360	6.019	0.0000	0.0000
2025/07/07	2037	05/02/2026	12.73 Put	Bond Future		178.8400	0.1788	215.0500	0.2151	20.247	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.40 Put	Bond Future		934.3800	0.9344	1097.6300	1.0976	17.471	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.40 Call	Bond Future		5962.5300	5.9625	5370.0000	5.3700	9.938	0.0000	0.0000
2025/07/07	2037	05/02/2026		Bond Future		10.5041	87.3548	10.6341	86.5991	1.238	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.20 Call	Bond Future		5115.8000	5.1158	4559.0000	4.5590	10.884	0.0000	0.0000
2025/07/07	2037	05/02/2026	11.20 Put	Bond Future		1174.6500	1.1747	1373.6300	1.3736	16.940	0.0000	0.0000
2025/07/07	2037	07/05/2026	12.40 Call	Bond Future		10040.7700	10.0408	9367.7900	9.3678	6.702	0.0000	0.0000
2025/07/07	2037	07/05/2026	12.40 Put	Bond Future		629.1000	0.6291	725.5600	0.7256	15.333	0.0000	0.0000
2025/07/07	2037	07/05/2026	10.95 Put	Bond Future		2319.6200	2.3196	2618.8400	2.6188	12.900	0.0000	0.0000
2025/07/07	2037	07/05/2026	10.95 Call	Bond Future		4175.0100	4.1750	3704.7900	3.7048	11.263	0.0000	0.0000
2025/07/07	2037	07/05/2026		Bond Future		10.6210	88.9593	10.7563	88.1899	1.274	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
2025/07/07	2037	07/05/2026	11.32 Call	Bond Future	5549.1600	5.5492	5008.8800	5.0089	9.736	0.0000	0.0000
2025/07/07	2037	07/05/2026	11.32 Put	Bond Future	1671.7300	1.6717	1900.8900	1.9009	13.708	0.0000	0.0000
2025/07/07	2037	06/08/2026		Bond Future	10.7529	86.3190	10.8938	85.5358	1.311	0.0000	0.0000
2025/07/07	2037	06/08/2026	11.71 Call	Bond Future	6821.0200	6.8210	6248.9400	6.2489	8.387	0.0000	0.0000
2025/07/07	2037	06/08/2026	11.71 Put	Bond Future	1689.0000	1.6890	1900.0600	1.9001	12.496	0.0000	0.0000
2025/07/07	2038	07/08/2025		Bond Future	138.7347	138.7347	138.7391	138.7391	0.003	0.0000	0.0000
2025/07/07	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2038	07/08/2025	139.56 Put	Bond Future	825.3100	0.8253	820.8600	0.8209	0.539	0.0000	0.0000
2025/07/07	2038	06/11/2025		Bond Future	141.3645	141.3645	141.3691	141.3691	0.003	0.0000	0.0000
2025/07/07	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2038	06/11/2025	143.88 Put	Bond Future	2515.5100	2.5155	2510.8900	2.5109	0.184	0.0000	0.0000
2025/07/07	2038	05/02/2026		Bond Future	141.8762	141.8762	141.8814	141.8814	0.004	0.0000	0.0000
2025/07/07	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2038	05/02/2026	143.20 Put	Bond Future	1323.8400	1.3238	1318.6400	1.3186	0.393	0.0000	0.0000
2025/07/07	2038	07/05/2026		Bond Future	144.5176	144.5176	144.5232	144.5232	0.004	0.0000	0.0000
2025/07/07	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2038	07/05/2026	144.53 Put	Bond Future	12.3900	0.0124	6.7600	0.0068	45.440	0.0000	0.0000
2025/07/07	2038	06/08/2026		Bond Future	144.9843	144.9843	144.9905	144.9905	0.004	0.0000	0.0000
2025/07/07	2038	06/08/2026	144.72 Call	Bond Future	264.2700	0.2643	270.5100	0.2705	2.361	0.0000	0.0000
2025/07/07	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2040	07/08/2025	10.90 Put	Bond Future	677.6500	0.6777	964.9700	0.9650	42.399	0.0000	0.0000
2025/07/07	2040	07/08/2025	10.90 Call	Bond Future	1662.7600	1.6628	1131.6100	1.1316	31.944	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.20 Call	Bond Future	3123.8300	3.1238	2420.7000	2.4207	22.509	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.20 Put	Bond Future	232.7000	0.2327	348.0400	0.3480	49.566	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.50 Call	Bond Future	4803.1800	4.8032	4020.5300	4.0205	16.294	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.50 Put	Bond Future	68.0400	0.0680	103.8600	0.1039	52.646	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.60 Call	Bond Future	11003.1100	11.0031	10184.7500	10.1848	7.438	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.60 Put	Bond Future	0.3200	0.0003	0.4300	0.0004	34.375	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.10 Put	Bond Future	338.8100	0.3388	500.0800	0.5001	47.599	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.10 Call	Bond Future	2601.6100	2.6016	1944.4100	1.9444	25.261	0.0000	0.0000
2025/07/07	2040	07/08/2025	10.80 Put	Bond Future	928.3100	0.9283	1293.2500	1.2933	39.312	0.0000	0.0000
2025/07/07	2040	07/08/2025	10.80 Call	Bond Future	1263.8800	1.2639	810.3500	0.8104	35.884	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.40 Put	Bond Future	104.1100	0.1041	158.3700	0.1584	52.118	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.40 Call	Bond Future	4231.3200	4.2313	3467.1100	3.4671	18.061	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.00 Call	Bond Future	7683.7100	7.6837	6868.5100	6.8685	10.609	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.00 Put	Bond Future	6.7100	0.0067	9.9800	0.0100	48.733	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.00 Put	Bond Future	483.8700	0.4839	702.5900	0.7026	45.202	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.00 Call	Bond Future	2111.3600	2.1114	1511.6100	1.5116	28.406	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
2025/07/07	2040	07/08/2025	11.70 Put	Bond Future	27.9500	0.0280	42.5600	0.0426	52.272	0.0000	0.0000
2025/07/07	2040	07/08/2025	11.70 Call	Bond Future	5959.1400	5.9591	5155.2800	5.1553	13.490	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.40 Call	Bond Future	9918.9400	9.9189	9100.8200	9.1008	8.248	0.0000	0.0000
2025/07/07	2040	07/08/2025	12.40 Put	Bond Future	0.9000	0.0009	1.2500	0.0013	38.889	0.0000	0.0000
2025/07/07	2040	07/08/2025		Bond Future	10.7488	87.5940	10.8742	86.7756	1.167	0.0000	0.0000
2025/07/07	2040	07/08/2025	13.29 Call	Bond Future	14571.8000	14.5718	13753.3300	13.7533	5.617	0.0000	0.0000
2025/07/07	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2040	06/11/2025		Bond Future	10.8502	89.2327	10.9802	88.3990	1.198	0.0000	0.0000
2025/07/07	2040	06/11/2025	11.84 Call	Bond Future	6518.4300	6.5184	5798.9500	5.7990	11.038	0.0000	0.0000
2025/07/07	2040	06/11/2025	11.84 Put	Bond Future	459.2900	0.4593	573.4400	0.5734	24.854	0.0000	0.0000
2025/07/07	2040	05/02/2026		Bond Future	10.9591	86.3919	11.0940	85.5428	1.231	0.0000	0.0000
2025/07/07	2040	05/02/2026	11.49 Call	Bond Future	4810.9900	4.8110	4224.1600	4.2242	12.198	0.0000	0.0000
2025/07/07	2040	05/02/2026	11.49 Put	Bond Future	1539.5300	1.5395	1801.7500	1.8018	17.032	0.0000	0.0000
2025/07/07	2040	05/02/2026	13.23 Call	Bond Future	12978.6100	12.9786	12170.0500	12.1701	6.230	0.0000	0.0000
2025/07/07	2040	05/02/2026	13.23 Put	Bond Future	193.4600	0.1935	233.9500	0.2340	20.929	0.0000	0.0000
2025/07/07	2040	05/02/2026	11.82 Put	Bond Future	1061.8900	1.0619	1252.9900	1.2530	17.996	0.0000	0.0000
2025/07/07	2040	05/02/2026	11.82 Call	Bond Future	6274.8300	6.2748	5616.8800	5.6169	10.486	0.0000	0.0000
2025/07/07	2040	07/05/2026		Bond Future	11.0808	87.9785	11.2208	87.1141	1.264	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.67 Call	Bond Future	5563.9800	5.5640	4979.0400	4.9790	10.513	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.67 Put	Bond Future	2011.6300	2.0116	2291.0900	2.2911	13.892	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.22 Call	Bond Future	7910.6700	7.9107	7230.5900	7.2306	8.597	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.22 Put	Bond Future	1235.9100	1.2359	1420.2300	1.4202	14.914	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.72 Call	Bond Future	5768.5900	5.7686	5173.6400	5.1736	10.314	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.72 Put	Bond Future	1924.8600	1.9249	2194.3100	2.1943	13.998	0.0000	0.0000
2025/07/07	2040	07/05/2026	10.70 Put	Bond Future	4632.4200	4.6324	5152.0200	5.1520	11.217	0.0000	0.0000
2025/07/07	2040	07/05/2026	10.70 Call	Bond Future	2215.3500	2.2154	1870.5500	1.8706	15.564	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.53 Call	Bond Future	9296.0900	9.2961	8575.9000	8.5759	7.747	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.53 Put	Bond Future	939.0100	0.9390	1083.2200	1.0832	15.358	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.03 Call	Bond Future	7079.4000	7.0794	6428.5400	6.4285	9.194	0.0000	0.0000
2025/07/07	2040	07/05/2026	12.03 Put	Bond Future	1462.9800	1.4630	1676.5200	1.6765	14.596	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.12 Put	Bond Future	3253.5700	3.2536	3660.5100	3.6605	12.507	0.0000	0.0000
2025/07/07	2040	07/05/2026	11.12 Call	Bond Future	3496.9900	3.4970	3039.5300	3.0395	13.082	0.0000	0.0000
2025/07/07	2040	06/08/2026		Bond Future	11.2166	85.0694	11.3622	84.1895	1.298	0.0000	0.0000
2025/07/07	2040	06/08/2026	12.19 Call	Bond Future	7468.3800	7.4684	6823.5200	6.8235	8.635	0.0000	0.0000
2025/07/07	2040	06/08/2026	12.19 Put	Bond Future	1832.8800	1.8329	2067.9000	2.0679	12.822	0.0000	0.0000
2025/07/07	2044	07/08/2025	12.20 Call	Bond Future	7466.9100	7.4669	6635.2000	6.6352	11.139	0.0000	0.0000
2025/07/07	2044	07/08/2025	12.20 Put	Bond Future	9.7100	0.0097	14.4600	0.0145	48.919	0.0000	0.0000
2025/07/07	2044	07/08/2025	11.85 Call	Bond Future	5439.5900	5.4396	4628.0000	4.6280	14.920	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
2025/07/07	2044	07/08/2025	11.85 Put	Bond Future	47.7800	0.0478	72.6500	0.0727	52.051	0.0000	0.0000
2025/07/07	2044	07/08/2025	11.30 Put	Bond Future	427.2800	0.4273	623.1100	0.6231	45.832	0.0000	0.0000
2025/07/07	2044	07/08/2025	11.30 Call	Bond Future	2382.2600	2.3823	1741.6300	1.7416	26.892	0.0000	0.0000
2025/07/07	2044	07/08/2025	10.63 Put	Bond Future	2812.6400	2.8126	3515.8100	3.5158	25.000	0.0000	0.0000
2025/07/07	2044	07/08/2025	10.63 Call	Bond Future	238.5400	0.2385	105.2500	0.1053	55.877	0.0000	0.0000
2025/07/07	2044	07/08/2025		Bond Future	11.0036	82.6305	11.1291	81.7940	1.140	0.0000	0.0000
2025/07/07	2044	07/08/2025	13.34 Call	Bond Future	13592.4800	13.5925	12756.0200	12.7560	6.154	0.0000	0.0000
2025/07/07	2044	07/08/2025	13.34 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/07/07	2044	06/11/2025		Bond Future	11.1045	84.1763	11.2343	83.3243	1.169	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.88 Call	Bond Future	5563.4900	5.5635	4871.5500	4.8716	12.437	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.88 Put	Bond Future	675.9500	0.6760	835.9800	0.8360	23.675	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.20 Call	Bond Future	7174.4000	7.1744	6423.2300	6.4232	10.470	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.20 Put	Bond Future	405.2900	0.4053	506.0900	0.5061	24.871	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.25 Call	Bond Future	7430.2200	7.4302	6671.8100	6.6718	10.207	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.25 Put	Bond Future	373.8500	0.3739	467.4100	0.4674	25.026	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.00 Call	Bond Future	6161.2600	6.1613	5444.3700	5.4444	11.635	0.0000	0.0000
2025/07/07	2044	06/11/2025	12.00 Put	Bond Future	559.2900	0.5593	694.3700	0.6944	24.152	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.75 Call	Bond Future	4930.0500	4.9301	4269.3900	4.2694	13.401	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.75 Put	Bond Future	828.7300	0.8287	1020.0400	1.0200	23.085	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.25 Put	Bond Future	1769.1600	1.7692	2125.0800	2.1251	20.118	0.0000	0.0000
2025/07/07	2044	06/11/2025	11.25 Call	Bond Future	2723.1700	2.7232	2227.1200	2.2271	18.216	0.0000	0.0000
2025/07/07	2044	05/02/2026		Bond Future	11.2123	81.3661	11.3468	80.4984	1.199	0.0000	0.0000
2025/07/07	2044	05/02/2026	11.56 Call	Bond Future	4159.0400	4.1590	3606.5900	3.6066	13.283	0.0000	0.0000
2025/07/07	2044	05/02/2026	11.56 Put	Bond Future	1945.6300	1.9456	2260.9000	2.2609	16.204	0.0000	0.0000
2025/07/07	2044	07/05/2026		Bond Future	11.3316	82.8603	11.4710	81.9769	1.230	0.0000	0.0000
2025/07/07	2044	07/05/2026	11.80 Call	Bond Future	5214.7500	5.2148	4641.5600	4.6416	10.992	0.0000	0.0000
2025/07/07	2044	07/05/2026	11.80 Put	Bond Future	2306.2000	2.3062	2616.4400	2.6164	13.452	0.0000	0.0000
2025/07/07	2044	06/08/2026		Bond Future	11.4637	79.9832	11.6085	79.0840	1.263	0.0000	0.0000
2025/07/07	2044	06/08/2026	12.42 Call	Bond Future	7574.0000	7.5740	6916.8600	6.9169	8.676	0.0000	0.0000
2025/07/07	2044	06/08/2026	12.42 Put	Bond Future	1920.3600	1.9204	2162.4400	2.1624	12.606	0.0000	0.0000
2025/07/07	2046	07/08/2025		Bond Future	119.3481	119.3481	119.1788	119.1788	0.142	0.0000	0.0000
2025/07/07	2046	07/08/2025	118.69 Call	Bond Future	658.0600	0.6581	488.7900	0.4888	25.723	0.0000	0.0000
2025/07/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2046	06/11/2025		Bond Future	119.3516	119.3516	119.1793	119.1793	0.144	0.0000	0.0000
2025/07/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2046	06/11/2025	125.41 Put	Bond Future	6058.4300	6.0584	6230.7000	6.2307	2.843	0.0000	0.0000
2025/07/07	2046	05/02/2026		Bond Future	121.6114	121.6114	121.4361	121.4361	0.144	0.0000	0.0000
2025/07/07	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/07	2046	05/02/2026	121.65 Put	Bond Future	38.6100	0.0386	213.9400	0.2139	454.105	0.0000	0.0000
2025/07/07	2046	07/05/2026		Bond Future	121.5802	121.5802	121.4019	121.4019	0.147	0.0000	0.0000
2025/07/07	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2046	07/05/2026	124.95 Put	Bond Future	3369.7700	3.3698	3548.0700	3.5481	5.291	0.0000	0.0000
2025/07/07	2046	06/08/2026		Bond Future	123.8235	123.8235	123.6423	123.6423	0.146	0.0000	0.0000
2025/07/07	2046	06/08/2026	122.38 Call	Bond Future	1443.5100	1.4435	1262.2500	1.2623	12.557	0.0000	0.0000
2025/07/07	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	07/08/2025		Bond Future	118.1536	118.1536	117.9628	117.9628	0.161	0.0000	0.0000
2025/07/07	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	07/08/2025	119.89 Put	Bond Future	1736.4300	1.7364	1927.2400	1.9272	10.989	0.0000	0.0000
2025/07/07	2050	06/11/2025		Bond Future	120.3932	120.3932	120.1990	120.1990	0.161	0.0000	0.0000
2025/07/07	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	06/11/2025	124.42 Put	Bond Future	4026.7800	4.0268	4220.9600	4.2210	4.822	0.0000	0.0000
2025/07/07	2050	05/02/2026		Bond Future	120.2607	120.2607	120.0631	120.0631	0.164	0.0000	0.0000
2025/07/07	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	05/02/2026	122.82 Put	Bond Future	2559.2900	2.5593	2756.8700	2.7569	7.720	0.0000	0.0000
2025/07/07	2050	07/05/2026		Bond Future	122.4996	122.4996	122.2987	122.2987	0.164	0.0000	0.0000
2025/07/07	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	07/05/2026	124.07 Put	Bond Future	1570.3900	1.5704	1771.3000	1.7713	12.794	0.0000	0.0000
2025/07/07	2050	06/08/2026		Bond Future	122.3072	122.3072	122.1030	122.1030	0.167	0.0000	0.0000
2025/07/07	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	2050	06/08/2026	123.27 Put	Bond Future	962.8500	0.9629	1167.0000	1.1670	21.203	0.0000	0.0000
2025/07/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	AL37	07/08/2025		Index Future	1164.4240	1164.4240	1160.7450	1160.7450	0.316	0.0000	0.0000
2025/07/07	AL37	06/11/2025		Index Future	1186.2100	1186.2100	1182.4690	1182.4690	0.315	0.0000	0.0000
2025/07/07	AL37	05/02/2026		Index Future	1208.3930	1208.3930	1204.5890	1204.5890	0.315	0.0000	0.0000
2025/07/07	AL37	07/05/2026		Index Future	1230.6270	1230.6270	1226.7630	1226.7630	0.314	0.0000	0.0000
2025/07/07	AL37	06/08/2026		Index Future	1252.8450	1252.8450	1248.9230	1248.9230	0.313	0.0000	0.0000
2025/07/07	AL7T	07/08/2025		Index Future	1412.1430	1412.1430	1402.7620	1402.7620	0.664	0.0000	0.0000
2025/07/07	AL7T	06/11/2025		Index Future	1438.5640	1438.5640	1429.0150	1429.0150	0.664	0.0000	0.0000
2025/07/07	AL7T	05/02/2026		Index Future	1465.4660	1465.4660	1455.7470	1455.7470	0.663	0.0000	0.0000
2025/07/07	AL7T	07/05/2026		Index Future	1492.4300	1492.4300	1482.5450	1482.5450	0.662	0.0000	0.0000
2025/07/07	AL7T	06/08/2026		Index Future	1519.3750	1519.3750	1509.3240	1509.3240	0.662	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
2025/07/07	ALBI	07/08/2025		Index Future	1197.8070	1197.8070	1190.7130	1190.7130	0.592	0.0000
2025/07/07	ALBI	06/11/2025		Index Future	1220.2180	1220.2180	1212.9980	1212.9980	0.592	0.0000
2025/07/07	ALBI	05/02/2026		Index Future	1243.0370	1243.0370	1235.6890	1235.6890	0.591	0.0000
2025/07/07	ALBI	07/05/2026		Index Future	1265.9090	1265.9090	1258.4360	1258.4360	0.590	0.0000
2025/07/07	ALBI	06/08/2026		Index Future	1288.7630	1288.7630	1281.1670	1281.1670	0.589	0.0000
2025/07/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/07/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/07	ES33	07/08/2025		Bond Future	10.3866	87.4985	10.4921	86.9909	1.015	0.0000	0.0000
2025/07/07	ES33	07/08/2025	13.56 Call	Bond Future	13693.8700	13.6939	13186.2600	13.1863	3.707	0.0000	0.0000
2025/07/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES33	06/11/2025		Bond Future	10.5067	85.3624	10.6169	84.8453	1.050	0.0000	0.0000
2025/07/07	ES33	06/11/2025	12.01 Call	Bond Future	6712.1400	6.7121	6195.0600	6.1951	7.704	0.0000	0.0000
2025/07/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES33	05/02/2026		Bond Future	10.6393	86.9784	10.7547	86.4517	1.085	0.0000	0.0000
2025/07/07	ES33	05/02/2026	11.49 Call	Bond Future	3782.9100	3.7829	3256.2500	3.2563	13.922	0.0000	0.0000
2025/07/07	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES33	07/05/2026		Bond Future	10.7817	84.8018	10.9027	84.2656	1.122	0.0000	0.0000
2025/07/07	ES33	07/05/2026	11.69 Call	Bond Future	3921.2300	3.9212	3385.0100	3.3850	13.675	0.0000	0.0000
2025/07/07	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES33	06/08/2026		Bond Future	10.9415	86.3642	11.0684	85.8184	1.160	0.0000	0.0000
2025/07/07	ES33	06/08/2026	12.02 Call	Bond Future	4495.5700	4.4956	3949.7400	3.9497	12.142	0.0000	0.0000
2025/07/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES42	07/08/2025		Bond Future	11.2406	82.0469	11.3609	81.2980	1.071	0.0000	0.0000
2025/07/07	ES42	07/08/2025	13.79 Call	Bond Future	13774.6900	13.7747	13025.8300	13.0258	5.436	0.0000	0.0000
2025/07/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES42	06/11/2025		Bond Future	11.3538	79.3370	11.4786	78.5741	1.099	0.0000	0.0000
2025/07/07	ES42	06/11/2025	12.39 Call	Bond Future	6003.1000	6.0031	5240.1900	5.2402	12.709	0.0000	0.0000
2025/07/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES42	05/02/2026		Bond Future	11.4718	80.8385	11.6012	80.0613	1.128	0.0000	0.0000
2025/07/07	ES42	05/02/2026	11.85 Call	Bond Future	2238.7800	2.2388	1461.5800	1.4616	34.715	0.0000	0.0000
2025/07/07	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES42	07/05/2026		Bond Future	11.6009	78.0777	11.7352	77.2862	1.158	0.0000	0.0000
2025/07/07	ES42	07/05/2026	12.20 Call	Bond Future	3436.2600	3.4363	2644.8300	2.6448	23.032	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
2025/07/07	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	ES42	06/08/2026		Bond Future	11.7386	79.5142	11.8780	78.7084	1.188	0.0000	0.0000
2025/07/07	ES42	06/08/2026	12.65 Call	Bond Future	5039.8300	5.0398	4234.0400	4.2340	15.988	0.0000	0.0000
2025/07/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GOVI	07/08/2025		GOVI	1178.8630	1178.8630	1172.1210	1172.1210	0.572	0.0000	0.0000
2025/07/07	GOVI	07/08/2025	1,011. Call 00	GOVI	1678630.0000	167.8630	1611210.0000	161.1210	4.016	0.0000	0.0000
2025/07/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GOVI	06/11/2025		GOVI	1200.9190	1200.9190	1194.0580	1194.0580	0.571	0.0000	0.0000
2025/07/07	GOVI	06/11/2025	1,112. Call 00	GOVI	889190.0000	88.9190	820580.0000	82.0580	7.716	0.0000	0.0000
2025/07/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GOVI	05/02/2026		GOVI	1223.3770	1223.3770	1216.3940	1216.3940	0.571	0.0000	0.0000
2025/07/07	GOVI	05/02/2026	1,150. Call 00	GOVI	733770.0000	73.3770	663940.0000	66.3940	9.517	0.0000	0.0000
2025/07/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GOVI	07/05/2026		GOVI	1245.8870	1245.8870	1238.7860	1238.7860	0.570	0.0000	0.0000
2025/07/07	GOVI	07/05/2026	1,177. Call 00	GOVI	688870.0000	68.8870	617860.0000	61.7860	10.308	0.0000	0.0000
2025/07/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GOVI	06/08/2026		GOVI	1268.3800	1268.3800	1261.1630	1261.1630	0.569	0.0000	0.0000
2025/07/07	GOVI	06/08/2026	1,189. Call 00	GOVI	793800.0000	79.3800	721630.0000	72.1630	9.092	0.0000	0.0000
2025/07/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/07/07	IGOV	07/08/2025		Index Future	380.7510	380.7510	380.5070	380.5070	0.064	0.0000	0.0000
2025/07/07	IGOV	06/11/2025		Index Future	387.9680	387.9680	387.7220	387.7220	0.063	0.0000	0.0000
2025/07/07	IGOV	05/02/2026		Index Future	395.3150	395.3150	395.0670	395.0670	0.063	0.0000	0.0000
2025/07/07	IGOV	07/05/2026		Index Future	402.6790	402.6790	402.4300	402.4300	0.062	0.0000	0.0000
2025/07/07	IGOV	06/08/2026		Index Future	410.0380	410.0380	409.7880	409.7880	0.061	0.0000	0.0000
2025/07/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/07/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/07/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/07/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/07/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/07/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/07/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/07	R033	07/08/2025		Bond Future	9.1972	107.9740	9.2778	107.5279	0.876	0.0000	0.0000
2025/07/07	R033	07/08/2025	10.33 Call	Bond Future	6073.8100	6.0738	5630.1900	5.6302	7.304	0.0000	0.0000
2025/07/07	R033	07/08/2025	10.33 Put	Bond Future	22.4600	0.0225	24.9400	0.0249	11.042	0.0000	0.0000
2025/07/07	R033	06/11/2025		Bond Future	9.2746	104.9508	9.3591	104.4965	0.911	0.0000	0.0000
2025/07/07	R033	06/11/2025	10.33 Call	Bond Future	5696.1000	5.6961	5279.3700	5.2794	7.316	0.0000	0.0000
2025/07/07	R033	06/11/2025	10.33 Put	Bond Future	200.7300	0.2007	238.2700	0.2383	18.702	0.0000	0.0000
2025/07/07	R033	05/02/2026		Bond Future	9.3593	106.9126	9.4479	106.4501	0.947	0.0000	0.0000
2025/07/07	R033	05/02/2026	10.49 Call	Bond Future	6193.6400	6.1936	5796.5600	5.7966	6.411	0.0000	0.0000
2025/07/07	R033	05/02/2026	10.49 Put	Bond Future	490.7700	0.4908	556.2100	0.5562	13.334	0.0000	0.0000
2025/07/07	R033	07/05/2026		Bond Future	9.4563	103.8336	9.5495	103.3629	0.986	0.0000	0.0000
2025/07/07	R033	07/05/2026	10.38 Call	Bond Future	5473.5300	5.4735	5106.8900	5.1069	6.698	0.0000	0.0000
2025/07/07	R033	07/05/2026	10.38 Put	Bond Future	928.1200	0.9281	1032.2100	1.0322	11.215	0.0000	0.0000
2025/07/07	R033	06/08/2026		Bond Future	9.5683	105.7229	9.6665	105.2439	1.026	0.0000	0.0000
2025/07/07	R033	06/08/2026	10.25 Call	Bond Future	4836.4300	4.8364	4503.5700	4.5036	6.882	0.0000	0.0000
2025/07/07	R033	06/08/2026	10.25 Put	Bond Future	1567.8200	1.5678	1713.9400	1.7139	9.320	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.90 Call	Bond Future	6490.6000	6.4906	5903.1500	5.9032	9.051	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.90 Put	Bond Future	16.2400	0.0162	20.3200	0.0203	25.123	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.40 Call	Bond Future	3851.5400	3.8515	3297.5000	3.2975	14.385	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.40 Put	Bond Future	118.6000	0.1186	156.0900	0.1561	31.610	0.0000	0.0000
2025/07/07	R035	07/08/2025	11.30 Call	Bond Future	8590.9200	8.5909	7999.8600	7.9999	6.880	0.0000	0.0000
2025/07/07	R035	07/08/2025	11.30 Put	Bond Future	2.9600	0.0030	3.4300	0.0034	15.878	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.08 Put	Bond Future	365.4400	0.3654	481.1700	0.4812	31.669	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.08 Call	Bond Future	2283.6700	2.2837	1807.8700	1.8079	20.835	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.58 Put	Bond Future	59.7100	0.0597	77.6500	0.0777	30.045	0.0000	0.0000
2025/07/07	R035	07/08/2025	10.58 Call	Bond Future	4792.5800	4.7926	4218.9900	4.2190	11.968	0.0000	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
2025/07/07	R035	07/08/2025	11.34 Call	Bond Future		8798.0400	8.7980		8206.8700	8.2069	6.719	0.0000
2025/07/07	R035	07/08/2025	11.34 Put	Bond Future		2.5000	0.0025		2.8600	0.0029	14.400	0.0000
2025/07/07	R035	07/08/2025		Bond Future		9.7507	98.6058		9.8513	98.0143	1.032	0.0000
2025/07/07	R035	07/08/2025	12.65 Call	Bond Future		15234.0900	15.2341		14642.5600	14.6426	3.883	0.0000
2025/07/07	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/07/07	R035	07/08/2025	10.20 Call	Bond Future		2847.4100	2.8474		2333.9100	2.3339	18.034	0.0000
2025/07/07	R035	07/08/2025	10.20 Put	Bond Future		243.0400	0.2430		321.0700	0.3211	32.106	0.0000
2025/07/07	R035	07/08/2025	10.35 Call	Bond Future		3595.0000	3.5950		3048.8800	3.0489	15.191	0.0000
2025/07/07	R035	07/08/2025	10.35 Put	Bond Future		142.4600	0.1425		187.8700	0.1879	31.876	0.0000
2025/07/07	R035	06/11/2025	10.30 Call	Bond Future		3489.1000	3.4891		3049.9200	3.0499	12.587	0.0000
2025/07/07	R035	06/11/2025	10.30 Put	Bond Future		881.4000	0.8814		1044.6200	1.0446	18.518	0.0000
2025/07/07	R035	06/11/2025		Bond Future		9.8398	95.9473		9.9446	95.3449	1.065	0.0000
2025/07/07	R035	06/11/2025	11.20 Call	Bond Future		7617.5600	7.6176		7053.6600	7.0537	7.403	0.0000
2025/07/07	R035	06/11/2025	11.20 Put	Bond Future		181.2800	0.1813		219.7800	0.2198	21.238	0.0000
2025/07/07	R035	06/11/2025	10.08 Put	Bond Future		1257.5000	1.2575		1476.1700	1.4762	17.389	0.0000
2025/07/07	R035	06/11/2025	10.08 Call	Bond Future		2630.6200	2.6306		2246.8900	2.2469	14.587	0.0000
2025/07/07	R035	06/11/2025	10.58 Put	Bond Future		549.5200	0.5495		657.6300	0.6576	19.674	0.0000
2025/07/07	R035	06/11/2025	10.58 Call	Bond Future		4697.0900	4.6971		4202.8000	4.2028	10.523	0.0000
2025/07/07	R035	06/11/2025	11.67 Call	Bond Future		9898.7800	9.8988		9312.7800	9.3128	5.920	0.0000
2025/07/07	R035	06/11/2025	11.67 Put	Bond Future		76.0400	0.0760		92.4400	0.0924	21.568	0.0000
2025/07/07	R035	06/11/2025	9.91 Put	Bond Future		1635.4200	1.6354		1903.5000	1.9035	16.392	0.0000
2025/07/07	R035	06/11/2025	9.91 Call	Bond Future		2039.3700	2.0394		1705.0500	1.7051	16.393	0.0000
2025/07/07	R035	06/11/2025	10.41 Put	Bond Future		733.9700	0.7340		873.4800	0.8735	19.008	0.0000
2025/07/07	R035	06/11/2025	10.41 Call	Bond Future		3950.7700	3.9508		3487.8800	3.4879	11.716	0.0000
2025/07/07	R035	06/11/2025	11.43 Call	Bond Future		8733.9400	8.7339		8157.0300	8.1570	6.605	0.0000
2025/07/07	R035	06/11/2025	11.43 Put	Bond Future		118.6200	0.1186		144.1100	0.1441	21.489	0.0000
2025/07/07	R035	06/11/2025	11.95 Call	Bond Future		11241.7800	11.2418		10648.1600	10.6482	5.280	0.0000
2025/07/07	R035	06/11/2025	11.95 Put	Bond Future		39.2500	0.0393		48.0300	0.0480	22.369	0.0000
2025/07/07	R035	06/11/2025	11.45 Call	Bond Future		8831.1500	8.8312		8253.3300	8.2533	6.543	0.0000
2025/07/07	R035	06/11/2025	11.45 Put	Bond Future		114.3300	0.1143		138.9100	0.1389	21.499	0.0000
2025/07/07	R035	06/11/2025	10.95 Put	Bond Future		285.9000	0.2859		345.2700	0.3453	20.766	0.0000
2025/07/07	R035	06/11/2025	10.95 Call	Bond Future		6415.7600	6.4158		5872.7300	5.8727	8.464	0.0000
2025/07/07	R035	06/11/2025	10.44 Put	Bond Future		697.7400	0.6977		831.2500	0.8313	19.135	0.0000
2025/07/07	R035	06/11/2025	10.44 Call	Bond Future		4079.7300	4.0797		3610.8400	3.6108	11.493	0.0000
2025/07/07	R035	06/11/2025	10.94 Put	Bond Future		291.0400	0.2910		351.4100	0.3514	20.743	0.0000
2025/07/07	R035	06/11/2025	10.94 Call	Bond Future		6368.1000	6.3681		5826.0700	5.8261	8.512	0.0000
2025/07/07	R035	06/11/2025	11.99 Call	Bond Future		11432.4600	11.4325		10838.0100	10.8380	5.200	0.0000
2025/07/07	R035	06/11/2025	11.99 Put	Bond Future		35.3100	0.0353		43.2600	0.0433	22.515	0.0000
2025/07/07	R035	06/11/2025	10.50 Call	Bond Future		4341.4200	4.3414		3861.1400	3.8611	11.063	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
2025/07/07	R035	06/11/2025	10.50 Put	Bond Future	630.2700	0.6303	752.3900	0.7524	19.376	0.0000
2025/07/07	R035	06/11/2025	10.15 Call	Bond Future	2893.3500	2.8934	2490.8500	2.4909	13.911	0.0000
2025/07/07	R035	06/11/2025	10.15 Put	Bond Future	1125.0200	1.1250	1324.9200	1.3249	17.769	0.0000
2025/07/07	R035	06/11/2025	9.77 Put	Bond Future	2012.1600	2.0122	2324.0200	2.3240	15.499	0.0000
2025/07/07	R035	06/11/2025	9.77 Call	Bond Future	1607.8700	1.6079	1317.3300	1.3173	18.070	0.0000
2025/07/07	R035	06/11/2025	11.00 Put	Bond Future	261.1300	0.2611	315.6500	0.3157	20.878	0.0000
2025/07/07	R035	06/11/2025	11.00 Call	Bond Future	6654.3700	6.6544	6106.4900	6.1065	8.233	0.0000
2025/07/07	R035	06/11/2025	10.68 Call	Bond Future	5151.2700	5.1513	4641.3500	4.6414	9.899	0.0000
2025/07/07	R035	06/11/2025	10.68 Put	Bond Future	462.1100	0.4621	554.5900	0.5546	20.013	0.0000
2025/07/07	R035	05/02/2026	11.17 Call	Bond Future	7202.6000	7.2026	6678.2100	6.6782	7.281	0.0000
2025/07/07	R035	05/02/2026	11.17 Put	Bond Future	583.9400	0.5839	673.0200	0.6730	15.255	0.0000
2025/07/07	R035	05/02/2026	10.67 Call	Bond Future	5070.0900	5.0701	4607.9600	4.6080	9.115	0.0000
2025/07/07	R035	05/02/2026	10.67 Put	Bond Future	1058.6300	1.0586	1209.9700	1.2100	14.296	0.0000
2025/07/07	R035	05/02/2026	10.17 Put	Bond Future	1874.1800	1.8742	2117.0800	2.1171	12.960	0.0000
2025/07/07	R035	05/02/2026	10.17 Call	Bond Future	3173.6400	3.1736	2803.0700	2.8031	11.676	0.0000
2025/07/07	R035	05/02/2026	11.00 Put	Bond Future	716.1200	0.7161	823.3300	0.8233	14.971	0.0000
2025/07/07	R035	05/02/2026	11.00 Call	Bond Future	6459.8100	6.4598	5953.5500	5.9536	7.837	0.0000
2025/07/07	R035	05/02/2026	10.44 Put	Bond Future	1381.7800	1.3818	1571.5100	1.5715	13.731	0.0000
2025/07/07	R035	05/02/2026	10.44 Call	Bond Future	4159.0200	4.1590	3735.2800	3.7353	10.188	0.0000
2025/07/07	R035	05/02/2026	10.94 Put	Bond Future	769.3500	0.7694	883.6700	0.8837	14.859	0.0000
2025/07/07	R035	05/02/2026	10.94 Call	Bond Future	6201.4200	6.2014	5702.2700	5.7023	8.049	0.0000
2025/07/07	R035	05/02/2026	12.44 Call	Bond Future	12887.9300	12.8879	12290.5000	12.2905	4.636	0.0000
2025/07/07	R035	05/02/2026	12.44 Put	Bond Future	87.7500	0.0878	103.7900	0.1038	18.279	0.0000
2025/07/07	R035	05/02/2026		Bond Future	9.9373	97.7411	10.0466	97.1276	1.100	0.0000
2025/07/07	R035	05/02/2026	10.79 Call	Bond Future	5566.0400	5.5660	5086.4300	5.0864	8.617	0.0000
2025/07/07	R035	05/02/2026	10.79 Put	Bond Future	919.4700	0.9195	1053.3300	1.0533	14.558	0.0000
2025/07/07	R035	07/05/2026		Bond Future	10.0394	95.0335	10.1534	94.4091	1.136	0.0000
2025/07/07	R035	07/05/2026	10.86 Call	Bond Future	5753.7500	5.7538	5294.1100	5.2941	7.989	0.0000
2025/07/07	R035	07/05/2026	10.86 Put	Bond Future	1380.4900	1.3805	1545.2900	1.5453	11.938	0.0000
2025/07/07	R035	06/08/2026		Bond Future	10.1557	96.7637	10.2749	96.1283	1.173	0.0000
2025/07/07	R035	06/08/2026	11.06 Call	Bond Future	6276.2700	6.2763	5813.7000	5.8137	7.370	0.0000
2025/07/07	R035	06/08/2026	11.06 Put	Bond Future	1593.3100	1.5933	1766.2100	1.7662	10.852	0.0000
2025/07/07	R038	07/08/2025		Bond Future	10.3513	107.6000	10.4770	106.7074	1.214	0.0000
2025/07/07	R038	07/08/2025	11.24 Call	Bond Future	6115.6900	6.1157	5243.1000	5.2431	14.268	0.0000
2025/07/07	R038	07/08/2025	11.24 Put	Bond Future	36.3500	0.0364	56.3100	0.0563	54.911	0.0000
2025/07/07	R038	06/11/2025		Bond Future	10.4524	104.1285	10.5831	103.2194	1.250	0.0000
2025/07/07	R038	06/11/2025	11.24 Call	Bond Future	5929.9200	5.9299	5181.4800	5.1815	12.621	0.0000
2025/07/07	R038	06/11/2025	11.24 Put	Bond Future	620.8400	0.6208	781.4700	0.7815	25.873	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
2025/07/07	R038	06/11/2025	12.33 Call	Bond Future	12105.1700	12.1052	11221.0600	11.2211	7.304	0.0000
2025/07/07	R038	06/11/2025	12.33 Put	Bond Future	83.6600	0.0837	108.6200	0.1086	29.835	0.0000
2025/07/07	R038	06/11/2025	10.98 Put	Bond Future	962.2800	0.9623	1196.5500	1.1966	24.345	0.0000
2025/07/07	R038	06/11/2025	10.98 Call	Bond Future	4563.4500	4.5635	3888.6500	3.8887	14.787	0.0000
2025/07/07	R038	05/02/2026		Bond Future	10.5598	106.0749	10.6956	105.1490	1.287	0.0000
2025/07/07	R038	05/02/2026	11.44 Call	Bond Future	6894.0200	6.8940	6172.6500	6.1727	10.464	0.0000
2025/07/07	R038	05/02/2026	11.44 Put	Bond Future	1104.4100	1.1044	1308.9300	1.3089	18.518	0.0000
2025/07/07	R038	07/05/2026		Bond Future	10.6770	102.5389	10.8184	101.5964	1.324	0.0000
2025/07/07	R038	07/05/2026	11.40 Call	Bond Future	6499.4900	6.4995	5830.2400	5.8302	10.297	0.0000
2025/07/07	R038	07/05/2026	11.40 Put	Bond Future	1809.7800	1.8098	2083.0900	2.0831	15.102	0.0000
2025/07/07	R038	06/08/2026		Bond Future	10.8060	104.4040	10.9534	103.4446	1.363	0.0000
2025/07/07	R038	06/08/2026	11.77 Call	Bond Future	7989.8500	7.9899	7288.8800	7.2889	8.773	0.0000
2025/07/07	R038	06/08/2026	11.77 Put	Bond Future	1942.7200	1.9427	2201.2000	2.2012	13.305	0.0000
2025/07/07	R053	07/08/2025		Bond Future	10.8948	110.5706	11.0204	109.4287	1.153	0.0000
2025/07/07	R053	07/08/2025	13.17 Call	Bond Future	17736.5200	17.7365	16594.6700	16.5947	6.438	0.0000
2025/07/07	R053	07/08/2025	13.17 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000
2025/07/07	R053	06/11/2025		Bond Future	10.9908	106.7764	11.1208	105.6134	1.183	0.0000
2025/07/07	R053	06/11/2025	11.76 Call	Bond Future	7405.7600	7.4058	6455.4900	6.4555	12.831	0.0000
2025/07/07	R053	06/11/2025	11.76 Put	Bond Future	843.6400	0.8436	1056.3300	1.0563	25.211	0.0000
2025/07/07	R053	05/02/2026		Bond Future	11.0912	108.7722	11.2259	107.5878	1.215	0.0000
2025/07/07	R053	05/02/2026	11.49 Call	Bond Future	6080.6200	6.0806	5310.2600	5.3103	12.669	0.0000
2025/07/07	R053	05/02/2026	11.49 Put	Bond Future	2642.1900	2.6422	3056.2500	3.0563	15.671	0.0000
2025/07/07	R053	07/05/2026		Bond Future	11.1988	104.9086	11.3385	103.7027	1.247	0.0000
2025/07/07	R053	07/05/2026	11.69 Call	Bond Future	7152.6400	7.1526	6360.9900	6.3610	11.068	0.0000
2025/07/07	R053	07/05/2026	11.69 Put	Bond Future	3019.1900	3.0192	3433.4700	3.4335	13.722	0.0000
2025/07/07	R053	06/08/2026		Bond Future	11.3152	106.8165	11.4601	105.5890	1.281	0.0000
2025/07/07	R053	06/08/2026	12.28 Call	Bond Future	10521.8300	10.5218	9630.2900	9.6303	8.473	0.0000
2025/07/07	R053	06/08/2026	12.28 Put	Bond Future	2816.6000	2.8166	3152.6200	3.1526	11.930	0.0000
2025/07/07	R186	07/08/2025		Bond Future	7.7126	105.0011	7.7391	104.9667	0.343	0.0000
2025/07/07	R186	07/08/2025	9.68 Call	Bond Future	2513.9800	2.5140	2479.5800	2.4796	1.368	0.0000
2025/07/07	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/07	R186	07/08/2025	10.25 Call	Bond Future	3226.3300	3.2263	3191.9300	3.1919	1.066	0.0000
2025/07/07	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/07	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/07	R186	07/08/2025	9.22 Call	Bond Future	1933.9100	1.9339	1899.5100	1.8995	1.779	0.0000
2025/07/07	R186	06/11/2025		Bond Future	7.7405	106.9657	7.7732	106.9308	0.422	0.0000
2025/07/07	R186	06/11/2025	8.13 Call	Bond Future	503.0600	0.5031	474.7000	0.4747	5.637	0.0000
2025/07/07	R186	06/11/2025	8.13 Put	Bond Future	88.3100	0.0883	94.7900	0.0948	7.338	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
2025/07/07	R186	05/02/2026		Bond Future	7.7940	103.6602	7.8363	103.6250	0.543	0.0000	0.0000
2025/07/07	R186	05/02/2026	8.43 Call	Bond Future	636.8200	0.6368	608.6400	0.6086	4.425	0.0000	0.0000
2025/07/07	R186	05/02/2026	8.43 Put	Bond Future	108.9700	0.1090	116.0700	0.1161	6.516	0.0000	0.0000
2025/07/07	R186	07/05/2026		Bond Future	7.9549	105.5650	8.0149	105.5294	0.754	0.0000	0.0000
2025/07/07	R186	07/05/2026	8.69 Call	Bond Future	546.6800	0.5467	519.6100	0.5196	4.952	0.0000	0.0000
2025/07/07	R186	07/05/2026	8.69 Put	Bond Future	111.6100	0.1116	120.1700	0.1202	7.670	0.0000	0.0000
2025/07/07	R186	06/08/2026		Bond Future	8.3669	102.1816	8.4679	102.1456	1.207	0.0000	0.0000
2025/07/07	R186	06/08/2026	8.57 Call	Bond Future	223.8900	0.2239	203.5300	0.2035	9.094	0.0000	0.0000
2025/07/07	R186	06/08/2026	8.57 Put	Bond Future	151.6300	0.1516	167.2000	0.1672	10.268	0.0000	0.0000
2025/07/07	R202	07/08/2025		Bond Future	269.0090	269.0090	269.0169	269.0169	0.003	0.0000	0.0000
2025/07/07	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R202	07/08/2025	271.60 Put	Bond Future	2590.9700	2.5910	2583.0800	2.5831	0.305	0.0000	0.0000
2025/07/07	R202	06/11/2025		Bond Future	274.1082	274.1082	274.1168	274.1168	0.003	0.0000	0.0000
2025/07/07	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R202	06/11/2025	275.64 Put	Bond Future	1531.7800	1.5318	1523.1600	1.5232	0.563	0.0000	0.0000
2025/07/07	R202	05/02/2026		Bond Future	273.9638	273.9638	273.9729	273.9729	0.003	0.0000	0.0000
2025/07/07	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R202	05/02/2026	277.82 Put	Bond Future	3856.2500	3.8563	3847.0800	3.8471	0.238	0.0000	0.0000
2025/07/07	R202	07/05/2026		Bond Future	279.0648	279.0648	279.0750	279.0750	0.004	0.0000	0.0000
2025/07/07	R202	07/05/2026	277.55 Call	Bond Future	1514.7800	1.5148	1525.0200	1.5250	0.676	0.0000	0.0000
2025/07/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R202	06/08/2026		Bond Future	278.7899	278.7899	278.8012	278.8012	0.004	0.0000	0.0000
2025/07/07	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R202	06/08/2026	278.86 Put	Bond Future	70.1400	0.0701	58.8000	0.0588	16.168	0.0000	0.0000
2025/07/07	R209	07/08/2025		Bond Future	10.0259	77.9195	10.1314	77.3560	1.052	0.0000	0.0000
2025/07/07	R209	07/08/2025	12.68 Call	Bond Future	12641.2600	12.6413	12077.7400	12.0777	4.458	0.0000	0.0000
2025/07/07	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R209	06/11/2025		Bond Future	10.1123	76.2253	10.2216	75.6514	1.081	0.0000	0.0000
2025/07/07	R209	06/11/2025	11.27 Call	Bond Future	6069.7600	6.0698	5552.2200	5.5522	8.527	0.0000	0.0000
2025/07/07	R209	06/11/2025	11.27 Put	Bond Future	273.6600	0.2737	330.0700	0.3301	20.613	0.0000	0.0000
2025/07/07	R209	05/02/2026		Bond Future	10.2043	77.6503	10.3177	77.0657	1.112	0.0000	0.0000
2025/07/07	R209	05/02/2026	10.93 Call	Bond Future	4629.5300	4.6295	4190.6900	4.1907	9.479	0.0000	0.0000
2025/07/07	R209	05/02/2026	10.93 Put	Bond Future	991.0700	0.9911	1136.8000	1.1368	14.704	0.0000	0.0000
2025/07/07	R209	07/05/2026		Bond Future	10.3052	75.9258	10.4230	75.3308	1.143	0.0000	0.0000
2025/07/07	R209	07/05/2026	11.07 Call	Bond Future	5110.2500	5.1103	4679.2700	4.6793	8.434	0.0000	0.0000
2025/07/07	R209	07/05/2026	11.07 Put	Bond Future	1354.2800	1.3543	1518.3500	1.5184	12.115	0.0000	0.0000
2025/07/07	R209	06/08/2026		Bond Future	10.4173	77.3079	10.5398	76.7022	1.175	0.0000	0.0000
2025/07/07	R209	06/08/2026	11.39 Call	Bond Future	6123.8900	6.1239	5677.2300	5.6772	7.294	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	
2025/07/07	R209	06/08/2026	11.39 Put	Bond Future	1482.5000	1.4825	1641.5200	1.6415	10.726	0.0000	0.0000
2025/07/07	R210	07/08/2025		Bond Future	249.6407	249.6407	249.7084	249.7084	0.027	0.0000	0.0000
2025/07/07	R210	07/08/2025	248.44 Call	Bond Future	1200.6800	1.2007	1268.4400	1.2684	5.643	0.0000	0.0000
2025/07/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R210	06/11/2025		Bond Future	250.9484	250.9484	251.0180	251.0180	0.028	0.0000	0.0000
2025/07/07	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R210	06/11/2025	252.14 Put	Bond Future	1191.6100	1.1916	1122.0200	1.1220	5.840	0.0000	0.0000
2025/07/07	R210	05/02/2026		Bond Future	255.7002	255.7002	255.7715	255.7715	0.028	0.0000	0.0000
2025/07/07	R210	05/02/2026	253.10 Call	Bond Future	2600.1500	2.6002	2671.5300	2.6715	2.745	0.0000	0.0000
2025/07/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R210	07/05/2026		Bond Future	256.9820	256.9820	257.0554	257.0554	0.029	0.0000	0.0000
2025/07/07	R210	07/05/2026	255.40 Call	Bond Future	1582.0200	1.5820	1655.4000	1.6554	4.638	0.0000	0.0000
2025/07/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R210	06/08/2026		Bond Future	261.7251	261.7251	261.8008	261.8008	0.029	0.0000	0.0000
2025/07/07	R210	06/08/2026	259.84 Call	Bond Future	1885.1300	1.8851	1960.7700	1.9608	4.012	0.0000	0.0000
2025/07/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R213	07/08/2025		Bond Future	8.6503	95.9758	8.7211	95.6830	0.818	0.0000	0.0000
2025/07/07	R213	07/08/2025	11.66 Call	Bond Future	11508.7500	11.5088	11215.9100	11.2159	2.544	0.0000	0.0000
2025/07/07	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	R213	06/11/2025		Bond Future	8.7141	94.2195	8.7889	93.9214	0.859	0.0000	0.0000
2025/07/07	R213	06/11/2025	10.05 Call	Bond Future	5248.6200	5.2486	4965.2300	4.9652	5.399	0.0000	0.0000
2025/07/07	R213	06/11/2025	10.05 Put	Bond Future	98.7800	0.0988	113.4800	0.1135	14.882	0.0000	0.0000
2025/07/07	R213	05/02/2026		Bond Future	8.7871	95.9811	8.8665	95.6776	0.903	0.0000	0.0000
2025/07/07	R213	05/02/2026	9.89 Call	Bond Future	4498.0600	4.4981	4238.7900	4.2388	5.764	0.0000	0.0000
2025/07/07	R213	05/02/2026	9.89 Put	Bond Future	387.1500	0.3872	431.3800	0.4314	11.425	0.0000	0.0000
2025/07/07	R213	07/05/2026		Bond Future	8.8679	94.1932	8.9522	93.8844	0.950	0.0000	0.0000
2025/07/07	R213	07/05/2026	9.80 Call	Bond Future	4061.2000	4.0612	3821.0800	3.8211	5.913	0.0000	0.0000
2025/07/07	R213	07/05/2026	9.80 Put	Bond Future	712.7900	0.7128	781.4700	0.7815	9.635	0.0000	0.0000
2025/07/07	R213	06/08/2026		Bond Future	8.9675	95.9089	9.0572	95.5948	1.001	0.0000	0.0000
2025/07/07	R213	06/08/2026	9.69 Call	Bond Future	3545.1200	3.5451	3323.1300	3.3231	6.262	0.0000	0.0000
2025/07/07	R213	06/08/2026	9.69 Put	Bond Future	1052.3700	1.0524	1144.5000	1.1445	8.755	0.0000	0.0000
2025/07/07	R214	07/08/2025		Bond Future	10.7035	71.3942	10.8240	70.7127	1.125	0.0000	0.0000
2025/07/07	R214	07/08/2025	12.97 Call	Bond Future	11307.2000	11.3072	10625.7300	10.6257	6.027	0.0000	0.0000
2025/07/07	R214	07/08/2025	12.97 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/07/07	R214	06/11/2025		Bond Future	10.7980	69.4317	10.9225	68.7376	1.153	0.0000	0.0000
2025/07/07	R214	06/11/2025	11.64 Call	Bond Future	4973.0700	4.9731	4392.0900	4.3921	11.683	0.0000	0.0000
2025/07/07	R214	06/11/2025	11.64 Put	Bond Future	473.7500	0.4738	586.8200	0.5868	23.867	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	
2025/07/07	R214	05/02/2026		Bond Future	10.8990	70.7298	11.0278	70.0229	1.182	0.0000	0.0000
2025/07/07	R214	05/02/2026	11.26 Call	Bond Future	3584.0700	3.5841	3129.8200	3.1298	12.674	0.0000	0.0000
2025/07/07	R214	05/02/2026	11.26 Put	Bond Future	1629.4000	1.6294	1882.0800	1.8821	15.508	0.0000	0.0000
2025/07/07	R214	07/05/2026		Bond Future	11.0024	68.7311	11.1355	68.0113	1.210	0.0000	0.0000
2025/07/07	R214	07/05/2026	11.53 Call	Bond Future	4631.8700	4.6319	4152.3000	4.1523	10.354	0.0000	0.0000
2025/07/07	R214	07/05/2026	11.53 Put	Bond Future	1844.2700	1.8443	2084.4200	2.0844	13.021	0.0000	0.0000
2025/07/07	R214	06/08/2026		Bond Future	11.1162	69.9823	11.2541	69.2497	1.240	0.0000	0.0000
2025/07/07	R214	06/08/2026	11.97 Call	Bond Future	6094.1600	6.0942	5570.1700	5.5702	8.598	0.0000	0.0000
2025/07/07	R214	06/08/2026	11.97 Put	Bond Future	1737.6600	1.7377	1946.2500	1.9463	12.004	0.0000	0.0000
2025/07/07	R248	07/08/2025		Bond Future	10.9856	85.3864	11.1112	84.5167	1.143	0.0000	0.0000
2025/07/07	R248	07/08/2025	13.21 Call	Bond Future	13352.3900	13.3524	12482.7500	12.4828	6.513	0.0000	0.0000
2025/07/07	R248	07/08/2025	13.21 Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0.0000	0.0000
2025/07/07	R248	06/11/2025		Bond Future	11.0855	82.5439	11.2154	81.6581	1.172	0.0000	0.0000
2025/07/07	R248	06/11/2025	11.74 Call	Bond Future	5127.7400	5.1277	4436.6400	4.4366	13.478	0.0000	0.0000
2025/07/07	R248	06/11/2025	11.74 Put	Bond Future	826.0900	0.8261	1020.7400	1.0207	23.563	0.0000	0.0000
2025/07/07	R248	05/02/2026		Bond Future	11.1920	84.0870	11.3266	83.1849	1.203	0.0000	0.0000
2025/07/07	R248	05/02/2026	11.46 Call	Bond Future	4041.8600	4.0419	3491.4400	3.4914	13.618	0.0000	0.0000
2025/07/07	R248	05/02/2026	11.46 Put	Bond Future	2262.3400	2.2623	2614.0400	2.6140	15.546	0.0000	0.0000
2025/07/07	R248	07/05/2026		Bond Future	11.3005	81.1918	11.4399	80.2733	1.233	0.0000	0.0000
2025/07/07	R248	07/05/2026	11.72 Call	Bond Future	5164.1000	5.1641	4577.7400	4.5777	11.355	0.0000	0.0000
2025/07/07	R248	07/05/2026	11.72 Put	Bond Future	2452.6100	2.4526	2784.7700	2.7848	13.543	0.0000	0.0000
2025/07/07	R248	06/08/2026		Bond Future	11.4196	82.6694	11.5641	81.7344	1.266	0.0000	0.0000
2025/07/07	R248	06/08/2026	12.37 Call	Bond Future	7870.3800	7.8704	7189.8100	7.1898	8.647	0.0000	0.0000
2025/07/07	R248	06/08/2026	12.37 Put	Bond Future	2050.2100	2.0502	2304.6000	2.3046	12.408	0.0000	0.0000
2025/07/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

