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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2025 TO 08/07/2025

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
2025/07/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/08	2029	07/08/2025		Bond Future	138.6967	138.6967	138.7959	0.072	0.0000	0.0000
2025/07/08	2029	07/08/2025	137.41 Call	Bond Future	1286.6800	1.2867	1385.8600	7.708	0.0000	0.0000
2025/07/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2029	06/11/2025		Bond Future	139.8884	139.8884	139.9898	0.072	0.0000	0.0000
2025/07/08	2029	06/11/2025	139.79 Call	Bond Future	98.4300	0.0984	199.8000	0.1998	102.987	0.0000
2025/07/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Todays Closing	Todays Yield	% Movement in MTM	Todays High	Todays Low
2025/07/08	2029	05/02/2026		Bond Future	142.5376	142.5376	142.6412	142.6412	0.073	0.0000	0.0000
2025/07/08	2029	05/02/2026	140.11 Call	Bond Future	2427.6200	2.4276	2531.1700	2.5312	4.265	0.0000	0.0000
2025/07/08	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2029	07/05/2026		Bond Future	143.7317	143.7317	143.8377	143.8377	0.074	0.0000	0.0000
2025/07/08	2029	07/05/2026	141.82 Call	Bond Future	1911.6800	1.9117	2017.6500	2.0177	5.543	0.0000	0.0000
2025/07/08	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2029	06/08/2026		Bond Future	146.3856	146.3856	146.4940	146.4940	0.074	0.0000	0.0000
2025/07/08	2029	06/08/2026	144.10 Call	Bond Future	2285.5900	2.2856	2394.0000	2.3940	4.743	0.0000	0.0000
2025/07/08	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2030	07/08/2025	8.72 Put	Bond Future	128.6200	0.1286	156.8700	0.1569	21.964	0.0000	0.0000
2025/07/08	2030	07/08/2025	8.72 Call	Bond Future	1430.7600	1.4308	1275.4100	1.2754	10.858	0.0000	0.0000
2025/07/08	2030	07/08/2025	9.22 Put	Bond Future	12.1300	0.0121	15.0600	0.0151	24.155	0.0000	0.0000
2025/07/08	2030	07/08/2025	9.22 Call	Bond Future	3082.9900	3.0830	2902.3200	2.9023	5.860	0.0000	0.0000
2025/07/08	2030	07/08/2025	9.81 Call	Bond Future	5107.9500	5.1080	4924.4600	4.9245	3.592	0.0000	0.0000
2025/07/08	2030	07/08/2025	9.81 Put	Bond Future	0.4800	0.0005	0.5900	0.0006	22.917	0.0000	0.0000
2025/07/08	2030	07/08/2025	12.12 Call	Bond Future	12584.4200	12.5844	12400.8200	12.4008	1.459	0.0000	0.0000
2025/07/08	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2030	07/08/2025	10.48 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/08	2030	07/08/2025	10.48 Call	Bond Future	7355.8900	7.3559	7172.2900	7.1723	2.496	0.0000	0.0000
2025/07/08	2030	07/08/2025		Bond Future	8.3590	98.9402	8.4095	98.7566	0.605	0.0000	0.0000
2025/07/08	2030	07/08/2025	11.11 Call	Bond Future	9409.5900	9.4096	9225.9900	9.2260	1.951	0.0000	0.0000
2025/07/08	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2030	06/11/2025		Bond Future	8.4088	100.7913	8.4628	100.6045	0.642	0.0000	0.0000
2025/07/08	2030	06/11/2025	9.54 Call	Bond Future	3925.0600	3.9251	3752.1300	3.7521	4.406	0.0000	0.0000
2025/07/08	2030	06/11/2025	9.54 Put	Bond Future	100.8400	0.1008	114.7200	0.1147	13.764	0.0000	0.0000
2025/07/08	2030	06/11/2025	8.72 Put	Bond Future	548.4700	0.5485	608.6800	0.6087	10.978	0.0000	0.0000
2025/07/08	2030	06/11/2025	8.72 Call	Bond Future	1619.1000	1.6191	1492.5000	1.4925	7.819	0.0000	0.0000
2025/07/08	2030	06/11/2025	9.22 Put	Bond Future	201.1500	0.2012	227.0200	0.2270	12.861	0.0000	0.0000
2025/07/08	2030	06/11/2025	9.22 Call	Bond Future	2962.3000	2.9623	2801.3600	2.8014	5.433	0.0000	0.0000
2025/07/08	2030	06/11/2025	10.08 Call	Bond Future	5615.3100	5.6153	5432.9100	5.4329	3.248	0.0000	0.0000
2025/07/08	2030	06/11/2025	10.08 Put	Bond Future	29.8100	0.0298	34.2200	0.0342	14.794	0.0000	0.0000
2025/07/08	2030	05/02/2026		Bond Future	8.4673	98.6679	8.5252	98.4778	0.685	0.0000	0.0000
2025/07/08	2030	05/02/2026	9.49 Call	Bond Future	3625.4300	3.6254	3466.9800	3.4670	4.371	0.0000	0.0000
2025/07/08	2030	05/02/2026	9.49 Put	Bond Future	336.3900	0.3364	368.0600	0.3681	9.415	0.0000	0.0000
2025/07/08	2030	07/05/2026		Bond Future	8.5527	100.4810	8.6152	100.2877	0.730	0.0000	0.0000
2025/07/08	2030	07/05/2026	9.39 Call	Bond Future	3198.1000	3.1981	3053.6700	3.0537	4.516	0.0000	0.0000
2025/07/08	2030	07/05/2026	9.39 Put	Bond Future	644.5700	0.6446	693.4700	0.6935	7.586	0.0000	0.0000
2025/07/08	2030	06/08/2026		Bond Future	8.6643	98.3021	8.7320	98.1056	0.781	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	
2025/07/08	2030	06/08/2026	9.22 Call	Bond Future		2593.8500	2.5939	2464.5700	2.4646	4.984	0.0000	0.0000
2025/07/08	2030	06/08/2026	9.22 Put	Bond Future		995.4400	0.9954	1062.6700	1.0627	6.754	0.0000	0.0000
2025/07/08	2031	07/08/2025		Bond Future		107.2864	107.2864	107.1578	107.1578	0.120	0.0000	0.0000
2025/07/08	2031	07/08/2025	107.65 Call	Bond Future		83.2700	0.0833	52.7900	0.0528	36.604	0.0000	0.0000
2025/07/08	2031	07/08/2025	107.65 Put	Bond Future		446.9100	0.4469	545.0400	0.5450	21.957	0.0000	0.0000
2025/07/08	2031	06/11/2025		Bond Future		109.3201	109.3201	109.1893	109.1893	0.120	0.0000	0.0000
2025/07/08	2031	06/11/2025	109.69 Call	Bond Future		219.9500	0.2200	176.2500	0.1763	19.868	0.0000	0.0000
2025/07/08	2031	06/11/2025	109.69 Put	Bond Future		589.8400	0.5898	676.9200	0.6769	14.763	0.0000	0.0000
2025/07/08	2031	05/02/2026		Bond Future		109.0056	109.0056	108.8724	108.8724	0.122	0.0000	0.0000
2025/07/08	2031	05/02/2026	111.76 Call	Bond Future		1.1700	0.0012	0.7400	0.0007	36.752	0.0000	0.0000
2025/07/08	2031	05/02/2026	111.76 Put	Bond Future		2755.6100	2.7556	2888.3100	2.8883	4.816	0.0000	0.0000
2025/07/08	2031	07/05/2026		Bond Future		111.0348	111.0348	110.8995	110.8995	0.122	0.0000	0.0000
2025/07/08	2031	07/05/2026	113.84 Call	Bond Future		0.5100	0.0005	0.3000	0.0003	41.176	0.0000	0.0000
2025/07/08	2031	07/05/2026	113.84 Put	Bond Future		2805.7000	2.8057	2940.7900	2.9408	4.815	0.0000	0.0000
2025/07/08	2031	06/08/2026		Bond Future		110.6600	110.6600	110.5233	110.5233	0.124	0.0000	0.0000
2025/07/08	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2031	06/08/2026	113.81 Put	Bond Future		3150.0200	3.1500	3286.7300	3.2867	4.340	0.0000	0.0000
2025/07/08	2032	07/08/2025	9.40 Put	Bond Future		276.8800	0.2769	322.9000	0.3229	16.621	0.0000	0.0000
2025/07/08	2032	07/08/2025	9.40 Call	Bond Future		1883.0500	1.8831	1689.8100	1.6898	10.262	0.0000	0.0000
2025/07/08	2032	07/08/2025	9.90 Put	Bond Future		47.8000	0.0478	55.9500	0.0560	17.050	0.0000	0.0000
2025/07/08	2032	07/08/2025	9.90 Call	Bond Future		3959.8200	3.9598	3728.7100	3.7287	5.836	0.0000	0.0000
2025/07/08	2032	07/08/2025	10.59 Call	Bond Future		6982.1200	6.9821	6743.3100	6.7433	3.420	0.0000	0.0000
2025/07/08	2032	07/08/2025	10.59 Put	Bond Future		3.2700	0.0033	3.7200	0.0037	13.761	0.0000	0.0000
2025/07/08	2032	07/08/2025		Bond Future		9.0607	99.0255	9.1108	98.7863	0.553	0.0000	0.0000
2025/07/08	2032	07/08/2025	12.01 Call	Bond Future		12894.1700	12.8942	12654.9100	12.6549	1.856	0.0000	0.0000
2025/07/08	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2032	06/11/2025		Bond Future		9.1365	96.7177	9.1892	96.4742	0.576	0.0000	0.0000
2025/07/08	2032	06/11/2025	10.42 Call	Bond Future		5864.0000	5.8640	5637.1300	5.6371	3.869	0.0000	0.0000
2025/07/08	2032	06/11/2025	10.42 Put	Bond Future		142.1800	0.1422	158.8800	0.1589	11.746	0.0000	0.0000
2025/07/08	2032	06/11/2025	9.40 Put	Bond Future		932.9600	0.9330	1018.6800	1.0187	9.188	0.0000	0.0000
2025/07/08	2032	06/11/2025	9.40 Call	Bond Future		2143.9400	2.1439	1986.0900	1.9861	7.363	0.0000	0.0000
2025/07/08	2032	06/11/2025	9.90 Put	Bond Future		386.0100	0.3860	427.1600	0.4272	10.660	0.0000	0.0000
2025/07/08	2032	06/11/2025	9.90 Call	Bond Future		3842.7800	3.8428	3640.3600	3.6404	5.268	0.0000	0.0000
2025/07/08	2032	06/11/2025	10.89 Call	Bond Future		7759.8100	7.7598	7522.6600	7.5227	3.056	0.0000	0.0000
2025/07/08	2032	06/11/2025	10.89 Put	Bond Future		50.6100	0.0506	57.0300	0.0570	12.685	0.0000	0.0000
2025/07/08	2032	05/02/2026		Bond Future		9.2203	98.5259	9.2758	98.2780	0.601	0.0000	0.0000
2025/07/08	2032	05/02/2026	10.16 Call	Bond Future		4699.8200	4.6998	4500.2700	4.5003	4.246	0.0000	0.0000
2025/07/08	2032	05/02/2026	10.16 Put	Bond Future		604.3100	0.6043	652.6700	0.6527	8.003	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
2025/07/08	2032	07/05/2026		Bond Future	9.3175	96.1769	9.3759	95.9247	0.627	0.0000
2025/07/08	2032	07/05/2026	10.14 Call	Bond Future	4475.2800	4.4753	4288.7600	4.2888	4.168	0.0000
2025/07/08	2032	07/05/2026	10.14 Put	Bond Future	1001.9100	1.0019	1067.6100	1.0676	6.557	0.0000
2025/07/08	2032	06/08/2026		Bond Future	9.4316	97.9277	9.4934	97.6712	0.655	0.0000
2025/07/08	2032	06/08/2026	10.12 Call	Bond Future	4157.6500	4.1577	3981.0900	3.9811	4.247	0.0000
2025/07/08	2032	06/08/2026	10.12 Put	Bond Future	1347.4000	1.3474	1427.2800	1.4273	5.928	0.0000
2025/07/08	2033	07/08/2025		Bond Future	130.2861	130.2861	130.1113	130.1113	0.134	0.0000
2025/07/08	2033	07/08/2025	128.65 Call	Bond Future	1636.0700	1.6361	1461.3400	1.4613	10.680	0.0000
2025/07/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	2033	06/11/2025		Bond Future	131.2175	131.2175	131.0398	131.0398	0.135	0.0000
2025/07/08	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	2033	06/11/2025	133.14 Put	Bond Future	1922.4700	1.9225	2100.2300	2.1002	9.246	0.0000
2025/07/08	2033	05/02/2026		Bond Future	133.7025	133.7025	133.5217	133.5217	0.135	0.0000
2025/07/08	2033	05/02/2026	132.88 Call	Bond Future	822.5100	0.8225	641.7200	0.6417	21.980	0.0000
2025/07/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	2033	07/05/2026		Bond Future	134.6301	134.6301	134.4463	134.4463	0.137	0.0000
2025/07/08	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	2033	07/05/2026	135.16 Put	Bond Future	529.9100	0.5299	713.7500	0.7138	34.693	0.0000
2025/07/08	2033	06/08/2026		Bond Future	137.1161	137.1161	136.9292	136.9292	0.136	0.0000
2025/07/08	2033	06/08/2026	134.25 Call	Bond Future	2866.1300	2.8661	2679.2300	2.6792	6.521	0.0000
2025/07/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	2037	07/08/2025	10.50 Put	Bond Future	773.3000	0.7733	919.1300	0.9191	18.858	0.0000
2025/07/08	2037	07/08/2025	10.50 Call	Bond Future	1211.3700	1.2114	999.7500	0.9998	17.469	0.0000
2025/07/08	2037	07/08/2025	11.00 Put	Bond Future	119.7600	0.1198	149.7200	0.1497	25.017	0.0000
2025/07/08	2037	07/08/2025	11.00 Call	Bond Future	3472.0100	3.4720	3144.5200	3.1445	9.432	0.0000
2025/07/08	2037	07/08/2025	11.83 Call	Bond Future	7898.3000	7.8983	7541.4000	7.5414	4.519	0.0000
2025/07/08	2037	07/08/2025	11.83 Put	Bond Future	2.0600	0.0021	2.6100	0.0026	26.699	0.0000
2025/07/08	2037	07/08/2025	11.45 Call	Bond Future	5874.6700	5.8747	5521.2900	5.5213	6.015	0.0000
2025/07/08	2037	07/08/2025	11.45 Put	Bond Future	14.8700	0.0149	18.9400	0.0189	27.371	0.0000
2025/07/08	2037	07/08/2025	12.17 Call	Bond Future	9658.3100	9.6583	9300.9300	9.3009	3.700	0.0000
2025/07/08	2037	07/08/2025	12.17 Put	Bond Future	0.3200	0.0003	0.3900	0.0004	21.875	0.0000
2025/07/08	2037	07/08/2025	11.42 Call	Bond Future	5713.1700	5.7132	5360.4400	5.3604	6.174	0.0000
2025/07/08	2037	07/08/2025	11.42 Put	Bond Future	17.2600	0.0173	21.9800	0.0220	27.346	0.0000
2025/07/08	2037	07/08/2025	10.55 Put	Bond Future	658.2200	0.6582	787.2500	0.7873	19.603	0.0000
2025/07/08	2037	07/08/2025	10.55 Call	Bond Future	1393.9700	1.3940	1165.5500	1.1656	16.386	0.0000
2025/07/08	2037	07/08/2025	10.64 Put	Bond Future	485.1300	0.4851	586.4900	0.5865	20.893	0.0000
2025/07/08	2037	07/08/2025	10.64 Call	Bond Future	1753.1500	1.7532	1497.0600	1.4971	14.607	0.0000
2025/07/08	2037	07/08/2025	11.82 Call	Bond Future	7845.7400	7.8457	7488.8800	7.4889	4.548	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
2025/07/08	2037	07/08/2025	11.82 Put	Bond Future		2.1700	0.0022	2.7600	0.0028	27.189	0.0000	0.0000
2025/07/08	2037	07/08/2025	11.07 Call	Bond Future		3837.8800	3.8379	3503.0900	3.5031	8.723	0.0000	0.0000
2025/07/08	2037	07/08/2025	11.07 Put	Bond Future		88.5400	0.0885	111.2000	0.1112	25.593	0.0000	0.0000
2025/07/08	2037	07/08/2025	10.34 Put	Bond Future		1243.4000	1.2434	1446.8600	1.4469	16.363	0.0000	0.0000
2025/07/08	2037	07/08/2025	10.34 Call	Bond Future		719.3100	0.7193	565.3200	0.5653	21.408	0.0000	0.0000
2025/07/08	2037	07/08/2025		Bond Future		10.4269	87.5519	10.4865	87.1945	0.572	0.0000	0.0000
2025/07/08	2037	07/08/2025	13.01 Call	Bond Future		13779.4000	13.7794	13421.9500	13.4220	2.594	0.0000	0.0000
2025/07/08	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2037	06/11/2025		Bond Future		10.5265	89.1900	10.5884	88.8260	0.588	0.0000	0.0000
2025/07/08	2037	06/11/2025	11.63 Call	Bond Future		6533.9100	6.5339	6211.8300	6.2118	4.929	0.0000	0.0000
2025/07/08	2037	06/11/2025	11.63 Put	Bond Future		350.6600	0.3507	392.5000	0.3925	11.932	0.0000	0.0000
2025/07/08	2037	06/11/2025	10.50 Put	Bond Future		2028.8400	2.0288	2208.9400	2.2089	8.877	0.0000	0.0000
2025/07/08	2037	06/11/2025	10.50 Call	Bond Future		1872.2800	1.8723	1688.4600	1.6885	9.818	0.0000	0.0000
2025/07/08	2037	06/11/2025	11.00 Put	Bond Future		971.3600	0.9714	1072.9500	1.0730	10.459	0.0000	0.0000
2025/07/08	2037	06/11/2025	11.00 Call	Bond Future		3702.2800	3.7023	3439.9500	3.4400	7.086	0.0000	0.0000
2025/07/08	2037	06/11/2025	12.16 Call	Bond Future		9079.2600	9.0793	8733.5400	8.7335	3.808	0.0000	0.0000
2025/07/08	2037	06/11/2025	12.16 Put	Bond Future		143.1100	0.1431	161.3100	0.1613	12.717	0.0000	0.0000
2025/07/08	2037	05/02/2026	12.27 Call	Bond Future		9181.0900	9.1811	8847.8800	8.8479	3.629	0.0000	0.0000
2025/07/08	2037	05/02/2026	12.27 Put	Bond Future		403.2800	0.4033	440.6200	0.4406	9.259	0.0000	0.0000
2025/07/08	2037	05/02/2026	10.90 Put	Bond Future		1911.1900	1.9112	2054.9700	2.0550	7.523	0.0000	0.0000
2025/07/08	2037	05/02/2026	10.90 Call	Bond Future		3428.4100	3.4284	3201.6400	3.2016	6.614	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.86 Call	Bond Future		7346.7100	7.3467	7033.6900	7.0337	4.261	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.86 Put	Bond Future		648.0000	0.6480	705.5300	0.7055	8.878	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.36 Call	Bond Future		5204.9300	5.2049	4929.1700	4.9292	5.298	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.36 Put	Bond Future		1148.3800	1.1484	1243.1700	1.2432	8.254	0.0000	0.0000
2025/07/08	2037	05/02/2026	10.65 Put	Bond Future		2497.7300	2.4977	2673.7700	2.6738	7.048	0.0000	0.0000
2025/07/08	2037	05/02/2026	10.65 Call	Bond Future		2589.3900	2.5894	2394.8800	2.3949	7.512	0.0000	0.0000
2025/07/08	2037	05/02/2026	12.73 Call	Bond Future		11235.9900	11.2360	10886.7900	10.8868	3.108	0.0000	0.0000
2025/07/08	2037	05/02/2026	12.73 Put	Bond Future		215.0500	0.2151	236.4000	0.2364	9.928	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.40 Put	Bond Future		1097.6300	1.0976	1188.8500	1.1889	8.311	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.40 Call	Bond Future		5370.0000	5.3700	5090.6700	5.0907	5.202	0.0000	0.0000
2025/07/08	2037	05/02/2026		Bond Future		10.6341	86.5991	10.6985	86.2285	0.605	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.20 Call	Bond Future		4559.0000	4.5590	4298.6200	4.2986	5.711	0.0000	0.0000
2025/07/08	2037	05/02/2026	11.20 Put	Bond Future		1373.6300	1.3736	1483.8000	1.4838	8.020	0.0000	0.0000
2025/07/08	2037	07/05/2026	12.40 Call	Bond Future		9367.7900	9.3678	9044.4600	9.0445	3.452	0.0000	0.0000
2025/07/08	2037	07/05/2026	12.40 Put	Bond Future		725.5600	0.7256	779.2800	0.7793	7.404	0.0000	0.0000
2025/07/08	2037	07/05/2026	10.95 Put	Bond Future		2618.8400	2.6188	2778.4100	2.7784	6.093	0.0000	0.0000
2025/07/08	2037	07/05/2026	10.95 Call	Bond Future		3704.7900	3.7048	3487.3100	3.4873	5.870	0.0000	0.0000
2025/07/08	2037	07/05/2026		Bond Future		10.7563	88.1899	10.8231	87.8128	0.622	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	
2025/07/08	2037	07/05/2026	11.32 Call	Bond Future	5008.8800	5.0089	4755.5700	4.7556	5.057	0.0000	0.0000
2025/07/08	2037	07/05/2026	11.32 Put	Bond Future	1900.8900	1.9009	2024.6300	2.0246	6.510	0.0000	0.0000
2025/07/08	2037	06/08/2026		Bond Future	10.8938	85.5358	10.9635	85.1521	0.640	0.0000	0.0000
2025/07/08	2037	06/08/2026	11.71 Call	Bond Future	6248.9400	6.2489	5978.4400	5.9784	4.329	0.0000	0.0000
2025/07/08	2037	06/08/2026	11.71 Put	Bond Future	1900.0600	1.9001	2013.2600	2.0133	5.958	0.0000	0.0000
2025/07/08	2038	07/08/2025		Bond Future	138.7391	138.7391	138.3826	138.3826	0.257	0.0000	0.0000
2025/07/08	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2038	07/08/2025	139.56 Put	Bond Future	820.8600	0.8209	1177.3900	1.1774	43.434	0.0000	0.0000
2025/07/08	2038	06/11/2025		Bond Future	141.3691	141.3691	141.0062	141.0062	0.257	0.0000	0.0000
2025/07/08	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2038	06/11/2025	143.88 Put	Bond Future	2510.8900	2.5109	2873.8000	2.8738	14.453	0.0000	0.0000
2025/07/08	2038	05/02/2026		Bond Future	141.8814	141.8814	141.5116	141.5116	0.261	0.0000	0.0000
2025/07/08	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2038	05/02/2026	143.20 Put	Bond Future	1318.6400	1.3186	1688.3800	1.6884	28.039	0.0000	0.0000
2025/07/08	2038	07/05/2026		Bond Future	144.5232	144.5232	144.1470	144.1470	0.260	0.0000	0.0000
2025/07/08	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2038	07/05/2026	144.53 Put	Bond Future	6.7600	0.0068	382.9900	0.3830	5,565.533	0.0000	0.0000
2025/07/08	2038	06/08/2026		Bond Future	144.9905	144.9905	144.6087	144.6087	0.263	0.0000	0.0000
2025/07/08	2038	06/08/2026	144.72 Call	Bond Future	270.5100	0.2705	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	111.3500	0.1114	100.000	0.0000	0.0000
2025/07/08	2040	07/08/2025	10.90 Put	Bond Future	964.9700	0.9650	1174.1700	1.1742	21.679	0.0000	0.0000
2025/07/08	2040	07/08/2025	10.90 Call	Bond Future	1131.6100	1.1316	891.2300	0.8912	21.242	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.20 Call	Bond Future	2420.7000	2.4207	2065.7700	2.0658	14.662	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.20 Put	Bond Future	348.0400	0.3480	442.6900	0.4427	27.195	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.50 Call	Bond Future	4020.5300	4.0205	3603.7000	3.6037	10.368	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.50 Put	Bond Future	103.8600	0.1039	136.6100	0.1366	31.533	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.60 Call	Bond Future	10184.7500	10.1848	9735.3100	9.7353	4.413	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.60 Put	Bond Future	0.4300	0.0004	0.5700	0.0006	32.558	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.10 Put	Bond Future	500.0800	0.5001	627.4000	0.6274	25.460	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.10 Call	Bond Future	1944.4100	1.9444	1622.1500	1.6222	16.574	0.0000	0.0000
2025/07/08	2040	07/08/2025	10.80 Put	Bond Future	1293.2500	1.2933	1548.1600	1.5482	19.711	0.0000	0.0000
2025/07/08	2040	07/08/2025	10.80 Call	Bond Future	810.3500	0.8104	615.6800	0.6157	24.023	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.40 Put	Bond Future	158.3700	0.1584	206.2800	0.2063	30.252	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.40 Call	Bond Future	3467.1100	3.4671	3065.4400	3.0654	11.585	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.00 Call	Bond Future	6868.5100	6.8685	6422.4500	6.4225	6.494	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.00 Put	Bond Future	9.9800	0.0100	13.5000	0.0135	35.271	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.00 Put	Bond Future	702.5900	0.7026	868.5100	0.8685	23.615	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.00 Call	Bond Future	1511.6100	1.5116	1227.9500	1.2280	18.765	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
2025/07/08	2040	07/08/2025	11.70 Put	Bond Future	42.5600	0.0426	56.8400	0.0568	33.553	0.0000	0.0000
2025/07/08	2040	07/08/2025	11.70 Call	Bond Future	5155.2800	5.1553	4719.9800	4.7200	8.444	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.40 Call	Bond Future	9100.8200	9.1008	8651.6800	8.6517	4.935	0.0000	0.0000
2025/07/08	2040	07/08/2025	12.40 Put	Bond Future	1.2500	0.0013	1.6900	0.0017	35.200	0.0000	0.0000
2025/07/08	2040	07/08/2025		Bond Future	10.8742	86.7756	10.9439	86.3260	0.641	0.0000	0.0000
2025/07/08	2040	07/08/2025	13.29 Call	Bond Future	13753.3300	13.7533	13303.7500	13.3038	3.269	0.0000	0.0000
2025/07/08	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2040	06/11/2025		Bond Future	10.9802	88.3990	11.0524	87.9412	0.657	0.0000	0.0000
2025/07/08	2040	06/11/2025	11.84 Call	Bond Future	5798.9500	5.7990	5418.6900	5.4187	6.557	0.0000	0.0000
2025/07/08	2040	06/11/2025	11.84 Put	Bond Future	573.4400	0.5734	650.9800	0.6510	13.522	0.0000	0.0000
2025/07/08	2040	05/02/2026		Bond Future	11.0940	85.5428	11.1689	85.0766	0.675	0.0000	0.0000
2025/07/08	2040	05/02/2026	11.49 Call	Bond Future	4224.1600	4.2242	3921.0200	3.9210	7.176	0.0000	0.0000
2025/07/08	2040	05/02/2026	11.49 Put	Bond Future	1801.7500	1.8018	1964.7800	1.9648	9.048	0.0000	0.0000
2025/07/08	2040	05/02/2026	13.23 Call	Bond Future	12170.0500	12.1701	11731.1600	11.7312	3.606	0.0000	0.0000
2025/07/08	2040	05/02/2026	13.23 Put	Bond Future	233.9500	0.2340	261.2300	0.2612	11.661	0.0000	0.0000
2025/07/08	2040	05/02/2026	11.82 Put	Bond Future	1252.9900	1.2530	1373.8800	1.3739	9.648	0.0000	0.0000
2025/07/08	2040	05/02/2026	11.82 Call	Bond Future	5616.8800	5.6169	5271.6000	5.2716	6.147	0.0000	0.0000
2025/07/08	2040	07/05/2026		Bond Future	11.2208	87.1141	11.2986	86.6395	0.693	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.67 Call	Bond Future	4979.0400	4.9790	4674.4500	4.6745	6.117	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.67 Put	Bond Future	2291.0900	2.2911	2461.0100	2.4610	7.417	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.22 Call	Bond Future	7230.5900	7.2306	6870.2800	6.8703	4.983	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.22 Put	Bond Future	1420.2300	1.4202	1534.4300	1.5344	8.041	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.72 Call	Bond Future	5173.6400	5.1736	4863.2500	4.8633	5.999	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.72 Put	Bond Future	2194.3100	2.1943	2358.4300	2.3584	7.479	0.0000	0.0000
2025/07/08	2040	07/05/2026	10.70 Put	Bond Future	5152.0200	5.1520	5455.8200	5.4558	5.897	0.0000	0.0000
2025/07/08	2040	07/05/2026	10.70 Call	Bond Future	1870.5500	1.8706	1699.8400	1.6998	9.126	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.53 Call	Bond Future	8575.9000	8.5759	8191.6000	8.1916	4.481	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.53 Put	Bond Future	1083.2200	1.0832	1173.4300	1.1734	8.328	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.03 Call	Bond Future	6428.5400	6.4285	6085.5100	6.0855	5.336	0.0000	0.0000
2025/07/08	2040	07/05/2026	12.03 Put	Bond Future	1676.5200	1.6765	1808.0000	1.8080	7.842	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.12 Put	Bond Future	3660.5100	3.6605	3902.6700	3.9027	6.615	0.0000	0.0000
2025/07/08	2040	07/05/2026	11.12 Call	Bond Future	3039.5300	3.0395	2807.1800	2.8072	7.644	0.0000	0.0000
2025/07/08	2040	06/08/2026		Bond Future	11.3622	84.1895	11.4431	83.7066	0.712	0.0000	0.0000
2025/07/08	2040	06/08/2026	12.19 Call	Bond Future	6823.5200	6.8235	6483.0800	6.4831	4.989	0.0000	0.0000
2025/07/08	2040	06/08/2026	12.19 Put	Bond Future	2067.9000	2.0679	2210.3300	2.2103	6.888	0.0000	0.0000
2025/07/08	2044	07/08/2025	12.20 Call	Bond Future	6635.2000	6.6352	6083.8200	6.0838	8.310	0.0000	0.0000
2025/07/08	2044	07/08/2025	12.20 Put	Bond Future	14.4600	0.0145	21.2700	0.0213	47.095	0.0000	0.0000
2025/07/08	2044	07/08/2025	11.85 Call	Bond Future	4628.0000	4.6280	4100.6400	4.1006	11.395	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
2025/07/08	2044	07/08/2025	11.85 Put	Bond Future	72.6500	0.0727	103.4800	0.1035	42.436	0.0000	0.0000
2025/07/08	2044	07/08/2025	11.30 Put	Bond Future	623.1100	0.6231	814.1200	0.8141	30.654	0.0000	0.0000
2025/07/08	2044	07/08/2025	11.30 Call	Bond Future	1741.6300	1.7416	1374.4500	1.3745	21.083	0.0000	0.0000
2025/07/08	2044	07/08/2025	10.63 Put	Bond Future	3515.8100	3.5158	4027.3100	4.0273	14.549	0.0000	0.0000
2025/07/08	2044	07/08/2025	10.63 Call	Bond Future	105.2500	0.1053	58.5600	0.0586	44.361	0.0000	0.0000
2025/07/08	2044	07/08/2025		Bond Future	11.1291	81.7940	11.2139	81.2358	0.762	0.0000	0.0000
2025/07/08	2044	07/08/2025	13.34 Call	Bond Future	12756.0200	12.7560	12197.8400	12.1978	4.376	0.0000	0.0000
2025/07/08	2044	07/08/2025	13.34 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/07/08	2044	06/11/2025		Bond Future	11.2343	83.3243	11.3221	82.7559	0.782	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.88 Call	Bond Future	4871.5500	4.8716	4435.8300	4.4358	8.944	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.88 Put	Bond Future	835.9800	0.8360	968.7000	0.9687	15.876	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.20 Call	Bond Future	6423.2300	6.4232	5941.0300	5.9410	7.507	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.20 Put	Bond Future	506.0900	0.5061	592.3300	0.5923	17.040	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.25 Call	Bond Future	6671.8100	6.6718	6183.7900	6.1838	7.315	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.25 Put	Bond Future	467.4100	0.4674	547.8300	0.5478	17.205	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.00 Call	Bond Future	5444.3700	5.4444	4989.3100	4.9893	8.358	0.0000	0.0000
2025/07/08	2044	06/11/2025	12.00 Put	Bond Future	694.3700	0.6944	807.7500	0.8078	16.328	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.75 Call	Bond Future	4269.3900	4.2694	3857.5200	3.8575	9.647	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.75 Put	Bond Future	1020.0400	1.0200	1176.6100	1.1766	15.349	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.25 Put	Bond Future	2125.0800	2.1251	2400.5900	2.4006	12.965	0.0000	0.0000
2025/07/08	2044	06/11/2025	11.25 Call	Bond Future	2227.1200	2.2271	1934.1900	1.9342	13.153	0.0000	0.0000
2025/07/08	2044	05/02/2026		Bond Future	11.3468	80.4984	11.4378	79.9195	0.802	0.0000	0.0000
2025/07/08	2044	05/02/2026	11.56 Call	Bond Future	3606.5900	3.6066	3266.4800	3.2665	9.430	0.0000	0.0000
2025/07/08	2044	05/02/2026	11.56 Put	Bond Future	2260.9000	2.2609	2499.6600	2.4997	10.560	0.0000	0.0000
2025/07/08	2044	07/05/2026		Bond Future	11.4710	81.9769	11.5653	81.3876	0.823	0.0000	0.0000
2025/07/08	2044	07/05/2026	11.80 Call	Bond Future	4641.5600	4.6416	4283.0000	4.2830	7.725	0.0000	0.0000
2025/07/08	2044	07/05/2026	11.80 Put	Bond Future	2616.4400	2.6164	2847.1600	2.8472	8.818	0.0000	0.0000
2025/07/08	2044	06/08/2026		Bond Future	11.6085	79.0840	11.7066	78.4842	0.844	0.0000	0.0000
2025/07/08	2044	06/08/2026	12.42 Call	Bond Future	6916.8600	6.9169	6497.3500	6.4974	6.065	0.0000	0.0000
2025/07/08	2044	06/08/2026	12.42 Put	Bond Future	2162.4400	2.1624	2342.7200	2.3427	8.337	0.0000	0.0000
2025/07/08	2046	07/08/2025		Bond Future	119.1788	119.1788	119.0961	119.0961	0.069	0.0000	0.0000
2025/07/08	2046	07/08/2025	118.69 Call	Bond Future	488.7900	0.4888	406.0600	0.4061	16.925	0.0000	0.0000
2025/07/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2046	06/11/2025		Bond Future	119.1793	119.1793	119.0951	119.0951	0.071	0.0000	0.0000
2025/07/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2046	06/11/2025	125.41 Put	Bond Future	6230.7000	6.2307	6314.9300	6.3149	1.352	0.0000	0.0000
2025/07/08	2046	05/02/2026		Bond Future	121.4361	121.4361	121.3507	121.3507	0.070	0.0000	0.0000
2025/07/08	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
2025/07/08	2046	05/02/2026	121.65 Put	Bond Future	213.9400	0.2139	299.3300	0.2993	39.913	0.0000	0.0000
2025/07/08	2046	07/05/2026		Bond Future	121.4019	121.4019	121.3155	121.3155	0.071	0.0000	0.0000
2025/07/08	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2046	07/05/2026	124.95 Put	Bond Future	3548.0700	3.5481	3634.5500	3.6346	2.437	0.0000	0.0000
2025/07/08	2046	06/08/2026		Bond Future	123.6423	123.6423	123.5545	123.5545	0.071	0.0000	0.0000
2025/07/08	2046	06/08/2026	122.38 Call	Bond Future	1262.2500	1.2623	1174.4900	1.1745	6.953	0.0000	0.0000
2025/07/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	07/08/2025		Bond Future	117.9628	117.9628	117.2899	117.2899	0.570	0.0000	0.0000
2025/07/08	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	07/08/2025	119.89 Put	Bond Future	1927.2400	1.9272	2600.0600	2.6001	34.911	0.0000	0.0000
2025/07/08	2050	06/11/2025		Bond Future	120.1990	120.1990	119.5138	119.5138	0.570	0.0000	0.0000
2025/07/08	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	06/11/2025	124.42 Put	Bond Future	4220.9600	4.2210	4906.2400	4.9062	16.235	0.0000	0.0000
2025/07/08	2050	05/02/2026		Bond Future	120.0631	120.0631	119.3649	119.3649	0.582	0.0000	0.0000
2025/07/08	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	05/02/2026	122.82 Put	Bond Future	2756.8700	2.7569	3455.1300	3.4551	25.328	0.0000	0.0000
2025/07/08	2050	07/05/2026		Bond Future	122.2987	122.2987	121.5880	121.5880	0.581	0.0000	0.0000
2025/07/08	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	07/05/2026	124.07 Put	Bond Future	1771.3000	1.7713	2482.0200	2.4820	40.124	0.0000	0.0000
2025/07/08	2050	06/08/2026		Bond Future	122.1030	122.1030	121.3801	121.3801	0.592	0.0000	0.0000
2025/07/08	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	2050	06/08/2026	123.27 Put	Bond Future	1167.0000	1.1670	1889.8900	1.8899	61.944	0.0000	0.0000
2025/07/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	AL37	07/08/2025		Index Future	1160.7450	1160.7450	1158.2940	1158.2940	0.211	0.0000	0.0000
2025/07/08	AL37	06/11/2025		Index Future	1182.4690	1182.4690	1179.9750	1179.9750	0.211	0.0000	0.0000
2025/07/08	AL37	05/02/2026		Index Future	1204.5890	1204.5890	1202.0500	1202.0500	0.211	0.0000	0.0000
2025/07/08	AL37	07/05/2026		Index Future	1226.7630	1226.7630	1224.1810	1224.1810	0.210	0.0000	0.0000
2025/07/08	AL37	06/08/2026		Index Future	1248.9230	1248.9230	1246.2980	1246.2980	0.210	0.0000	0.0000
2025/07/08	AL7T	07/08/2025		Index Future	1402.7620	1402.7620	1397.8220	1397.8220	0.352	0.0000	0.0000
2025/07/08	AL7T	06/11/2025		Index Future	1429.0150	1429.0150	1423.9860	1423.9860	0.352	0.0000	0.0000
2025/07/08	AL7T	05/02/2026		Index Future	1455.7470	1455.7470	1450.6260	1450.6260	0.352	0.0000	0.0000
2025/07/08	AL7T	07/05/2026		Index Future	1482.5450	1482.5450	1477.3340	1477.3340	0.351	0.0000	0.0000
2025/07/08	AL7T	06/08/2026		Index Future	1509.3240	1509.3240	1504.0240	1504.0240	0.351	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
2025/07/08	ALBI	07/08/2025		Index Future	1190.7130	1190.7130	1186.4230	1186.4230	0.360	0.0000
2025/07/08	ALBI	06/11/2025		Index Future	1212.9980	1212.9980	1208.6300	1208.6300	0.360	0.0000
2025/07/08	ALBI	05/02/2026		Index Future	1235.6890	1235.6890	1231.2420	1231.2420	0.360	0.0000
2025/07/08	ALBI	07/05/2026		Index Future	1258.4360	1258.4360	1253.9100	1253.9100	0.360	0.0000
2025/07/08	ALBI	06/08/2026		Index Future	1281.1670	1281.1670	1276.5640	1276.5640	0.359	0.0000
2025/07/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/08	ES33	07/08/2025		Bond Future	10.4921	86.9909	10.5466	86.7297	0.520	0.0000	0.0000
2025/07/08	ES33	07/08/2025	13.56 Call	Bond Future	13186.2600	13.1863	12925.0900	12.9251	1.981	0.0000	0.0000
2025/07/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES33	06/11/2025		Bond Future	10.6169	84.8453	10.6740	84.5794	0.537	0.0000	0.0000
2025/07/08	ES33	06/11/2025	12.01 Call	Bond Future	6195.0600	6.1951	5929.1300	5.9291	4.293	0.0000	0.0000
2025/07/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES33	05/02/2026		Bond Future	10.7547	86.4517	10.8145	86.1809	0.555	0.0000	0.0000
2025/07/08	ES33	05/02/2026	11.49 Call	Bond Future	3256.2500	3.2563	2985.4500	2.9855	8.316	0.0000	0.0000
2025/07/08	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES33	07/05/2026		Bond Future	10.9027	84.2656	10.9652	83.9900	0.574	0.0000	0.0000
2025/07/08	ES33	07/05/2026	11.69 Call	Bond Future	3385.0100	3.3850	3109.4400	3.1094	8.141	0.0000	0.0000
2025/07/08	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES33	06/08/2026		Bond Future	11.0684	85.8184	11.1341	85.5380	0.593	0.0000	0.0000
2025/07/08	ES33	06/08/2026	12.02 Call	Bond Future	3949.7400	3.9497	3669.3800	3.6694	7.098	0.0000	0.0000
2025/07/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES42	07/08/2025		Bond Future	11.3609	81.2980	11.4458	80.7767	0.747	0.0000	0.0000
2025/07/08	ES42	07/08/2025	13.79 Call	Bond Future	13025.8300	13.0258	12504.5700	12.5046	4.002	0.0000	0.0000
2025/07/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES42	06/11/2025		Bond Future	11.4786	78.5741	11.5665	78.0431	0.766	0.0000	0.0000
2025/07/08	ES42	06/11/2025	12.39 Call	Bond Future	5240.1900	5.2402	4709.2400	4.7092	10.132	0.0000	0.0000
2025/07/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES42	05/02/2026		Bond Future	11.6012	80.0613	11.6924	79.5204	0.786	0.0000	0.0000
2025/07/08	ES42	05/02/2026	11.85 Call	Bond Future	1461.5800	1.4616	920.7100	0.9207	37.006	0.0000	0.0000
2025/07/08	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	ES42	07/05/2026		Bond Future	11.7352	77.2862	11.8299	76.7355	0.807	0.0000	0.0000
2025/07/08	ES42	07/05/2026	12.20 Call	Bond Future	2644.8300	2.6448	2094.1100	2.0941	20.823	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
2025/07/08	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	ES42	06/08/2026		Bond Future	11.8780	78.7084	11.9764	78.1478	0.828	0.0000
2025/07/08	ES42	06/08/2026	12.65 Call	Bond Future	4234.0400	4.2340	3673.4800	3.6735	13.239	0.0000
2025/07/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GOVI	07/08/2025		GOVI	1172.1210	1172.1210	1168.0720	1168.0720	0.345	0.0000
2025/07/08	GOVI	07/08/2025	1,011. Call 00	GOVI	1611210.0000	161.1210	1570720.0000	157.0720	2.513	0.0000
2025/07/08	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GOVI	06/11/2025		GOVI	1194.0580	1194.0580	1189.9360	1189.9360	0.345	0.0000
2025/07/08	GOVI	06/11/2025	1,112. Call 00	GOVI	820580.0000	82.0580	779360.0000	77.9360	5.023	0.0000
2025/07/08	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GOVI	05/02/2026		GOVI	1216.3940	1216.3940	1212.1980	1212.1980	0.345	0.0000
2025/07/08	GOVI	05/02/2026	1,150. Call 00	GOVI	663940.0000	66.3940	621980.0000	62.1980	6.320	0.0000
2025/07/08	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GOVI	07/05/2026		GOVI	1238.7860	1238.7860	1234.5160	1234.5160	0.345	0.0000
2025/07/08	GOVI	07/05/2026	1,177. Call 00	GOVI	617860.0000	61.7860	575160.0000	57.5160	6.911	0.0000
2025/07/08	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GOVI	06/08/2026		GOVI	1261.1630	1261.1630	1256.8190	1256.8190	0.344	0.0000
2025/07/08	GOVI	06/08/2026	1,189. Call 00	GOVI	721630.0000	72.1630	678190.0000	67.8190	6.020	0.0000
2025/07/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/08	IGOV	07/08/2025		Index Future	380.5070	380.5070	379.8850	379.8850	0.163	0.0000
2025/07/08	IGOV	06/11/2025		Index Future	387.7220	387.7220	387.0890	387.0890	0.163	0.0000
2025/07/08	IGOV	05/02/2026		Index Future	395.0670	395.0670	394.4230	394.4230	0.163	0.0000
2025/07/08	IGOV	07/05/2026		Index Future	402.4300	402.4300	401.7750	401.7750	0.163	0.0000
2025/07/08	IGOV	06/08/2026		Index Future	409.7880	409.7880	409.1220	409.1220	0.163	0.0000
2025/07/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/08	R033	07/08/2025		Bond Future	9.2778	107.5279	9.3278	107.2524	0.539	0.0000	0.0000
2025/07/08	R033	07/08/2025	10.33 Call	Bond Future	5630.1900	5.6302	5358.7400	5.3587	4.821	0.0000	0.0000
2025/07/08	R033	07/08/2025	10.33 Put	Bond Future	24.9400	0.0249	29.0100	0.0290	16.319	0.0000	0.0000
2025/07/08	R033	06/11/2025		Bond Future	9.3591	104.4965	9.4115	104.2160	0.560	0.0000	0.0000
2025/07/08	R033	06/11/2025	10.33 Call	Bond Future	5279.3700	5.2794	5028.4000	5.0284	4.754	0.0000	0.0000
2025/07/08	R033	06/11/2025	10.33 Put	Bond Future	238.2700	0.2383	267.8000	0.2678	12.394	0.0000	0.0000
2025/07/08	R033	05/02/2026		Bond Future	9.4479	106.4501	9.5029	106.1646	0.582	0.0000	0.0000
2025/07/08	R033	05/02/2026	10.49 Call	Bond Future	5796.5600	5.7966	5558.4000	5.5584	4.109	0.0000	0.0000
2025/07/08	R033	05/02/2026	10.49 Put	Bond Future	556.2100	0.5562	603.5900	0.6036	8.518	0.0000	0.0000
2025/07/08	R033	07/05/2026		Bond Future	9.5495	103.3629	9.6072	103.0725	0.605	0.0000	0.0000
2025/07/08	R033	07/05/2026	10.38 Call	Bond Future	5106.8900	5.1069	4888.5900	4.8886	4.275	0.0000	0.0000
2025/07/08	R033	07/05/2026	10.38 Put	Bond Future	1032.2100	1.0322	1104.3500	1.1044	6.989	0.0000	0.0000
2025/07/08	R033	06/08/2026		Bond Future	9.6665	105.2439	9.7273	104.9485	0.629	0.0000	0.0000
2025/07/08	R033	06/08/2026	10.25 Call	Bond Future	4503.5700	4.5036	4306.6200	4.3066	4.373	0.0000	0.0000
2025/07/08	R033	06/08/2026	10.25 Put	Bond Future	1713.9400	1.7139	1812.4100	1.8124	5.745	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.90 Call	Bond Future	5903.1500	5.9032	5586.9600	5.5870	5.356	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.90 Put	Bond Future	20.3200	0.0203	24.5600	0.0246	20.866	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.40 Call	Bond Future	3297.5000	3.2975	3008.5500	3.0086	8.763	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.40 Put	Bond Future	156.0900	0.1561	187.5700	0.1876	20.168	0.0000	0.0000
2025/07/08	R035	07/08/2025	11.30 Call	Bond Future	7999.8600	7.9999	7680.1000	7.6801	3.997	0.0000	0.0000
2025/07/08	R035	07/08/2025	11.30 Put	Bond Future	3.4300	0.0034	4.1000	0.0041	19.534	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.08 Put	Bond Future	481.1700	0.4812	567.8400	0.5678	18.012	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.08 Call	Bond Future	1807.8700	1.8079	1574.1100	1.5741	12.930	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.58 Put	Bond Future	77.6500	0.0777	93.7800	0.0938	20.773	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.58 Call	Bond Future	4218.9900	4.2190	3914.6900	3.9147	7.213	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
2025/07/08	R035	07/08/2025	11.34 Call	Bond Future		8206.8700	8.2069	7886.9900	7.8870	3.898	0.0000	0.0000
2025/07/08	R035	07/08/2025	11.34 Put	Bond Future		2.8600	0.0029	3.4100	0.0034	19.231	0.0000	0.0000
2025/07/08	R035	07/08/2025		Bond Future		9.8513	98.0143	9.9061	97.6939	0.557	0.0000	0.0000
2025/07/08	R035	07/08/2025	12.65 Call	Bond Future		14642.5600	14.6426	14322.1300	14.3221	2.188	0.0000	0.0000
2025/07/08	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.20 Call	Bond Future		2333.9100	2.3339	2074.4900	2.0745	11.115	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.20 Put	Bond Future		321.0700	0.3211	382.0800	0.3821	19.002	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.35 Call	Bond Future		3048.8800	3.0489	2765.8900	2.7659	9.282	0.0000	0.0000
2025/07/08	R035	07/08/2025	10.35 Put	Bond Future		187.8700	0.1879	225.3100	0.2253	19.929	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.30 Call	Bond Future		3049.9200	3.0499	2826.9400	2.8269	7.311	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.30 Put	Bond Future		1044.6200	1.0446	1147.8600	1.1479	9.883	0.0000	0.0000
2025/07/08	R035	06/11/2025		Bond Future		9.9446	95.3449	10.0017	95.0186	0.574	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.20 Call	Bond Future		7053.6600	7.0537	6753.8200	6.7538	4.251	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.20 Put	Bond Future		219.7800	0.2198	246.1600	0.2462	12.003	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.08 Put	Bond Future		1476.1700	1.4762	1611.5300	1.6115	9.170	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.08 Call	Bond Future		2246.8900	2.2469	2056.0300	2.0560	8.494	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.58 Put	Bond Future		657.6300	0.6576	727.8400	0.7278	10.676	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.58 Call	Bond Future		4202.8000	4.2028	3946.7900	3.9468	6.091	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.67 Call	Bond Future		9312.7800	9.3128	8998.2200	8.9982	3.378	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.67 Put	Bond Future		92.4400	0.0924	104.1000	0.1041	12.614	0.0000	0.0000
2025/07/08	R035	06/11/2025	9.91 Put	Bond Future		1903.5000	1.9035	2066.6000	2.0666	8.568	0.0000	0.0000
2025/07/08	R035	06/11/2025	9.91 Call	Bond Future		1705.0500	1.7051	1541.9300	1.5419	9.567	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.41 Put	Bond Future		873.4800	0.8735	962.6600	0.9627	10.210	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.41 Call	Bond Future		3487.8800	3.4879	3250.8400	3.2508	6.796	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.43 Call	Bond Future		8157.0300	8.1570	7848.6000	7.8486	3.781	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.43 Put	Bond Future		144.1100	0.1441	161.9000	0.1619	12.345	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.95 Call	Bond Future		10648.1600	10.6482	10328.3500	10.3284	3.003	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.95 Put	Bond Future		48.0300	0.0480	54.4400	0.0544	13.346	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.45 Call	Bond Future		8253.3300	8.2533	7944.3000	7.9443	3.744	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.45 Put	Bond Future		138.9100	0.1389	156.1000	0.1561	12.375	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.95 Put	Bond Future		345.2700	0.3453	385.1000	0.3851	11.536	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.95 Call	Bond Future		5872.7300	5.8727	5586.3400	5.5863	4.877	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.44 Put	Bond Future		831.2500	0.8313	916.8300	0.9168	10.295	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.44 Call	Bond Future		3610.8400	3.6108	3370.2000	3.3702	6.664	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.94 Put	Bond Future		351.4100	0.3514	391.8800	0.3919	11.516	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.94 Call	Bond Future		5826.0700	5.8261	5540.3200	5.5403	4.905	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.99 Call	Bond Future		10838.0100	10.8380	10517.6300	10.5176	2.956	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.99 Put	Bond Future		43.2600	0.0433	49.1000	0.0491	13.500	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.50 Call	Bond Future		3861.1400	3.8611	3613.6300	3.6136	6.410	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
2025/07/08	R035	06/11/2025	10.50 Put	Bond Future	752.3900	0.7524	831.1000	0.8311	10.461	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.15 Call	Bond Future	2490.8500	2.4909	2289.2400	2.2892	8.094	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.15 Put	Bond Future	1324.9200	1.3249	1449.5300	1.4495	9.405	0.0000	0.0000
2025/07/08	R035	06/11/2025	9.77 Put	Bond Future	2324.0200	2.3240	2511.0900	2.5111	8.049	0.0000	0.0000
2025/07/08	R035	06/11/2025	9.77 Call	Bond Future	1317.3300	1.3173	1178.1800	1.1782	10.563	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.00 Put	Bond Future	315.6500	0.3157	352.3800	0.3524	11.636	0.0000	0.0000
2025/07/08	R035	06/11/2025	11.00 Call	Bond Future	6106.4900	6.1065	5817.0000	5.8170	4.741	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.68 Call	Bond Future	4641.3500	4.6414	4375.7200	4.3757	5.723	0.0000	0.0000
2025/07/08	R035	06/11/2025	10.68 Put	Bond Future	554.5900	0.5546	615.1800	0.6152	10.925	0.0000	0.0000
2025/07/08	R035	05/02/2026	11.17 Call	Bond Future	6678.2100	6.6782	6401.9900	6.4020	4.136	0.0000	0.0000
2025/07/08	R035	05/02/2026	11.17 Put	Bond Future	673.0200	0.6730	728.9500	0.7290	8.310	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.67 Call	Bond Future	4607.9600	4.6080	4368.5500	4.3686	5.196	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.67 Put	Bond Future	1209.9700	1.2100	1302.7100	1.3027	7.665	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.17 Put	Bond Future	2117.0800	2.1171	2262.0300	2.2620	6.847	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.17 Call	Bond Future	2803.0700	2.8031	2615.8700	2.6159	6.678	0.0000	0.0000
2025/07/08	R035	05/02/2026	11.00 Put	Bond Future	823.3300	0.8233	890.1100	0.8901	8.111	0.0000	0.0000
2025/07/08	R035	05/02/2026	11.00 Call	Bond Future	5953.5500	5.9536	5688.1800	5.6882	4.457	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.44 Put	Bond Future	1571.5100	1.5715	1686.3900	1.6864	7.310	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.44 Call	Bond Future	3735.2800	3.7353	3518.0100	3.5180	5.817	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.94 Put	Bond Future	883.6700	0.8837	954.6700	0.9547	8.035	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.94 Call	Bond Future	5702.2700	5.7023	5441.1200	5.4411	4.580	0.0000	0.0000
2025/07/08	R035	05/02/2026	12.44 Call	Bond Future	12290.5000	12.2905	11969.0800	11.9691	2.615	0.0000	0.0000
2025/07/08	R035	05/02/2026	12.44 Put	Bond Future	103.7900	0.1038	114.5200	0.1145	10.338	0.0000	0.0000
2025/07/08	R035	05/02/2026		Bond Future	10.0466	97.1276	10.1062	96.7955	0.593	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.79 Call	Bond Future	5086.4300	5.0864	4836.8000	4.8368	4.908	0.0000	0.0000
2025/07/08	R035	05/02/2026	10.79 Put	Bond Future	1053.3300	1.0533	1135.8500	1.1359	7.834	0.0000	0.0000
2025/07/08	R035	07/05/2026		Bond Future	10.1534	94.4091	10.2156	94.0711	0.612	0.0000	0.0000
2025/07/08	R035	07/05/2026	10.86 Call	Bond Future	5294.1100	5.2941	5054.8800	5.0549	4.519	0.0000	0.0000
2025/07/08	R035	07/05/2026	10.86 Put	Bond Future	1545.2900	1.5453	1644.0300	1.6440	6.390	0.0000	0.0000
2025/07/08	R035	06/08/2026		Bond Future	10.2749	96.1283	10.3398	95.7844	0.632	0.0000	0.0000
2025/07/08	R035	06/08/2026	11.06 Call	Bond Future	5813.7000	5.8137	5572.2100	5.5722	4.154	0.0000	0.0000
2025/07/08	R035	06/08/2026	11.06 Put	Bond Future	1766.2100	1.7662	1868.5600	1.8686	5.795	0.0000	0.0000
2025/07/08	R038	07/08/2025		Bond Future	10.4770	106.7074	10.5367	106.2873	0.570	0.0000	0.0000
2025/07/08	R038	07/08/2025	11.24 Call	Bond Future	5243.1000	5.2431	4838.3700	4.8384	7.719	0.0000	0.0000
2025/07/08	R038	07/08/2025	11.24 Put	Bond Future	56.3100	0.0563	71.6700	0.0717	27.278	0.0000	0.0000
2025/07/08	R038	06/11/2025		Bond Future	10.5831	103.2194	10.6451	102.7917	0.586	0.0000	0.0000
2025/07/08	R038	06/11/2025	11.24 Call	Bond Future	5181.4800	5.1815	4844.5000	4.8445	6.504	0.0000	0.0000
2025/07/08	R038	06/11/2025	11.24 Put	Bond Future	781.4700	0.7815	872.2200	0.8722	11.613	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	
2025/07/08	R038	06/11/2025	12.33 Call			Bond Future	11221.0600	11.2211	10808.5300	10.8085	3.676	0.0000	0.0000
2025/07/08	R038	06/11/2025	12.33 Put			Bond Future	108.6200	0.1086	123.8200	0.1238	13.994	0.0000	0.0000
2025/07/08	R038	06/11/2025	10.98 Put			Bond Future	1196.5500	1.1966	1326.0300	1.3260	10.821	0.0000	0.0000
2025/07/08	R038	06/11/2025	10.98 Call			Bond Future	3888.6500	3.8887	3590.4000	3.5904	7.670	0.0000	0.0000
2025/07/08	R038	05/02/2026				Bond Future	10.6956	105.1490	10.7602	104.7135	0.603	0.0000	0.0000
2025/07/08	R038	05/02/2026	11.44 Call			Bond Future	6172.6500	6.1727	5846.6700	5.8467	5.281	0.0000	0.0000
2025/07/08	R038	05/02/2026	11.44 Put			Bond Future	1308.9300	1.3089	1418.4400	1.4184	8.366	0.0000	0.0000
2025/07/08	R038	07/05/2026				Bond Future	10.8184	101.5964	10.8856	101.1532	0.621	0.0000	0.0000
2025/07/08	R038	07/05/2026	11.40 Call			Bond Future	5830.2400	5.8302	5529.1100	5.5291	5.165	0.0000	0.0000
2025/07/08	R038	07/05/2026	11.40 Put			Bond Future	2083.0900	2.0831	2225.1600	2.2252	6.820	0.0000	0.0000
2025/07/08	R038	06/08/2026				Bond Future	10.9534	103.4446	11.0233	102.9937	0.639	0.0000	0.0000
2025/07/08	R038	06/08/2026	11.77 Call			Bond Future	7288.8800	7.2889	6970.9900	6.9710	4.361	0.0000	0.0000
2025/07/08	R038	06/08/2026	11.77 Put			Bond Future	2201.2000	2.2012	2334.2400	2.3342	6.044	0.0000	0.0000
2025/07/08	R053	07/08/2025				Bond Future	11.0204	109.4287	11.1003	108.7132	0.725	0.0000	0.0000
2025/07/08	R053	07/08/2025	13.17 Call			Bond Future	16594.6700	16.5947	15879.2300	15.8792	4.311	0.0000	0.0000
2025/07/08	R053	07/08/2025	13.17 Put			Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2025/07/08	R053	06/11/2025				Bond Future	11.1208	105.6134	11.2036	104.8848	0.744	0.0000	0.0000
2025/07/08	R053	06/11/2025	11.76 Call			Bond Future	6455.4900	6.4555	5892.2800	5.8923	8.725	0.0000	0.0000
2025/07/08	R053	06/11/2025	11.76 Put			Bond Future	1056.3300	1.0563	1221.7800	1.2218	15.663	0.0000	0.0000
2025/07/08	R053	05/02/2026				Bond Future	11.2259	107.5878	11.3117	106.8457	0.764	0.0000	0.0000
2025/07/08	R053	05/02/2026	11.49 Call			Bond Future	5310.2600	5.3103	4861.6600	4.8617	8.448	0.0000	0.0000
2025/07/08	R053	05/02/2026	11.49 Put			Bond Future	3056.2500	3.0563	3349.6900	3.3497	9.601	0.0000	0.0000
2025/07/08	R053	07/05/2026				Bond Future	11.3385	103.7027	11.4274	102.9473	0.785	0.0000	0.0000
2025/07/08	R053	07/05/2026	11.69 Call			Bond Future	6360.9900	6.3610	5894.5200	5.8945	7.333	0.0000	0.0000
2025/07/08	R053	07/05/2026	11.69 Put			Bond Future	3433.4700	3.4335	3722.3900	3.7224	8.415	0.0000	0.0000
2025/07/08	R053	06/08/2026				Bond Future	11.4601	105.5890	11.5525	104.8202	0.806	0.0000	0.0000
2025/07/08	R053	06/08/2026	12.28 Call			Bond Future	9630.2900	9.6303	9094.9100	9.0949	5.559	0.0000	0.0000
2025/07/08	R053	06/08/2026	12.28 Put			Bond Future	3152.6200	3.1526	3386.0400	3.3860	7.404	0.0000	0.0000
2025/07/08	R186	07/08/2025				Bond Future	7.7391	104.9667	7.7494	104.9533	0.134	0.0000	0.0000
2025/07/08	R186	07/08/2025	9.68 Call			Bond Future	2479.5800	2.4796	2466.1200	2.4661	0.543	0.0000	0.0000
2025/07/08	R186	07/08/2025	9.68 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R186	07/08/2025	10.25 Call			Bond Future	3191.9300	3.1919	3178.4700	3.1785	0.422	0.0000	0.0000
2025/07/08	R186	07/08/2025	10.25 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R186	07/08/2025	9.22 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R186	07/08/2025	9.22 Call			Bond Future	1899.5100	1.8995	1886.0500	1.8861	0.709	0.0000	0.0000
2025/07/08	R186	06/11/2025				Bond Future	7.7732	106.9308	7.7858	106.9173	0.163	0.0000	0.0000
2025/07/08	R186	06/11/2025	8.13 Call			Bond Future	474.7000	0.4747	463.9600	0.4640	2.262	0.0000	0.0000
2025/07/08	R186	06/11/2025	8.13 Put			Bond Future	94.7900	0.0948	97.5600	0.0976	2.922	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	
2025/07/08	R186	05/02/2026		Bond Future	7.8363	103.6250	7.8526	103.6114	0.208	0.0000	0.0000
2025/07/08	R186	05/02/2026	8.43 Call	Bond Future	608.6400	0.6086	598.0000	0.5980	1.748	0.0000	0.0000
2025/07/08	R186	05/02/2026	8.43 Put	Bond Future	116.0700	0.1161	118.9900	0.1190	2.516	0.0000	0.0000
2025/07/08	R186	07/05/2026		Bond Future	8.0149	105.5294	8.0376	105.5159	0.284	0.0000	0.0000
2025/07/08	R186	07/05/2026	8.69 Call	Bond Future	519.6100	0.5196	509.5400	0.5095	1.938	0.0000	0.0000
2025/07/08	R186	07/05/2026	8.69 Put	Bond Future	120.1700	0.1202	123.6000	0.1236	2.854	0.0000	0.0000
2025/07/08	R186	06/08/2026		Bond Future	8.4679	102.1456	8.5055	102.1322	0.445	0.0000	0.0000
2025/07/08	R186	06/08/2026	8.57 Call	Bond Future	203.5300	0.2035	196.2400	0.1962	3.582	0.0000	0.0000
2025/07/08	R186	06/08/2026	8.57 Put	Bond Future	167.2000	0.1672	173.3100	0.1733	3.654	0.0000	0.0000
2025/07/08	R202	07/08/2025		Bond Future	269.0169	269.0169	268.7393	268.7393	0.103	0.0000	0.0000
2025/07/08	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R202	07/08/2025	271.60 Put	Bond Future	2583.0800	2.5831	2860.7100	2.8607	10.748	0.0000	0.0000
2025/07/08	R202	06/11/2025		Bond Future	274.1168	274.1168	273.8344	273.8344	0.103	0.0000	0.0000
2025/07/08	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R202	06/11/2025	275.64 Put	Bond Future	1523.1600	1.5232	1805.5900	1.8056	18.542	0.0000	0.0000
2025/07/08	R202	05/02/2026		Bond Future	273.9729	273.9729	273.6859	273.6859	0.105	0.0000	0.0000
2025/07/08	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R202	05/02/2026	277.82 Put	Bond Future	3847.0800	3.8471	4134.0900	4.1341	7.460	0.0000	0.0000
2025/07/08	R202	07/05/2026		Bond Future	279.0750	279.0750	278.7833	278.7833	0.105	0.0000	0.0000
2025/07/08	R202	07/05/2026	277.55 Call	Bond Future	1525.0200	1.5250	1233.3000	1.2333	19.129	0.0000	0.0000
2025/07/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R202	06/08/2026		Bond Future	278.8012	278.8012	278.5063	278.5063	0.106	0.0000	0.0000
2025/07/08	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R202	06/08/2026	278.86 Put	Bond Future	58.8000	0.0588	353.7100	0.3537	501.548	0.0000	0.0000
2025/07/08	R209	07/08/2025		Bond Future	10.1314	77.3560	10.1861	77.0656	0.540	0.0000	0.0000
2025/07/08	R209	07/08/2025	12.68 Call	Bond Future	12077.7400	12.0777	11787.3600	11.7874	2.404	0.0000	0.0000
2025/07/08	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R209	06/11/2025		Bond Future	10.2216	75.6514	10.2784	75.3557	0.555	0.0000	0.0000
2025/07/08	R209	06/11/2025	11.27 Call	Bond Future	5552.2200	5.5522	5292.2900	5.2923	4.682	0.0000	0.0000
2025/07/08	R209	06/11/2025	11.27 Put	Bond Future	330.0700	0.3301	365.7800	0.3658	10.819	0.0000	0.0000
2025/07/08	R209	05/02/2026		Bond Future	10.3177	77.0657	10.3766	76.7647	0.571	0.0000	0.0000
2025/07/08	R209	05/02/2026	10.93 Call	Bond Future	4190.6900	4.1907	3974.3100	3.9743	5.163	0.0000	0.0000
2025/07/08	R209	05/02/2026	10.93 Put	Bond Future	1136.8000	1.1368	1221.4500	1.2215	7.446	0.0000	0.0000
2025/07/08	R209	07/05/2026		Bond Future	10.4230	75.3308	10.4842	75.0244	0.586	0.0000	0.0000
2025/07/08	R209	07/05/2026	11.07 Call	Bond Future	4679.2700	4.6793	4466.0600	4.4661	4.556	0.0000	0.0000
2025/07/08	R209	07/05/2026	11.07 Put	Bond Future	1518.3500	1.5184	1611.4900	1.6115	6.134	0.0000	0.0000
2025/07/08	R209	06/08/2026		Bond Future	10.5398	76.7022	10.6033	76.3905	0.603	0.0000	0.0000
2025/07/08	R209	06/08/2026	11.39 Call	Bond Future	5677.2300	5.6772	5454.9100	5.4549	3.916	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	
2025/07/08	R209	06/08/2026	11.39 Put	Bond Future	1641.5200	1.6415	1730.8700	1.7309	5.443	0.0000	0.0000
2025/07/08	R210	07/08/2025		Bond Future	249.7084	249.7084	249.8401	249.8401	0.053	0.0000	0.0000
2025/07/08	R210	07/08/2025	248.44 Call	Bond Future	1268.4400	1.2684	1400.1400	1.4001	10.383	0.0000	0.0000
2025/07/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R210	06/11/2025		Bond Future	251.0180	251.0180	251.1527	251.1527	0.054	0.0000	0.0000
2025/07/08	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R210	06/11/2025	252.14 Put	Bond Future	1122.0200	1.1220	987.3500	0.9874	12.002	0.0000	0.0000
2025/07/08	R210	05/02/2026		Bond Future	255.7715	255.7715	255.9093	255.9093	0.054	0.0000	0.0000
2025/07/08	R210	05/02/2026	253.10 Call	Bond Future	2671.5300	2.6715	2809.3200	2.8093	5.158	0.0000	0.0000
2025/07/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R210	07/05/2026		Bond Future	257.0554	257.0554	257.1966	257.1966	0.055	0.0000	0.0000
2025/07/08	R210	07/05/2026	255.40 Call	Bond Future	1655.4000	1.6554	1796.5900	1.7966	8.529	0.0000	0.0000
2025/07/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R210	06/08/2026		Bond Future	261.8008	261.8008	261.9454	261.9454	0.055	0.0000	0.0000
2025/07/08	R210	06/08/2026	259.84 Call	Bond Future	1960.7700	1.9608	2105.4300	2.1054	7.378	0.0000	0.0000
2025/07/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R213	07/08/2025		Bond Future	8.7211	95.6830	8.7714	95.4755	0.577	0.0000	0.0000
2025/07/08	R213	07/08/2025	11.66 Call	Bond Future	11215.9100	11.2159	11008.4700	11.0085	1.850	0.0000	0.0000
2025/07/08	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	R213	06/11/2025		Bond Future	8.7889	93.9214	8.8421	93.7102	0.605	0.0000	0.0000
2025/07/08	R213	06/11/2025	10.05 Call	Bond Future	4965.2300	4.9652	4768.1800	4.7682	3.969	0.0000	0.0000
2025/07/08	R213	06/11/2025	10.05 Put	Bond Future	113.4800	0.1135	127.5900	0.1276	12.434	0.0000	0.0000
2025/07/08	R213	05/02/2026		Bond Future	8.8665	95.6776	8.9229	95.4627	0.636	0.0000	0.0000
2025/07/08	R213	05/02/2026	9.89 Call	Bond Future	4238.7900	4.2388	4061.0600	4.0611	4.193	0.0000	0.0000
2025/07/08	R213	05/02/2026	9.89 Put	Bond Future	431.3800	0.4314	468.5800	0.4686	8.623	0.0000	0.0000
2025/07/08	R213	07/05/2026		Bond Future	8.9522	93.8844	9.0120	93.6658	0.668	0.0000	0.0000
2025/07/08	R213	07/05/2026	9.80 Call	Bond Future	3821.0800	3.8211	3657.4900	3.6575	4.281	0.0000	0.0000
2025/07/08	R213	07/05/2026	9.80 Put	Bond Future	781.4700	0.7815	836.4900	0.8365	7.041	0.0000	0.0000
2025/07/08	R213	06/08/2026		Bond Future	9.0572	95.5948	9.1209	95.3725	0.704	0.0000	0.0000
2025/07/08	R213	06/08/2026	9.69 Call	Bond Future	3323.1300	3.3231	3172.6600	3.1727	4.528	0.0000	0.0000
2025/07/08	R213	06/08/2026	9.69 Put	Bond Future	1144.5000	1.1445	1216.2800	1.2163	6.272	0.0000	0.0000
2025/07/08	R214	07/08/2025		Bond Future	10.8240	70.7127	10.9089	70.2381	0.785	0.0000	0.0000
2025/07/08	R214	07/08/2025	12.97 Call	Bond Future	10625.7300	10.6257	10151.0700	10.1511	4.467	0.0000	0.0000
2025/07/08	R214	07/08/2025	12.97 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/07/08	R214	06/11/2025		Bond Future	10.9225	68.7376	11.0103	68.2542	0.804	0.0000	0.0000
2025/07/08	R214	06/11/2025	11.64 Call	Bond Future	4392.0900	4.3921	4008.0300	4.0080	8.744	0.0000	0.0000
2025/07/08	R214	06/11/2025	11.64 Put	Bond Future	586.8200	0.5868	686.2000	0.6862	16.935	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	
2025/07/08	R214	05/02/2026		Bond Future	11.0278	70.0229	11.1187	69.5305	0.824	0.0000	0.0000
2025/07/08	R214	05/02/2026	11.26 Call	Bond Future	3129.8200	3.1298	2837.5400	2.8375	9.339	0.0000	0.0000
2025/07/08	R214	05/02/2026	11.26 Put	Bond Future	1882.0800	1.8821	2082.1400	2.0821	10.630	0.0000	0.0000
2025/07/08	R214	07/05/2026		Bond Future	11.1355	68.0113	11.2295	67.5101	0.844	0.0000	0.0000
2025/07/08	R214	07/05/2026	11.53 Call	Bond Future	4152.3000	4.1523	3838.2200	3.8382	7.564	0.0000	0.0000
2025/07/08	R214	07/05/2026	11.53 Put	Bond Future	2084.4200	2.0844	2271.5300	2.2715	8.977	0.0000	0.0000
2025/07/08	R214	06/08/2026		Bond Future	11.2541	69.2497	11.3514	68.7396	0.865	0.0000	0.0000
2025/07/08	R214	06/08/2026	11.97 Call	Bond Future	5570.1700	5.5702	5221.8400	5.2218	6.253	0.0000	0.0000
2025/07/08	R214	06/08/2026	11.97 Put	Bond Future	1946.2500	1.9463	2108.0800	2.1081	8.315	0.0000	0.0000
2025/07/08	R248	07/08/2025		Bond Future	11.1112	84.5167	11.1910	83.9713	0.719	0.0000	0.0000
2025/07/08	R248	07/08/2025	13.21 Call	Bond Future	12482.7500	12.4828	11937.3700	11.9374	4.369	0.0000	0.0000
2025/07/08	R248	07/08/2025	13.21 Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2025/07/08	R248	06/11/2025		Bond Future	11.2154	81.6581	11.2981	81.1027	0.737	0.0000	0.0000
2025/07/08	R248	06/11/2025	11.74 Call	Bond Future	4436.6400	4.4366	4030.3300	4.0303	9.158	0.0000	0.0000
2025/07/08	R248	06/11/2025	11.74 Put	Bond Future	1020.7400	1.0207	1169.8600	1.1699	14.609	0.0000	0.0000
2025/07/08	R248	05/02/2026		Bond Future	11.3266	83.1849	11.4123	82.6193	0.757	0.0000	0.0000
2025/07/08	R248	05/02/2026	11.46 Call	Bond Future	3491.4400	3.4914	3173.5800	3.1736	9.104	0.0000	0.0000
2025/07/08	R248	05/02/2026	11.46 Put	Bond Future	2614.0400	2.6140	2861.8200	2.8618	9.479	0.0000	0.0000
2025/07/08	R248	07/05/2026		Bond Future	11.4399	80.2733	11.5286	79.6975	0.776	0.0000	0.0000
2025/07/08	R248	07/05/2026	11.72 Call	Bond Future	4577.7400	4.5777	4233.0700	4.2331	7.529	0.0000	0.0000
2025/07/08	R248	07/05/2026	11.72 Put	Bond Future	2784.7700	2.7848	3015.9000	3.0159	8.300	0.0000	0.0000
2025/07/08	R248	06/08/2026		Bond Future	11.5641	81.7344	11.6563	81.1483	0.797	0.0000	0.0000
2025/07/08	R248	06/08/2026	12.37 Call	Bond Future	7189.8100	7.1898	6780.9300	6.7809	5.687	0.0000	0.0000
2025/07/08	R248	06/08/2026	12.37 Put	Bond Future	2304.6000	2.3046	2481.8100	2.4818	7.689	0.0000	0.0000
2025/07/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

