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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2025 TO 11/07/2025

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
2025/07/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/11	2029	07/08/2025		Bond Future	138.7550	138.7550	138.8037	0.035	0.0000	0.0000
2025/07/11	2029	07/08/2025	137.41 Call	Bond Future	1345.0000	1.3450	1393.6900	3.620	0.0000	0.0000
2025/07/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2029	06/11/2025		Bond Future	139.9493	139.9493	140.0005	0.037	0.0000	0.0000
2025/07/11	2029	06/11/2025	139.79 Call	Bond Future	159.2900	0.1593	210.5300	32.168	0.0000	0.0000
2025/07/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/11	2029	05/02/2026		Bond Future		142.6011	142.6011	142.6446	0.031	0.0000	0.0000	
2025/07/11	2029	05/02/2026	140.11 Call	Bond Future		2491.0700	2.4911	2534.5700	1.746	0.0000	0.0000	
2025/07/11	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2029	07/05/2026		Bond Future		143.7984	143.7984	143.8504	0.036	0.0000	0.0000	
2025/07/11	2029	07/05/2026	141.82 Call	Bond Future		1978.4100	1.9784	2030.3600	2.626	0.0000	0.0000	
2025/07/11	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2029	06/08/2026		Bond Future		146.4560	146.4560	146.5113	0.038	0.0000	0.0000	
2025/07/11	2029	06/08/2026	144.10 Call	Bond Future		2355.9700	2.3560	2411.3000	2.349	0.0000	0.0000	
2025/07/11	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2030	07/08/2025	8.72 Put	Bond Future		95.7800	0.0958	136.0300	42.023	0.0000	0.0000	
2025/07/11	2030	07/08/2025	8.72 Call	Bond Future		1502.3500	1.5024	1284.0700	14.529	0.0000	0.0000	
2025/07/11	2030	07/08/2025	9.22 Put	Bond Future		7.0700	0.0071	11.2500	59.123	0.0000	0.0000	
2025/07/11	2030	07/08/2025	9.22 Call	Bond Future		3182.3600	3.1824	2928.0100	7.992	0.0000	0.0000	
2025/07/11	2030	07/08/2025	9.81 Call	Bond Future		5212.1000	5.2121	4953.7200	4.957	0.0000	0.0000	
2025/07/11	2030	07/08/2025	9.81 Put	Bond Future		0.2000	0.0002	0.3500	75.000	0.0000	0.0000	
2025/07/11	2030	07/08/2025	12.12 Call	Bond Future		12688.8500	12.6889	12430.3200	2.037	0.0000	0.0000	
2025/07/11	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2030	07/08/2025	10.48 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2030	07/08/2025	10.48 Call	Bond Future		7460.3100	7.4603	7201.7800	3.465	0.0000	0.0000	
2025/07/11	2030	07/08/2025		Bond Future		8.3303	99.0446	8.4014	98.7861	0.854	0.0000	0.0000
2025/07/11	2030	07/08/2025	11.11 Call	Bond Future		9514.0200	9.5140	9255.4900	9.2555	2.717	0.0000	0.0000
2025/07/11	2030	07/08/2025	11.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/11	2030	06/11/2025		Bond Future		8.3778	100.8987	8.4535	100.6366	0.904	0.0000	0.0000
2025/07/11	2030	06/11/2025	9.54 Call	Bond Future		4019.5100	4.0195	3778.0300	3.7780	6.008	0.0000	0.0000
2025/07/11	2030	06/11/2025	9.54 Put	Bond Future		87.8900	0.0879	108.5500	0.1086	23.507	0.0000	0.0000
2025/07/11	2030	06/11/2025	8.72 Put	Bond Future		502.9800	0.5030	590.0700	0.5901	17.315	0.0000	0.0000
2025/07/11	2030	06/11/2025	8.72 Call	Bond Future		1681.0100	1.6810	1505.9600	1.5060	10.413	0.0000	0.0000
2025/07/11	2030	06/11/2025	9.22 Put	Bond Future		178.9200	0.1789	216.7200	0.2167	21.127	0.0000	0.0000
2025/07/11	2030	06/11/2025	9.22 Call	Bond Future		3047.4700	3.0475	2823.1300	2.8231	7.362	0.0000	0.0000
2025/07/11	2030	06/11/2025	10.08 Call	Bond Future		5717.9900	5.7180	5462.7100	5.4627	4.465	0.0000	0.0000
2025/07/11	2030	06/11/2025	10.08 Put	Bond Future		25.0900	0.0251	31.9500	0.0320	27.342	0.0000	0.0000
2025/07/11	2030	05/02/2026		Bond Future		8.4336	98.7783	8.5169	98.5050	0.987	0.0000	0.0000
2025/07/11	2030	05/02/2026	9.49 Call	Bond Future		3711.0800	3.7111	3490.7600	3.4908	5.937	0.0000	0.0000
2025/07/11	2030	05/02/2026	9.49 Put	Bond Future		311.6000	0.3116	364.6100	0.3646	17.012	0.0000	0.0000
2025/07/11	2030	07/05/2026		Bond Future		8.5160	100.5950	8.6040	100.3224	1.033	0.0000	0.0000
2025/07/11	2030	07/05/2026	9.39 Call	Bond Future		3276.9100	3.2769	3040.3900	3.0404	7.218	0.0000	0.0000
2025/07/11	2030	07/05/2026	9.39 Put	Bond Future		609.4300	0.6094	645.4900	0.6455	5.917	0.0000	0.0000
2025/07/11	2030	06/08/2026		Bond Future		8.6238	98.4199	8.7188	98.1440	1.101	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/11	2030	06/08/2026	9.22 Call	Bond Future	2665.8500	2.6659	2498.3500	2.4984	6.283	0.0000	0.0000
2025/07/11	2030	06/08/2026	9.22 Put	Bond Future	949.7000	0.9497	1058.0300	1.0580	11.407	0.0000	0.0000
2025/07/11	2031	07/08/2025		Bond Future	107.5869	107.5869	107.7980	107.7980	0.196	0.0000	0.0000
2025/07/11	2031	07/08/2025	107.65 Call	Bond Future	178.0600	0.1781	284.7600	0.2848	59.924	0.0000	0.0000
2025/07/11	2031	07/08/2025	107.65 Put	Bond Future	241.1700	0.2412	136.7800	0.1368	43.285	0.0000	0.0000
2025/07/11	2031	06/11/2025		Bond Future	109.6275	109.6275	109.8440	109.8440	0.197	0.0000	0.0000
2025/07/11	2031	06/11/2025	109.69 Call	Bond Future	341.7900	0.3418	445.6900	0.4457	30.399	0.0000	0.0000
2025/07/11	2031	06/11/2025	109.69 Put	Bond Future	404.2600	0.4043	291.7100	0.2917	27.841	0.0000	0.0000
2025/07/11	2031	05/02/2026		Bond Future	109.3198	109.3198	109.5330	109.5330	0.195	0.0000	0.0000
2025/07/11	2031	05/02/2026	111.76 Call	Bond Future	2.9000	0.0029	4.1300	0.0041	42.414	0.0000	0.0000
2025/07/11	2031	05/02/2026	111.76 Put	Bond Future	2443.1500	2.4432	2231.1200	2.2311	8.679	0.0000	0.0000
2025/07/11	2031	07/05/2026		Bond Future	111.3565	111.3565	111.5801	111.5801	0.201	0.0000	0.0000
2025/07/11	2031	07/05/2026	113.84 Call	Bond Future	1.4800	0.0015	2.1000	0.0021	41.892	0.0000	0.0000
2025/07/11	2031	07/05/2026	113.84 Put	Bond Future	2484.9600	2.4850	2262.0500	2.2621	8.970	0.0000	0.0000
2025/07/11	2031	06/08/2026		Bond Future	110.9901	110.9901	111.2187	111.2187	0.206	0.0000	0.0000
2025/07/11	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2031	06/08/2026	113.81 Put	Bond Future	2819.9300	2.8199	2591.2900	2.5913	8.108	0.0000	0.0000
2025/07/11	2032	07/08/2025	9.40 Put	Bond Future	208.2800	0.2083	287.0300	0.2870	37.810	0.0000	0.0000
2025/07/11	2032	07/08/2025	9.40 Call	Bond Future	2003.6600	2.0037	1696.4500	1.6965	15.332	0.0000	0.0000
2025/07/11	2032	07/08/2025	9.90 Put	Bond Future	29.9400	0.0299	44.9500	0.0450	50.134	0.0000	0.0000
2025/07/11	2032	07/08/2025	9.90 Call	Bond Future	4131.1700	4.1312	3760.2200	3.7602	8.979	0.0000	0.0000
2025/07/11	2032	07/08/2025	10.59 Call	Bond Future	7169.6000	7.1696	6784.6500	6.7847	5.369	0.0000	0.0000
2025/07/11	2032	07/08/2025	10.59 Put	Bond Future	1.5400	0.0015	2.5500	0.0026	65.584	0.0000	0.0000
2025/07/11	2032	07/08/2025		Bond Future	9.0212	99.2147	9.1019	98.8288	0.894	0.0000	0.0000
2025/07/11	2032	07/08/2025	12.01 Call	Bond Future	13083.3800	13.0834	12697.4200	12.6974	2.950	0.0000	0.0000
2025/07/11	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2032	06/11/2025		Bond Future	9.0948	96.9114	9.1794	96.5195	0.930	0.0000	0.0000
2025/07/11	2032	06/11/2025	10.42 Call	Bond Future	6037.0700	6.0371	5674.8700	5.6749	6.000	0.0000	0.0000
2025/07/11	2032	06/11/2025	10.42 Put	Bond Future	121.5400	0.1215	151.3100	0.1513	24.494	0.0000	0.0000
2025/07/11	2032	06/11/2025	9.40 Put	Bond Future	847.7500	0.8478	992.1700	0.9922	17.036	0.0000	0.0000
2025/07/11	2032	06/11/2025	9.40 Call	Bond Future	2252.4400	2.2524	2004.8900	2.0049	10.990	0.0000	0.0000
2025/07/11	2032	06/11/2025	9.90 Put	Bond Future	340.5800	0.3406	411.4900	0.4115	20.820	0.0000	0.0000
2025/07/11	2032	06/11/2025	9.90 Call	Bond Future	3991.0600	3.9911	3670.0000	3.6700	8.044	0.0000	0.0000
2025/07/11	2032	06/11/2025	10.89 Call	Bond Future	7944.7700	7.9448	7564.6000	7.5646	4.785	0.0000	0.0000
2025/07/11	2032	06/11/2025	10.89 Put	Bond Future	41.8600	0.0419	53.6600	0.0537	28.189	0.0000	0.0000
2025/07/11	2032	05/02/2026		Bond Future	9.1761	98.7242	9.2666	98.3188	0.986	0.0000	0.0000
2025/07/11	2032	05/02/2026	10.16 Call	Bond Future	4848.9600	4.8490	4532.4300	4.5324	6.528	0.0000	0.0000
2025/07/11	2032	05/02/2026	10.16 Put	Bond Future	555.1800	0.5552	644.0600	0.6441	16.009	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
2025/07/11	2032	07/05/2026		Bond Future	9.2705	96.3802	9.3647	95.9730	1.017	0.0000	0.0000
2025/07/11	2032	07/05/2026	10.14 Call	Bond Future	4616.0500	4.6161	4277.1100	4.2771	7.343	0.0000	0.0000
2025/07/11	2032	07/05/2026	10.14 Put	Bond Future	939.3100	0.9393	1007.6600	1.0077	7.277	0.0000	0.0000
2025/07/11	2032	06/08/2026		Bond Future	9.3815	98.1365	9.4808	97.7234	1.059	0.0000	0.0000
2025/07/11	2032	06/08/2026	10.12 Call	Bond Future	4293.2400	4.2932	4022.3400	4.0223	6.310	0.0000	0.0000
2025/07/11	2032	06/08/2026	10.12 Put	Bond Future	1274.2000	1.2742	1416.3600	1.4164	11.157	0.0000	0.0000
2025/07/11	2033	07/08/2025		Bond Future	130.0810	130.0810	130.0386	130.0386	0.033	0.0000	0.0000
2025/07/11	2033	07/08/2025	128.65 Call	Bond Future	1431.0100	1.4310	1388.5800	1.3886	2.965	0.0000	0.0000
2025/07/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2033	06/11/2025		Bond Future	131.0099	131.0099	130.9682	130.9682	0.032	0.0000	0.0000
2025/07/11	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2033	06/11/2025	133.14 Put	Bond Future	2130.1000	2.1301	2171.7700	2.1718	1.956	0.0000	0.0000
2025/07/11	2033	05/02/2026		Bond Future	133.4924	133.4924	133.4418	133.4418	0.038	0.0000	0.0000
2025/07/11	2033	05/02/2026	132.88 Call	Bond Future	612.3900	0.6124	561.7700	0.5618	8.266	0.0000	0.0000
2025/07/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2033	07/05/2026		Bond Future	134.4179	134.4179	134.3734	134.3734	0.033	0.0000	0.0000
2025/07/11	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2033	07/05/2026	135.16 Put	Bond Future	742.1200	0.7421	786.5800	0.7866	5.991	0.0000	0.0000
2025/07/11	2033	06/08/2026		Bond Future	136.9022	136.9022	136.8592	136.8592	0.031	0.0000	0.0000
2025/07/11	2033	06/08/2026	134.25 Call	Bond Future	2652.1800	2.6522	2609.1600	2.6092	1.622	0.0000	0.0000
2025/07/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.50 Put	Bond Future	638.0500	0.6381	874.4500	0.8745	37.050	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.50 Call	Bond Future	1294.0400	1.2940	959.4900	0.9595	25.853	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.00 Put	Bond Future	81.4400	0.0814	127.6000	0.1276	56.680	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.00 Call	Bond Future	3651.6100	3.6516	3126.8200	3.1268	14.371	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.83 Call	Bond Future	8115.0600	8.1151	7544.8300	7.5448	7.027	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.83 Put	Bond Future	0.9000	0.0009	1.6200	0.0016	80.000	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.45 Call	Bond Future	6085.7900	6.0858	5520.5900	5.5206	9.287	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.45 Put	Bond Future	8.0700	0.0081	13.8200	0.0138	71.252	0.0000	0.0000
2025/07/11	2037	07/08/2025	12.17 Call	Bond Future	9876.0200	9.8760	9305.1700	9.3052	5.780	0.0000	0.0000
2025/07/11	2037	07/08/2025	12.17 Put	Bond Future	0.1100	0.0001	0.2100	0.0002	90.909	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.42 Call	Bond Future	5923.3500	5.9234	5359.1100	5.3591	9.526	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.42 Put	Bond Future	9.5200	0.0095	16.2300	0.0162	70.483	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.55 Put	Bond Future	534.5100	0.5345	743.2000	0.7432	39.043	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.55 Call	Bond Future	1488.1800	1.4882	1125.9200	1.1259	24.342	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.64 Put	Bond Future	382.0300	0.3820	545.1000	0.5451	42.685	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.64 Call	Bond Future	1867.9700	1.8680	1460.0900	1.4601	21.835	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.82 Call	Bond Future	8062.4400	8.0624	7492.2600	7.4923	7.072	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
2025/07/11	2037	07/08/2025	11.82 Put	Bond Future		0.9500	0.0010	1.7200	0.0017	81.053	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.07 Call	Bond Future		4025.5500	4.0256	3489.1000	3.4891	13.326	0.0000	0.0000
2025/07/11	2037	07/08/2025	11.07 Put	Bond Future		58.2900	0.0583	92.7900	0.0928	59.187	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.34 Put	Bond Future		1073.4600	1.0735	1404.6800	1.4047	30.855	0.0000	0.0000
2025/07/11	2037	07/08/2025	10.34 Call	Bond Future		767.2900	0.7673	527.5600	0.5276	31.244	0.0000	0.0000
2025/07/11	2037	07/08/2025		Bond Future		10.3907	87.7699	10.4858	87.1989	0.915	0.0000	0.0000
2025/07/11	2037	07/08/2025	13.01 Call	Bond Future		13997.3200	13.9973	13426.3700	13.4264	4.079	0.0000	0.0000
2025/07/11	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2037	06/11/2025		Bond Future		10.4888	89.4129	10.5873	88.8324	0.940	0.0000	0.0000
2025/07/11	2037	06/11/2025	11.63 Call	Bond Future		6717.1000	6.7171	6177.6900	6.1777	8.030	0.0000	0.0000
2025/07/11	2037	06/11/2025	11.63 Put	Bond Future		310.8700	0.3109	352.0200	0.3520	13.237	0.0000	0.0000
2025/07/11	2037	06/11/2025	10.50 Put	Bond Future		1894.8300	1.8948	2127.3200	2.1273	12.270	0.0000	0.0000
2025/07/11	2037	06/11/2025	10.50 Call	Bond Future		1961.2500	1.9613	1613.1800	1.6132	17.747	0.0000	0.0000
2025/07/11	2037	06/11/2025	11.00 Put	Bond Future		887.2200	0.8872	1001.1100	1.0011	12.837	0.0000	0.0000
2025/07/11	2037	06/11/2025	11.00 Call	Bond Future		3841.1200	3.8411	3374.4500	3.3745	12.149	0.0000	0.0000
2025/07/11	2037	06/11/2025	12.16 Call	Bond Future		9282.8300	9.2828	8717.6000	8.7176	6.089	0.0000	0.0000
2025/07/11	2037	06/11/2025	12.16 Put	Bond Future		123.7000	0.1237	139.0300	0.1390	12.393	0.0000	0.0000
2025/07/11	2037	05/02/2026	12.27 Call	Bond Future		9376.0900	9.3761	8852.0900	8.8521	5.589	0.0000	0.0000
2025/07/11	2037	05/02/2026	12.27 Put	Bond Future		370.2800	0.3703	443.2200	0.4432	19.699	0.0000	0.0000
2025/07/11	2037	05/02/2026	10.90 Put	Bond Future		1805.3000	1.8053	2058.0900	2.0581	14.003	0.0000	0.0000
2025/07/11	2037	05/02/2026	10.90 Call	Bond Future		3550.5200	3.5505	3206.3700	3.2064	9.693	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.86 Call	Bond Future		7526.6000	7.5266	7037.9500	7.0380	6.492	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.86 Put	Bond Future		599.8900	0.5999	708.1800	0.7082	18.052	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.36 Call	Bond Future		5358.7800	5.3588	4933.5900	4.9336	7.934	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.36 Put	Bond Future		1074.2300	1.0742	1245.9800	1.2460	15.988	0.0000	0.0000
2025/07/11	2037	05/02/2026	10.65 Put	Bond Future		2372.0300	2.3720	2674.8000	2.6748	12.764	0.0000	0.0000
2025/07/11	2037	05/02/2026	10.65 Call	Bond Future		2691.6900	2.6917	2397.5200	2.3975	10.929	0.0000	0.0000
2025/07/11	2037	05/02/2026	12.73 Call	Bond Future		11444.0600	11.4441	10890.4100	10.8904	4.838	0.0000	0.0000
2025/07/11	2037	05/02/2026	12.73 Put	Bond Future		195.1200	0.1951	238.4100	0.2384	22.186	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.40 Put	Bond Future		1025.8900	1.0259	1191.5400	1.1915	16.147	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.40 Call	Bond Future		5526.2600	5.5263	5094.9700	5.0950	7.804	0.0000	0.0000
2025/07/11	2037	05/02/2026		Bond Future		10.5947	86.8271	10.6982	86.2301	0.977	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.20 Call	Bond Future		4702.6300	4.7026	4303.5200	4.3035	8.487	0.0000	0.0000
2025/07/11	2037	05/02/2026	11.20 Put	Bond Future		1289.2600	1.2893	1487.0900	1.4871	15.344	0.0000	0.0000
2025/07/11	2037	07/05/2026	12.40 Call	Bond Future		9557.5400	9.5575	9010.0500	9.0101	5.728	0.0000	0.0000
2025/07/11	2037	07/05/2026	12.40 Put	Bond Future		681.7600	0.6818	737.1200	0.7371	8.120	0.0000	0.0000
2025/07/11	2037	07/05/2026	10.95 Put	Bond Future		2505.1000	2.5051	2700.3900	2.7004	7.796	0.0000	0.0000
2025/07/11	2037	07/05/2026	10.95 Call	Bond Future		3824.6000	3.8246	3417.0400	3.4170	10.656	0.0000	0.0000
2025/07/11	2037	07/05/2026		Bond Future		10.7150	88.4234	10.8218	87.8206	0.996	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	
2025/07/11	2037	07/05/2026	11.32 Call		Bond Future	5151.2400	5.1512	4688.5300	4.6885	8.982	0.0000	0.0000
2025/07/11	2037	07/05/2026	11.32 Put		Bond Future	1809.7000	1.8097	1949.8400	1.9498	7.744	0.0000	0.0000
2025/07/11	2037	06/08/2026			Bond Future	10.8505	85.7752	10.9615	85.1628	1.023	0.0000	0.0000
2025/07/11	2037	06/08/2026	11.71 Call		Bond Future	6405.4400	6.4054	6000.8800	6.0009	6.316	0.0000	0.0000
2025/07/11	2037	06/08/2026	11.71 Put		Bond Future	1817.2200	1.8172	2025.0000	2.0250	11.434	0.0000	0.0000
2025/07/11	2038	07/08/2025			Bond Future	138.0408	138.0408	138.2592	138.2592	0.158	0.0000	0.0000
2025/07/11	2038	07/08/2025	139.56 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2038	07/08/2025	139.56 Put		Bond Future	1519.1700	1.5192	1300.8000	1.3008	14.374	0.0000	0.0000
2025/07/11	2038	06/11/2025			Bond Future	140.6592	140.6592	140.8833	140.8833	0.159	0.0000	0.0000
2025/07/11	2038	06/11/2025	143.88 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2038	06/11/2025	143.88 Put		Bond Future	3220.8200	3.2208	2996.7500	2.9968	6.957	0.0000	0.0000
2025/07/11	2038	05/02/2026			Bond Future	141.1591	141.1591	141.3784	141.3784	0.155	0.0000	0.0000
2025/07/11	2038	05/02/2026	143.20 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2038	05/02/2026	143.20 Put		Bond Future	2040.8600	2.0409	1821.5900	1.8216	10.744	0.0000	0.0000
2025/07/11	2038	07/05/2026			Bond Future	143.7896	143.7896	144.0210	144.0210	0.161	0.0000	0.0000
2025/07/11	2038	07/05/2026	144.53 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2038	07/05/2026	144.53 Put		Bond Future	740.3800	0.7404	509.0000	0.5090	31.252	0.0000	0.0000
2025/07/11	2038	06/08/2026			Bond Future	144.2465	144.2465	144.4837	144.4837	0.164	0.0000	0.0000
2025/07/11	2038	06/08/2026	144.72 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2038	06/08/2026	144.72 Put		Bond Future	473.5200	0.4735	236.3300	0.2363	50.091	0.0000	0.0000
2025/07/11	2040	07/08/2025	10.90 Put		Bond Future	849.8600	0.8499	1195.7500	1.1958	40.700	0.0000	0.0000
2025/07/11	2040	07/08/2025	10.90 Call		Bond Future	1155.1600	1.1552	790.2900	0.7903	31.586	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.20 Call		Bond Future	2492.1900	2.4922	1936.1200	1.9361	22.313	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.20 Put		Bond Future	280.8700	0.2809	435.5600	0.4356	55.075	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.50 Call		Bond Future	4130.1600	4.1302	3471.2300	3.4712	15.954	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.50 Put		Bond Future	74.8300	0.0748	126.6600	0.1267	69.264	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.60 Call		Bond Future	10323.1600	10.3232	9612.5800	9.6126	6.883	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.60 Put		Bond Future	0.1800	0.0002	0.3600	0.0004	100.000	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.10 Put		Bond Future	416.7900	0.4168	626.2700	0.6263	50.260	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.10 Call		Bond Future	1999.7800	1.9998	1498.5000	1.4985	25.067	0.0000	0.0000
2025/07/11	2040	07/08/2025	10.80 Put		Bond Future	1165.0900	1.1651	1585.8700	1.5859	36.116	0.0000	0.0000
2025/07/11	2040	07/08/2025	10.80 Call		Bond Future	820.8500	0.8209	530.8700	0.5309	35.327	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.40 Put		Bond Future	118.8000	0.1188	195.5900	0.1956	64.638	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.40 Call		Bond Future	3566.2000	3.5662	2932.2300	2.9322	17.777	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.00 Call		Bond Future	7002.8800	7.0029	6297.2400	6.2972	10.076	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.00 Put		Bond Future	5.6900	0.0057	10.8100	0.0108	89.982	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.00 Put		Bond Future	602.9000	0.6029	876.9500	0.8770	45.455	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.00 Call		Bond Future	1550.5800	1.5506	1113.8700	1.1139	28.164	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
2025/07/11	2040	07/08/2025	11.70 Put	Bond Future	28.1000	0.0281	50.0200	0.0500	78.007	0.0000	0.0000
2025/07/11	2040	07/08/2025	11.70 Call	Bond Future	5279.4800	5.2795	4590.6400	4.5906	13.047	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.40 Call	Bond Future	9238.8100	9.2388	8528.6400	8.5286	7.687	0.0000	0.0000
2025/07/11	2040	07/08/2025	12.40 Put	Bond Future	0.5800	0.0006	1.1700	0.0012	101.724	0.0000	0.0000
2025/07/11	2040	07/08/2025		Bond Future	10.8529	86.9142	10.9630	86.2035	1.015	0.0000	0.0000
2025/07/11	2040	07/08/2025	13.29 Call	Bond Future	13891.9900	13.8920	13181.2300	13.1812	5.116	0.0000	0.0000
2025/07/11	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2040	06/11/2025		Bond Future	10.9579	88.5413	11.0719	87.8183	1.040	0.0000	0.0000
2025/07/11	2040	06/11/2025	11.84 Call	Bond Future	5898.4800	5.8985	5259.8000	5.2598	10.828	0.0000	0.0000
2025/07/11	2040	06/11/2025	11.84 Put	Bond Future	530.7600	0.5308	615.0700	0.6151	15.885	0.0000	0.0000
2025/07/11	2040	05/02/2026		Bond Future	11.0707	85.6886	11.1899	84.9466	1.077	0.0000	0.0000
2025/07/11	2040	05/02/2026	11.49 Call	Bond Future	4300.3400	4.3003	3840.4000	3.8404	10.695	0.0000	0.0000
2025/07/11	2040	05/02/2026	11.49 Put	Bond Future	1732.1700	1.7322	2014.2300	2.0142	16.284	0.0000	0.0000
2025/07/11	2040	05/02/2026	13.23 Call	Bond Future	12300.0500	12.3001	11611.3400	11.6113	5.599	0.0000	0.0000
2025/07/11	2040	05/02/2026	13.23 Put	Bond Future	218.1900	0.2182	271.4800	0.2715	24.424	0.0000	0.0000
2025/07/11	2040	05/02/2026	11.82 Put	Bond Future	1198.1200	1.1981	1411.9100	1.4119	17.844	0.0000	0.0000
2025/07/11	2040	05/02/2026	11.82 Call	Bond Future	5707.7700	5.7078	5179.5600	5.1796	9.254	0.0000	0.0000
2025/07/11	2040	07/05/2026		Bond Future	11.1964	87.2638	11.3194	86.5132	1.098	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.67 Call	Bond Future	5059.1600	5.0592	4513.2600	4.5133	10.790	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.67 Put	Bond Future	2221.4400	2.2214	2426.2100	2.4262	9.218	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.22 Call	Bond Future	7329.9900	7.3300	6707.3400	6.7073	8.495	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.22 Put	Bond Future	1369.8600	1.3699	1497.8800	1.4979	9.345	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.72 Call	Bond Future	5255.6800	5.2557	4700.9600	4.7010	10.555	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.72 Put	Bond Future	2126.5800	2.1266	2322.5300	2.3225	9.214	0.0000	0.0000
2025/07/11	2040	07/05/2026	10.70 Put	Bond Future	5041.8600	5.0419	5480.3400	5.4803	8.697	0.0000	0.0000
2025/07/11	2040	07/05/2026	10.70 Call	Bond Future	1910.1600	1.9102	1597.9700	1.5980	16.344	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.53 Call	Bond Future	8684.2300	8.6842	8031.4200	8.0314	7.517	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.53 Put	Bond Future	1041.7800	1.0418	1139.6400	1.1396	9.394	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.03 Call	Bond Future	6521.7600	6.5218	5921.5200	5.9215	9.204	0.0000	0.0000
2025/07/11	2040	07/05/2026	12.03 Put	Bond Future	1619.9700	1.6200	1770.4000	1.7704	9.286	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.12 Put	Bond Future	3568.0900	3.5681	3890.3300	3.8903	9.031	0.0000	0.0000
2025/07/11	2040	07/05/2026	11.12 Call	Bond Future	3096.8800	3.0969	2668.4500	2.6685	13.834	0.0000	0.0000
2025/07/11	2040	06/08/2026		Bond Future	11.3365	84.3435	11.4643	83.5807	1.127	0.0000	0.0000
2025/07/11	2040	06/08/2026	12.19 Call	Bond Future	6918.7800	6.9188	6410.3000	6.4103	7.349	0.0000	0.0000
2025/07/11	2040	06/08/2026	12.19 Put	Bond Future	2009.1400	2.0091	2263.4600	2.2635	12.658	0.0000	0.0000
2025/07/11	2044	07/08/2025	12.20 Call	Bond Future	6604.8500	6.6049	5890.5700	5.8906	10.814	0.0000	0.0000
2025/07/11	2044	07/08/2025	12.20 Put	Bond Future	10.1000	0.0101	18.5300	0.0185	83.465	0.0000	0.0000
2025/07/11	2044	07/08/2025	11.85 Call	Bond Future	4587.5000	4.5875	3905.6400	3.9056	14.863	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
2025/07/11	2044	07/08/2025	11.85 Put	Bond Future	58.1400	0.0581	98.9900	0.0990	70.261	0.0000
2025/07/11	2044	07/08/2025	11.30 Put	Bond Future	582.0300	0.5820	846.0700	0.8461	45.365	0.0000
2025/07/11	2044	07/08/2025	11.30 Call	Bond Future	1674.5600	1.6746	1215.8900	1.2159	27.390	0.0000
2025/07/11	2044	07/08/2025	10.63 Put	Bond Future	3520.2800	3.5203	4197.2700	4.1973	19.231	0.0000
2025/07/11	2044	07/08/2025	10.63 Call	Bond Future	83.7300	0.0837	38.0100	0.0380	54.604	0.0000
2025/07/11	2044	07/08/2025		Bond Future	11.1330	81.7680	11.2431	81.0453	0.989	0.0000
2025/07/11	2044	07/08/2025	13.34 Call	Bond Future	12730.0200	12.7300	12007.3200	12.0073	5.677	0.0000
2025/07/11	2044	07/08/2025	13.34 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/07/11	2044	06/11/2025		Bond Future	11.2383	83.2987	11.3521	82.5635	1.013	0.0000
2025/07/11	2044	06/11/2025	11.88 Call	Bond Future	4829.4000	4.8294	4216.8900	4.2169	12.683	0.0000
2025/07/11	2044	06/11/2025	11.88 Put	Bond Future	819.4700	0.8195	942.1900	0.9422	14.976	0.0000
2025/07/11	2044	06/11/2025	12.20 Call	Bond Future	6383.5100	6.3835	5723.4900	5.7235	10.339	0.0000
2025/07/11	2044	06/11/2025	12.20 Put	Bond Future	492.0100	0.4920	567.2200	0.5672	15.286	0.0000
2025/07/11	2044	06/11/2025	12.25 Call	Bond Future	6632.5400	6.6325	5967.0200	5.9670	10.034	0.0000
2025/07/11	2044	06/11/2025	12.25 Put	Bond Future	453.7800	0.4538	523.4900	0.5235	15.362	0.0000
2025/07/11	2044	06/11/2025	12.00 Call	Bond Future	5402.9900	5.4030	4769.2200	4.7692	11.730	0.0000
2025/07/11	2044	06/11/2025	12.00 Put	Bond Future	678.6300	0.6786	780.0900	0.7801	14.951	0.0000
2025/07/11	2044	06/11/2025	11.75 Call	Bond Future	4226.7000	4.2267	3641.3900	3.6414	13.848	0.0000
2025/07/11	2044	06/11/2025	11.75 Put	Bond Future	1002.9900	1.0030	1152.9100	1.1529	14.947	0.0000
2025/07/11	2044	06/11/2025	11.25 Put	Bond Future	2110.5000	2.1105	2410.3200	2.4103	14.206	0.0000
2025/07/11	2044	06/11/2025	11.25 Call	Bond Future	2186.9000	2.1869	1751.4900	1.7515	19.910	0.0000
2025/07/11	2044	05/02/2026		Bond Future	11.3507	80.4732	11.4696	79.7190	1.047	0.0000
2025/07/11	2044	05/02/2026	11.56 Call	Bond Future	3571.6800	3.5717	3151.6900	3.1517	11.759	0.0000
2025/07/11	2044	05/02/2026	11.56 Put	Bond Future	2251.1900	2.2512	2585.3800	2.5854	14.845	0.0000
2025/07/11	2044	07/05/2026		Bond Future	11.4749	81.9524	11.5974	81.1891	1.068	0.0000
2025/07/11	2044	07/05/2026	11.80 Call	Bond Future	4609.6000	4.6096	4077.7300	4.0777	11.538	0.0000
2025/07/11	2044	07/05/2026	11.80 Put	Bond Future	2608.9100	2.6089	2840.3400	2.8403	8.871	0.0000
2025/07/11	2044	06/08/2026		Bond Future	11.6123	79.0605	11.7394	78.2847	1.094	0.0000
2025/07/11	2044	06/08/2026	12.42 Call	Bond Future	6886.3400	6.8863	6370.9500	6.3710	7.484	0.0000
2025/07/11	2044	06/08/2026	12.42 Put	Bond Future	2155.4300	2.1554	2415.8100	2.4158	12.080	0.0000
2025/07/11	2046	07/08/2025		Bond Future	119.3694	119.3694	119.1987	119.1987	0.143	0.0000
2025/07/11	2046	07/08/2025	118.69 Call	Bond Future	679.4000	0.6794	508.7100	0.5087	25.124	0.0000
2025/07/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/11	2046	06/11/2025		Bond Future	119.3748	119.3748	119.2021	119.2021	0.145	0.0000
2025/07/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/11	2046	06/11/2025	125.41 Put	Bond Future	6035.1700	6.0352	6207.9000	6.2079	2.862	0.0000
2025/07/11	2046	05/02/2026		Bond Future	121.6365	121.6365	121.4532	121.4532	0.151	0.0000
2025/07/11	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	0.0000	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
2025/07/11	2046	05/02/2026	121.65 Put	Bond Future	13.5000	0.0135	196.7700	0.1968	1,357.556	0.0000	0.0000
2025/07/11	2046	07/05/2026		Bond Future	121.6079	121.6079	121.4276	121.4276	0.148	0.0000	0.0000
2025/07/11	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2046	07/05/2026	124.95 Put	Bond Future	3342.1000	3.3421	3522.4300	3.5224	5.396	0.0000	0.0000
2025/07/11	2046	06/08/2026		Bond Future	123.8543	123.8543	123.6724	123.6724	0.147	0.0000	0.0000
2025/07/11	2046	06/08/2026	122.38 Call	Bond Future	1474.2800	1.4743	1292.4400	1.2924	12.334	0.0000	0.0000
2025/07/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	07/08/2025		Bond Future	117.9797	117.9797	117.4022	117.4022	0.490	0.0000	0.0000
2025/07/11	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	07/08/2025	119.89 Put	Bond Future	1910.2700	1.9103	2487.8100	2.4878	30.233	0.0000	0.0000
2025/07/11	2050	06/11/2025		Bond Future	120.2176	120.2176	119.6306	119.6306	0.488	0.0000	0.0000
2025/07/11	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	06/11/2025	124.42 Put	Bond Future	4202.3600	4.2024	4789.4200	4.7894	13.970	0.0000	0.0000
2025/07/11	2050	05/02/2026		Bond Future	120.0833	120.0833	119.4771	119.4771	0.505	0.0000	0.0000
2025/07/11	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	05/02/2026	122.82 Put	Bond Future	2736.7400	2.7367	3342.9100	3.3429	22.149	0.0000	0.0000
2025/07/11	2050	07/05/2026		Bond Future	122.3209	122.3209	121.7104	121.7104	0.499	0.0000	0.0000
2025/07/11	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	07/05/2026	124.07 Put	Bond Future	1749.0800	1.7491	2359.6100	2.3596	34.906	0.0000	0.0000
2025/07/11	2050	06/08/2026		Bond Future	122.1283	122.1283	121.5077	121.5077	0.508	0.0000	0.0000
2025/07/11	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	2050	06/08/2026	123.27 Put	Bond Future	1141.7000	1.1417	1762.3500	1.7624	54.362	0.0000	0.0000
2025/07/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	AL37	07/08/2025		Index Future	1162.3640	1162.3640	1158.6360	1158.6360	0.321	0.0000	0.0000
2025/07/11	AL37	06/11/2025		Index Future	1184.1250	1184.1250	1180.3420	1180.3420	0.319	0.0000	0.0000
2025/07/11	AL37	05/02/2026		Index Future	1206.2830	1206.2830	1202.3550	1202.3550	0.326	0.0000	0.0000
2025/07/11	AL37	07/05/2026		Index Future	1228.4990	1228.4990	1224.5660	1224.5660	0.320	0.0000	0.0000
2025/07/11	AL37	06/08/2026		Index Future	1250.7010	1250.7010	1246.7170	1246.7170	0.319	0.0000	0.0000
2025/07/11	AL7T	07/08/2025		Index Future	1406.0880	1406.0880	1397.7890	1397.7890	0.590	0.0000	0.0000
2025/07/11	AL7T	06/11/2025		Index Future	1432.4110	1432.4110	1423.9750	1423.9750	0.589	0.0000	0.0000
2025/07/11	AL7T	05/02/2026		Index Future	1459.2150	1459.2150	1450.5320	1450.5320	0.595	0.0000	0.0000
2025/07/11	AL7T	07/05/2026		Index Future	1486.0890	1486.0890	1477.3270	1477.3270	0.590	0.0000	0.0000
2025/07/11	AL7T	06/08/2026		Index Future	1512.9470	1512.9470	1504.0510	1504.0510	0.588	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	
2025/07/11	ALBI	07/08/2025		Index Future	1191.9890	1191.9890	1185.4840	1185.4840	0.546	0.0000	0.0000
2025/07/11	ALBI	06/11/2025		Index Future	1214.3050	1214.3050	1207.6920	1207.6920	0.545	0.0000	0.0000
2025/07/11	ALBI	05/02/2026		Index Future	1237.0270	1237.0270	1230.2150	1230.2150	0.551	0.0000	0.0000
2025/07/11	ALBI	07/05/2026		Index Future	1259.8090	1259.8090	1252.9410	1252.9410	0.545	0.0000	0.0000
2025/07/11	ALBI	06/08/2026		Index Future	1282.5780	1282.5780	1275.6050	1275.6050	0.544	0.0000	0.0000
2025/07/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/11	ES33	07/08/2025		Bond Future	10.4552	87.1677	10.5504	86.7116	0.911	0.0000	0.0000
2025/07/11	ES33	07/08/2025	13.56 Call	Bond Future	13363.1400	13.3631	12906.9900	12.9070	3.413	0.0000	0.0000
2025/07/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES33	06/11/2025		Bond Future	10.5782	85.0264	10.6776	84.5627	0.939	0.0000	0.0000
2025/07/11	ES33	06/11/2025	12.01 Call	Bond Future	6376.2100	6.3762	5912.4800	5.9125	7.273	0.0000	0.0000
2025/07/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES33	05/02/2026		Bond Future	10.7140	86.6372	10.8192	86.1594	0.983	0.0000	0.0000
2025/07/11	ES33	05/02/2026	11.49 Call	Bond Future	3441.7000	3.4417	2963.8800	2.9639	13.883	0.0000	0.0000
2025/07/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES33	07/05/2026		Bond Future	10.8596	84.4558	10.9689	83.9739	1.006	0.0000	0.0000
2025/07/11	ES33	07/05/2026	11.69 Call	Bond Future	3575.2300	3.5752	3093.3600	3.0934	13.478	0.0000	0.0000
2025/07/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES33	06/08/2026		Bond Future	11.0229	86.0136	11.1373	85.5243	1.038	0.0000	0.0000
2025/07/11	ES33	06/08/2026	12.02 Call	Bond Future	4144.9900	4.1450	3655.7000	3.6557	11.804	0.0000	0.0000
2025/07/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES42	07/08/2025		Bond Future	11.3597	81.3054	11.4749	80.5990	1.014	0.0000	0.0000
2025/07/11	ES42	07/08/2025	13.79 Call	Bond Future	13033.1800	13.0332	12326.8100	12.3268	5.420	0.0000	0.0000
2025/07/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES42	06/11/2025		Bond Future	11.4772	78.5825	11.5965	77.8636	1.039	0.0000	0.0000
2025/07/11	ES42	06/11/2025	12.39 Call	Bond Future	5248.5600	5.2486	4529.7500	4.5298	13.695	0.0000	0.0000
2025/07/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES42	05/02/2026		Bond Future	11.5996	80.0707	11.7242	79.3333	1.074	0.0000	0.0000
2025/07/11	ES42	05/02/2026	11.85 Call	Bond Future	1470.9400	1.4709	733.5500	0.7336	50.131	0.0000	0.0000
2025/07/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	ES42	07/05/2026		Bond Future	11.7334	77.2969	11.8620	76.5505	1.096	0.0000	0.0000
2025/07/11	ES42	07/05/2026	12.20 Call	Bond Future	2655.5300	2.6555	1909.0500	1.9091	28.110	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
2025/07/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	ES42	06/08/2026		Bond Future	11.8759	78.7207	12.0093	77.9617	1.123	0.0000
2025/07/11	ES42	06/08/2026	12.65 Call	Bond Future	4246.3600	4.2464	3487.4000	3.4874	17.873	0.0000
2025/07/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GOVI	07/08/2025		GOVI	1173.4690	1173.4690	1167.2650	1167.2650	0.529	0.0000
2025/07/11	GOVI	07/08/2025	1,011.00 Call	GOVI	1624690.0000	162.4690	1562650.0000	156.2650	3.819	0.0000
2025/07/11	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GOVI	06/11/2025		GOVI	1195.4380	1195.4380	1189.1320	1189.1320	0.528	0.0000
2025/07/11	GOVI	06/11/2025	1,112.00 Call	GOVI	834380.0000	83.4380	771320.0000	77.1320	7.558	0.0000
2025/07/11	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GOVI	05/02/2026		GOVI	1217.8070	1217.8070	1211.3090	1211.3090	0.534	0.0000
2025/07/11	GOVI	05/02/2026	1,150.00 Call	GOVI	678070.0000	67.8070	613090.0000	61.3090	9.583	0.0000
2025/07/11	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GOVI	07/05/2026		GOVI	1240.2350	1240.2350	1233.6850	1233.6850	0.528	0.0000
2025/07/11	GOVI	07/05/2026	1,177.00 Call	GOVI	632350.0000	63.2350	566850.0000	56.6850	10.358	0.0000
2025/07/11	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GOVI	06/08/2026		GOVI	1262.6490	1262.6490	1256.0020	1256.0020	0.526	0.0000
2025/07/11	GOVI	06/08/2026	1,189.00 Call	GOVI	736490.0000	73.6490	670020.0000	67.0020	9.025	0.0000
2025/07/11	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.0000	0.0000
2025/07/11	IGOV	07/08/2025		Index Future	380.2760	380.2760	379.9400	379.9400	0.088	0.0000
2025/07/11	IGOV	06/11/2025		Index Future	387.4890	387.4890	387.1510	387.1510	0.087	0.0000
2025/07/11	IGOV	05/02/2026		Index Future	394.8310	394.8310	394.4640	394.4640	0.093	0.0000
2025/07/11	IGOV	07/05/2026		Index Future	402.1930	402.1930	401.8410	401.8410	0.088	0.0000
2025/07/11	IGOV	06/08/2026		Index Future	409.5500	409.5500	409.1980	409.1980	0.086	0.0000
2025/07/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.0000	0.0000
2025/07/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.0000	0.0000
2025/07/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.0000	0.0000
2025/07/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.0000	0.0000
2025/07/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.0000	0.0000
2025/07/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.0000	0.0000
2025/07/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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	
2025/07/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/07/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/07/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/07/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/07/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/07/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/07/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/07/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/07/11	R033	07/08/2025		Bond Future	9.2380	107.7478	9.3185	107.3031	0.872	0.0000	0.0000
2025/07/11	R033	07/08/2025	10.33 Call	Bond Future	5839.5700	5.8396	5396.4100	5.3964	7.589	0.0000	0.0000
2025/07/11	R033	07/08/2025	10.33 Put	Bond Future	14.3500	0.0144	15.9200	0.0159	10.941	0.0000	0.0000
2025/07/11	R033	06/11/2025		Bond Future	9.3172	104.7217	9.4014	104.2700	0.904	0.0000	0.0000
2025/07/11	R033	06/11/2025	10.33 Call	Bond Future	5470.9900	5.4710	5069.7400	5.0697	7.334	0.0000	0.0000
2025/07/11	R033	06/11/2025	10.33 Put	Bond Future	204.7200	0.2047	255.2100	0.2552	24.663	0.0000	0.0000
2025/07/11	R033	05/02/2026		Bond Future	9.4037	106.6806	9.4935	106.2137	0.955	0.0000	0.0000
2025/07/11	R033	05/02/2026	10.49 Call	Bond Future	5978.2100	5.9782	5596.0700	5.5961	6.392	0.0000	0.0000
2025/07/11	R033	05/02/2026	10.49 Put	Bond Future	507.4300	0.5074	592.1200	0.5921	16.690	0.0000	0.0000
2025/07/11	R033	07/05/2026		Bond Future	9.5026	103.5991	9.5958	103.1298	0.981	0.0000	0.0000
2025/07/11	R033	07/05/2026	10.38 Call	Bond Future	5274.4200	5.2744	4934.1200	4.9341	6.452	0.0000	0.0000
2025/07/11	R033	07/05/2026	10.38 Put	Bond Future	963.5100	0.9635	1092.5100	1.0925	13.389	0.0000	0.0000
2025/07/11	R033	06/08/2026		Bond Future	9.6167	105.4862	9.7146	105.0102	1.017	0.0000	0.0000
2025/07/11	R033	06/08/2026	10.25 Call	Bond Future	4655.4300	4.6554	4351.6000	4.3516	6.526	0.0000	0.0000
2025/07/11	R033	06/08/2026	10.25 Put	Bond Future	1623.4700	1.6235	1795.7000	1.7957	10.609	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.90 Call	Bond Future	6159.5300	6.1595	5603.6800	5.6037	9.024	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.90 Put	Bond Future	10.9200	0.0109	13.8100	0.0138	26.465	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.40 Call	Bond Future	3512.3600	3.5124	2984.1200	2.9841	15.039	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.40 Put	Bond Future	105.1700	0.1052	135.6700	0.1357	29.001	0.0000	0.0000
2025/07/11	R035	07/08/2025	11.30 Call	Bond Future	8263.7300	8.2637	7705.2800	7.7053	6.758	0.0000	0.0000
2025/07/11	R035	07/08/2025	11.30 Put	Bond Future	1.5200	0.0015	1.8100	0.0018	19.079	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.08 Put	Bond Future	366.6400	0.3666	474.1500	0.4742	29.323	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.08 Call	Bond Future	1959.1200	1.9591	1507.8900	1.5079	23.032	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.58 Put	Bond Future	48.4400	0.0484	62.0600	0.0621	28.117	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.58 Call	Bond Future	4455.5600	4.4556	3910.4400	3.9104	12.235	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
2025/07/11	R035	07/08/2025	11.34 Call	Bond Future	8471.0300	8.4710	7912.5200	7.9125	6.593	0.0000	0.0000
2025/07/11	R035	07/08/2025	11.34 Put	Bond Future	1.2400	0.0012	1.4700	0.0015	18.548	0.0000	0.0000
2025/07/11	R035	07/08/2025		Bond Future	9.8060	98.2801	9.9014	97.7213	0.973	0.0000	0.0000
2025/07/11	R035	07/08/2025	12.65 Call	Bond Future	14908.3400	14.9083	14349.6000	14.3496	3.748	0.0000	0.0000
2025/07/11	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.20 Call	Bond Future	2512.7600	2.5128	2023.7600	2.0238	19.461	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.20 Put	Bond Future	234.1400	0.2341	303.8800	0.3039	29.786	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.35 Call	Bond Future	3255.9800	3.2560	2735.1800	2.7352	15.995	0.0000	0.0000
2025/07/11	R035	07/08/2025	10.35 Put	Bond Future	129.1900	0.1292	167.1300	0.1671	29.368	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.30 Call	Bond Future	3215.1100	3.2151	2832.6000	2.8326	11.897	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.30 Put	Bond Future	938.0700	0.9381	1123.6000	1.1236	19.778	0.0000	0.0000
2025/07/11	R035	06/11/2025		Bond Future	9.8972	95.6166	9.9965	95.0486	1.003	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.20 Call	Bond Future	7293.0500	7.2931	6774.1800	6.7742	7.115	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.20 Put	Bond Future	187.4300	0.1874	236.6000	0.2366	26.234	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.08 Put	Bond Future	1341.9100	1.3419	1583.9600	1.5840	18.038	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.08 Call	Bond Future	2384.3700	2.3844	2058.3800	2.0584	13.672	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.58 Put	Bond Future	581.2600	0.5813	708.2100	0.7082	21.840	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.58 Call	Bond Future	4398.1700	4.3982	3957.0800	3.9571	10.029	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.67 Call	Bond Future	9568.8400	9.5688	9023.2900	9.0233	5.701	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.67 Put	Bond Future	76.7600	0.0768	99.2500	0.0993	29.299	0.0000	0.0000
2025/07/11	R035	06/11/2025	9.91 Put	Bond Future	1746.3700	1.7464	2036.9400	2.0369	16.639	0.0000	0.0000
2025/07/11	R035	06/11/2025	9.91 Call	Bond Future	1819.6600	1.8197	1542.1900	1.5422	15.248	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.41 Put	Bond Future	779.5400	0.7795	940.1900	0.9402	20.608	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.41 Call	Bond Future	3665.6800	3.6657	3258.2900	3.2583	11.114	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.43 Call	Bond Future	8405.9500	8.4060	7871.6400	7.8716	6.356	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.43 Put	Bond Future	121.2900	0.1213	155.0200	0.1550	27.809	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.95 Call	Bond Future	10910.8800	10.9109	10355.3600	10.3554	5.091	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.95 Put	Bond Future	39.0100	0.0390	51.5300	0.0515	32.094	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.45 Call	Bond Future	8502.9500	8.5030	7967.5000	7.9675	6.297	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.45 Put	Bond Future	116.7900	0.1168	149.3800	0.1494	27.905	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.95 Put	Bond Future	298.7400	0.2987	371.8400	0.3718	24.469	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.95 Call	Bond Future	6097.9400	6.0979	5603.0000	5.6030	8.117	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.44 Put	Bond Future	740.5900	0.7406	894.8600	0.8949	20.831	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.44 Call	Bond Future	3791.9200	3.7919	3378.1500	3.3782	10.912	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.94 Put	Bond Future	304.2300	0.3042	378.4700	0.3785	24.403	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.94 Call	Bond Future	6050.6300	6.0506	5556.8300	5.5568	8.161	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.99 Call	Bond Future	11101.5000	11.1015	10544.8600	10.5449	5.014	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.99 Put	Bond Future	35.0100	0.0350	46.4100	0.0464	32.562	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.50 Call	Bond Future	4048.5400	4.0485	3622.5900	3.6226	10.521	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
2025/07/11	R035	06/11/2025	10.50 Put	Bond Future	668.0500	0.6681	810.1400	0.8101	21.269	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.15 Call	Bond Future	2637.4500	2.6375	2292.5800	2.2926	13.076	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.15 Put	Bond Future	1199.7800	1.1998	1422.9500	1.4230	18.601	0.0000	0.0000
2025/07/11	R035	06/11/2025	9.77 Put	Bond Future	2147.8700	2.1479	2480.1200	2.4801	15.469	0.0000	0.0000
2025/07/11	R035	06/11/2025	9.77 Call	Bond Future	1412.9200	1.4129	1177.1300	1.1771	16.688	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.00 Put	Bond Future	272.3200	0.2723	339.9300	0.3399	24.827	0.0000	0.0000
2025/07/11	R035	06/11/2025	11.00 Call	Bond Future	6334.9000	6.3349	5834.4700	5.8345	7.900	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.68 Call	Bond Future	4845.8900	4.8459	4387.6700	4.3877	9.456	0.0000	0.0000
2025/07/11	R035	06/11/2025	10.68 Put	Bond Future	487.3900	0.4874	597.2100	0.5972	22.532	0.0000	0.0000
2025/07/11	R035	05/02/2026	11.17 Call	Bond Future	6896.6600	6.8967	6420.1100	6.4201	6.910	0.0000	0.0000
2025/07/11	R035	05/02/2026	11.17 Put	Bond Future	613.6700	0.6137	721.7700	0.7218	17.615	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.67 Call	Bond Future	4792.8000	4.7928	4382.3700	4.3824	8.563	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.67 Put	Bond Future	1117.0100	1.1170	1291.2300	1.2912	15.597	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.17 Put	Bond Future	1979.4300	1.9794	2244.6900	2.2447	13.401	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.17 Call	Bond Future	2943.2200	2.9432	2623.8300	2.6238	10.852	0.0000	0.0000
2025/07/11	R035	05/02/2026	11.00 Put	Bond Future	753.8500	0.7539	881.6100	0.8816	16.948	0.0000	0.0000
2025/07/11	R035	05/02/2026	11.00 Call	Bond Future	6161.8700	6.1619	5704.9800	5.7050	7.415	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.44 Put	Bond Future	1459.2300	1.4592	1671.9300	1.6719	14.576	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.44 Call	Bond Future	3900.8000	3.9008	3528.8500	3.5289	9.535	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.94 Put	Bond Future	810.3000	0.8103	945.8400	0.9458	16.727	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.94 Call	Bond Future	5906.7000	5.9067	5457.5900	5.4576	7.603	0.0000	0.0000
2025/07/11	R035	05/02/2026	12.44 Call	Bond Future	12555.3300	12.5553	11992.7800	11.9928	4.481	0.0000	0.0000
2025/07/11	R035	05/02/2026	12.44 Put	Bond Future	90.8200	0.0908	112.9200	0.1129	24.334	0.0000	0.0000
2025/07/11	R035	05/02/2026		Bond Future	9.9970	97.4054	10.1017	96.8208	1.047	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.79 Call	Bond Future	5280.3900	5.2804	4851.9000	4.8519	8.115	0.0000	0.0000
2025/07/11	R035	05/02/2026	10.79 Put	Bond Future	969.4900	0.9695	1125.6500	1.1257	16.107	0.0000	0.0000
2025/07/11	R035	07/05/2026		Bond Future	10.1014	94.6935	10.2096	94.1035	1.071	0.0000	0.0000
2025/07/11	R035	07/05/2026	10.86 Call	Bond Future	5482.2700	5.4823	5008.4700	5.0085	8.642	0.0000	0.0000
2025/07/11	R035	07/05/2026	10.86 Put	Bond Future	1449.1000	1.4491	1565.2200	1.5652	8.013	0.0000	0.0000
2025/07/11	R035	06/08/2026		Bond Future	10.2201	96.4194	10.3330	95.8203	1.104	0.0000	0.0000
2025/07/11	R035	06/08/2026	11.06 Call	Bond Future	6007.1000	6.0071	5602.9800	5.6030	6.727	0.0000	0.0000
2025/07/11	R035	06/08/2026	11.06 Put	Bond Future	1668.4800	1.6685	1863.4000	1.8634	11.682	0.0000	0.0000
2025/07/11	R038	07/08/2025		Bond Future	10.4410	106.9620	10.5362	106.2911	0.912	0.0000	0.0000
2025/07/11	R038	07/08/2025	11.24 Call	Bond Future	5476.0500	5.4761	4827.6500	4.8277	11.841	0.0000	0.0000
2025/07/11	R038	07/08/2025	11.24 Put	Bond Future	34.6600	0.0347	57.1600	0.0572	64.916	0.0000	0.0000
2025/07/11	R038	06/11/2025		Bond Future	10.5455	103.4799	10.6442	102.7977	0.937	0.0000	0.0000
2025/07/11	R038	06/11/2025	11.24 Call	Bond Future	5365.1200	5.3651	4779.4100	4.7794	10.917	0.0000	0.0000
2025/07/11	R038	06/11/2025	11.24 Put	Bond Future	704.6500	0.7047	801.1500	0.8012	13.695	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
2025/07/11	R038	06/11/2025	12.33 Call	Bond Future	11465.3200	11.4653	10800.1200	5.802	0.0000	0.0000
2025/07/11	R038	06/11/2025	12.33 Put	Bond Future	92.4200	0.0924	109.4300	0.1094	18.405	0.0000
2025/07/11	R038	06/11/2025	10.98 Put	Bond Future	1092.9600	1.0930	1242.8100	1.2428	13.710	0.0000
2025/07/11	R038	06/11/2025	10.98 Call	Bond Future	4045.5200	4.0455	3513.1600	3.5132	13.159	0.0000
2025/07/11	R038	05/02/2026		Bond Future	10.6564	105.4154	10.7601	104.7139	0.974	0.0000
2025/07/11	R038	05/02/2026	11.44 Call	Bond Future	6353.7800	6.3538	5847.1500	5.8472	7.974	0.0000
2025/07/11	R038	05/02/2026	11.44 Put	Bond Future	1223.6500	1.2237	1418.5200	1.4185	15.925	0.0000
2025/07/11	R038	07/05/2026		Bond Future	10.7773	101.8692	10.8844	101.1608	0.994	0.0000
2025/07/11	R038	07/05/2026	11.40 Call	Bond Future	5999.4700	5.9995	5462.1400	5.4621	8.956	0.0000
2025/07/11	R038	07/05/2026	11.40 Put	Bond Future	1979.5400	1.9795	2150.5500	2.1506	8.639	0.0000
2025/07/11	R038	06/08/2026		Bond Future	10.9102	103.7242	11.0216	103.0047	1.021	0.0000
2025/07/11	R038	06/08/2026	11.77 Call	Bond Future	7471.8400	7.4718	6992.8600	6.9929	6.410	0.0000
2025/07/11	R038	06/08/2026	11.77 Put	Bond Future	2104.5600	2.1046	2345.1200	2.3451	11.430	0.0000
2025/07/11	R053	07/08/2025		Bond Future	11.0352	109.2955	11.1404	108.3578	0.953	0.0000
2025/07/11	R053	07/08/2025	13.17 Call	Bond Future	16461.4100	16.4614	15523.7300	15.5237	5.696	0.0000
2025/07/11	R053	07/08/2025	13.17 Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000
2025/07/11	R053	06/11/2025		Bond Future	11.1360	105.4787	11.2449	104.5248	0.977	0.0000
2025/07/11	R053	06/11/2025	11.76 Call	Bond Future	6322.4500	6.3225	5604.1800	5.6042	11.361	0.0000
2025/07/11	R053	06/11/2025	11.76 Put	Bond Future	1058.0200	1.0580	1293.6300	1.2936	22.269	0.0000
2025/07/11	R053	05/02/2026		Bond Future	11.2416	107.4516	11.3552	106.4732	1.011	0.0000
2025/07/11	R053	05/02/2026	11.49 Call	Bond Future	5199.9200	5.1999	4512.2800	4.5123	13.224	0.0000
2025/07/11	R053	05/02/2026	11.49 Put	Bond Future	3082.0600	3.0821	3372.8200	3.3728	9.434	0.0000
2025/07/11	R053	07/05/2026		Bond Future	11.3545	103.5657	11.4717	102.5754	1.032	0.0000
2025/07/11	R053	07/05/2026	11.69 Call	Bond Future	6253.6000	6.2536	5666.3800	5.6664	9.390	0.0000
2025/07/11	R053	07/05/2026	11.69 Put	Bond Future	3463.0700	3.4631	3866.1400	3.8661	11.639	0.0000
2025/07/11	R053	06/08/2026		Bond Future	11.4766	105.4512	11.5981	104.4446	1.058	0.0000
2025/07/11	R053	06/08/2026	12.28 Call	Bond Future	9514.4300	9.5144	8719.5200	8.7195	8.355	0.0000
2025/07/11	R053	06/08/2026	12.28 Put	Bond Future	3174.5300	3.1745	3386.1600	3.3862	6.666	0.0000
2025/07/11	R186	07/08/2025		Bond Future	7.7269	104.9826	7.7804	104.9130	0.693	0.0000
2025/07/11	R186	07/08/2025	9.68 Call	Bond Future	2495.4300	2.4954	2425.8500	2.4259	2.788	0.0000
2025/07/11	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/11	R186	07/08/2025	10.25 Call	Bond Future	3207.7800	3.2078	3138.2000	3.1382	2.169	0.0000
2025/07/11	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/11	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/11	R186	07/08/2025	9.22 Call	Bond Future	1915.3600	1.9154	1845.7800	1.8458	3.633	0.0000
2025/07/11	R186	06/11/2025		Bond Future	7.7571	106.9480	7.8223	106.8784	0.841	0.0000
2025/07/11	R186	06/11/2025	8.13 Call	Bond Future	485.1300	0.4851	429.2300	0.4292	11.523	0.0000
2025/07/11	R186	06/11/2025	8.13 Put	Bond Future	88.0300	0.0880	101.7400	0.1017	15.574	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
2025/07/11	R186	05/02/2026		Bond Future	7.8141	103.6435	7.9071	103.5660	1.191	0.0000	0.0000
2025/07/11	R186	05/02/2026	8.43 Call	Bond Future	620.8300	0.6208	563.0900	0.5631	9.300	0.0000	0.0000
2025/07/11	R186	05/02/2026	8.43 Put	Bond Future	109.7200	0.1097	129.4700	0.1295	18.000	0.0000	0.0000
2025/07/11	R186	07/05/2026		Bond Future	7.9805	105.5498	8.1033	105.4769	1.538	0.0000	0.0000
2025/07/11	R186	07/05/2026	8.69 Call	Bond Future	533.2700	0.5333	478.5700	0.4786	10.257	0.0000	0.0000
2025/07/11	R186	07/05/2026	8.69 Put	Bond Future	113.4200	0.1134	131.6000	0.1316	16.029	0.0000	0.0000
2025/07/11	R186	06/08/2026		Bond Future	8.4045	102.1682	8.6081	102.0958	2.422	0.0000	0.0000
2025/07/11	R186	06/08/2026	8.57 Call	Bond Future	215.0400	0.2150	177.1200	0.1771	17.634	0.0000	0.0000
2025/07/11	R186	06/08/2026	8.57 Put	Bond Future	156.1800	0.1562	190.6700	0.1907	22.083	0.0000	0.0000
2025/07/11	R202	07/08/2025		Bond Future	269.0561	269.0561	268.5859	268.5859	0.175	0.0000	0.0000
2025/07/11	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R202	07/08/2025	271.60 Put	Bond Future	2543.9500	2.5440	3014.1200	3.0141	18.482	0.0000	0.0000
2025/07/11	R202	06/11/2025		Bond Future	274.1594	274.1594	273.6835	273.6835	0.174	0.0000	0.0000
2025/07/11	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R202	06/11/2025	275.64 Put	Bond Future	1480.5900	1.4806	1956.4700	1.9565	32.141	0.0000	0.0000
2025/07/11	R202	05/02/2026		Bond Future	274.0192	274.0192	273.5168	273.5168	0.183	0.0000	0.0000
2025/07/11	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R202	05/02/2026	277.82 Put	Bond Future	3800.7900	3.8008	4303.1900	4.3032	13.218	0.0000	0.0000
2025/07/11	R202	07/05/2026		Bond Future	279.1261	279.1261	278.6297	278.6297	0.178	0.0000	0.0000
2025/07/11	R202	07/05/2026	277.55 Call	Bond Future	1576.0600	1.5761	1079.7400	1.0797	31.491	0.0000	0.0000
2025/07/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R202	06/08/2026		Bond Future	278.8588	278.8588	278.3564	278.3564	0.180	0.0000	0.0000
2025/07/11	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R202	06/08/2026	278.86 Put	Bond Future	1.1800	0.0012	503.6200	0.5036	42,579.661	0.0000	0.0000
2025/07/11	R209	07/08/2025		Bond Future	10.0963	77.5431	10.1915	77.0372	0.944	0.0000	0.0000
2025/07/11	R209	07/08/2025	12.68 Call	Bond Future	12264.8400	12.2648	11758.9100	11.7589	4.125	0.0000	0.0000
2025/07/11	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R209	06/11/2025		Bond Future	10.1850	75.8428	10.2837	75.3283	0.968	0.0000	0.0000
2025/07/11	R209	06/11/2025	11.27 Call	Bond Future	5707.2900	5.7073	5231.4400	5.2314	8.338	0.0000	0.0000
2025/07/11	R209	06/11/2025	11.27 Put	Bond Future	293.7500	0.2938	332.4100	0.3324	13.161	0.0000	0.0000
2025/07/11	R209	05/02/2026		Bond Future	10.2796	77.2615	10.3829	76.7326	1.005	0.0000	0.0000
2025/07/11	R209	05/02/2026	10.93 Call	Bond Future	4316.6300	4.3166	3951.4100	3.9514	8.461	0.0000	0.0000
2025/07/11	R209	05/02/2026	10.93 Put	Bond Future	1066.9800	1.0670	1230.6600	1.2307	15.340	0.0000	0.0000
2025/07/11	R209	07/05/2026		Bond Future	10.3832	75.5312	10.4896	74.9970	1.025	0.0000	0.0000
2025/07/11	R209	07/05/2026	11.07 Call	Bond Future	4806.0100	4.8060	4454.3300	4.4543	7.318	0.0000	0.0000
2025/07/11	R209	07/05/2026	11.07 Put	Bond Future	1444.6400	1.4446	1627.1900	1.6272	12.636	0.0000	0.0000
2025/07/11	R209	06/08/2026		Bond Future	10.4981	76.9076	10.6085	76.3650	1.052	0.0000	0.0000
2025/07/11	R209	06/08/2026	11.39 Call	Bond Future	5812.5900	5.8126	5379.7400	5.3797	7.447	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	
2025/07/11	R209	06/08/2026	11.39 Put	Bond Future	1571.4600	1.5715	1681.2900	1.6813	6.989	0.0000	0.0000
2025/07/11	R210	07/08/2025		Bond Future	249.8538	249.8538	250.1093	250.1093	0.102	0.0000	0.0000
2025/07/11	R210	07/08/2025	248.44 Call	Bond Future	1413.8200	1.4138	1669.2600	1.6693	18.067	0.0000	0.0000
2025/07/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R210	06/11/2025		Bond Future	251.1687	251.1687	251.4319	251.4319	0.105	0.0000	0.0000
2025/07/11	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R210	06/11/2025	252.14 Put	Bond Future	971.3300	0.9713	708.1300	0.7081	27.097	0.0000	0.0000
2025/07/11	R210	05/02/2026		Bond Future	255.9277	255.9277	256.1802	256.1802	0.099	0.0000	0.0000
2025/07/11	R210	05/02/2026	253.10 Call	Bond Future	2827.7100	2.8277	3080.1700	3.0802	8.928	0.0000	0.0000
2025/07/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R210	07/05/2026		Bond Future	257.2182	257.2182	257.4890	257.4890	0.105	0.0000	0.0000
2025/07/11	R210	07/05/2026	255.40 Call	Bond Future	1818.2400	1.8182	2088.9900	2.0890	14.891	0.0000	0.0000
2025/07/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R210	06/08/2026		Bond Future	261.9709	261.9709	262.2510	262.2510	0.107	0.0000	0.0000
2025/07/11	R210	06/08/2026	259.84 Call	Bond Future	2130.8900	2.1309	2410.9800	2.4110	13.144	0.0000	0.0000
2025/07/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R213	07/08/2025		Bond Future	8.6873	95.8226	8.7632	95.5094	0.873	0.0000	0.0000
2025/07/11	R213	07/08/2025	11.66 Call	Bond Future	11355.4900	11.3555	11042.3200	11.0423	2.758	0.0000	0.0000
2025/07/11	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/11	R213	06/11/2025		Bond Future	8.7529	94.0645	8.8329	93.7466	0.914	0.0000	0.0000
2025/07/11	R213	06/11/2025	10.05 Call	Bond Future	5092.8800	5.0929	4798.9800	4.7990	5.771	0.0000	0.0000
2025/07/11	R213	06/11/2025	10.05 Put	Bond Future	98.0100	0.0980	121.9900	0.1220	24.467	0.0000	0.0000
2025/07/11	R213	05/02/2026		Bond Future	8.8281	95.8243	8.9145	95.4946	0.979	0.0000	0.0000
2025/07/11	R213	05/02/2026	9.89 Call	Bond Future	4352.0500	4.3521	4087.1900	4.0872	6.086	0.0000	0.0000
2025/07/11	R213	05/02/2026	9.89 Put	Bond Future	397.9200	0.3979	462.7700	0.4628	16.297	0.0000	0.0000
2025/07/11	R213	07/05/2026		Bond Future	8.9110	94.0352	9.0013	93.7048	1.014	0.0000	0.0000
2025/07/11	R213	07/05/2026	9.80 Call	Bond Future	3926.2300	3.9262	3648.1800	3.6482	7.082	0.0000	0.0000
2025/07/11	R213	07/05/2026	9.80 Put	Bond Future	735.8000	0.7358	788.1400	0.7881	7.113	0.0000	0.0000
2025/07/11	R213	06/08/2026		Bond Future	9.0128	95.7500	9.1087	95.4152	1.064	0.0000	0.0000
2025/07/11	R213	06/08/2026	9.69 Call	Bond Future	3421.4900	3.4215	3208.0200	3.2080	6.239	0.0000	0.0000
2025/07/11	R213	06/08/2026	9.69 Put	Bond Future	1087.6700	1.0877	1209.0000	1.2090	11.155	0.0000	0.0000
2025/07/11	R214	07/08/2025		Bond Future	10.8238	70.7135	10.9391	70.0707	1.065	0.0000	0.0000
2025/07/11	R214	07/08/2025	12.97 Call	Bond Future	10626.5000	10.6265	9983.6700	9.9837	6.049	0.0000	0.0000
2025/07/11	R214	07/08/2025	12.97 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/07/11	R214	06/11/2025		Bond Future	10.9222	68.7390	11.0413	68.0851	1.090	0.0000	0.0000
2025/07/11	R214	06/11/2025	11.64 Call	Bond Future	4375.9600	4.3760	3870.6900	3.8707	11.546	0.0000	0.0000
2025/07/11	R214	06/11/2025	11.64 Put	Bond Future	569.2500	0.5693	717.9700	0.7180	26.126	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
2025/07/11	R214	05/02/2026		Bond Future	11.0274	70.0250	11.1514	69.3545	1.124	0.0000
2025/07/11	R214	05/02/2026	11.26 Call	Bond Future	3114.1400	3.1141	2663.5500	2.6636	14.469	0.0000
2025/07/11	R214	05/02/2026	11.26 Put	Bond Future	1864.2200	1.8642	2084.1300	2.0841	11.796	0.0000
2025/07/11	R214	07/05/2026		Bond Future	11.1349	68.0146	11.2624	67.3357	1.145	0.0000
2025/07/11	R214	07/05/2026	11.53 Call	Bond Future	4140.0600	4.1401	3661.0700	3.6611	11.570	0.0000
2025/07/11	R214	07/05/2026	11.53 Put	Bond Future	2068.9100	2.0689	2268.8400	2.2688	9.664	0.0000
2025/07/11	R214	06/08/2026		Bond Future	11.2532	69.2542	11.3851	68.5641	1.172	0.0000
2025/07/11	R214	06/08/2026	11.97 Call	Bond Future	5561.1900	5.5612	5116.6900	5.1167	7.993	0.0000
2025/07/11	R214	06/08/2026	11.97 Put	Bond Future	1932.7900	1.9328	2178.4500	2.1785	12.710	0.0000
2025/07/11	R248	07/08/2025		Bond Future	11.1107	84.5198	11.2259	83.7350	1.037	0.0000
2025/07/11	R248	07/08/2025	13.21 Call	Bond Future	12485.8600	12.4859	11701.0300	11.7010	6.286	0.0000
2025/07/11	R248	07/08/2025	13.21 Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000
2025/07/11	R248	06/11/2025		Bond Future	11.2148	81.6622	11.3340	80.8637	1.063	0.0000
2025/07/11	R248	06/11/2025	11.74 Call	Bond Future	4415.1900	4.4152	3846.4700	3.8465	12.881	0.0000
2025/07/11	R248	06/11/2025	11.74 Put	Bond Future	995.2400	0.9952	1225.0200	1.2250	23.088	0.0000
2025/07/11	R248	05/02/2026		Bond Future	11.3258	83.1899	11.4502	82.3713	1.098	0.0000
2025/07/11	R248	05/02/2026	11.46 Call	Bond Future	3472.9800	3.4730	2940.0400	2.9400	15.345	0.0000
2025/07/11	R248	05/02/2026	11.46 Put	Bond Future	2590.6000	2.5906	2876.2700	2.8763	11.027	0.0000
2025/07/11	R248	07/05/2026		Bond Future	11.4389	80.2796	11.5670	79.4506	1.120	0.0000
2025/07/11	R248	07/05/2026	11.72 Call	Bond Future	4564.0600	4.5641	4085.8300	4.0858	10.478	0.0000
2025/07/11	R248	07/05/2026	11.72 Put	Bond Future	2764.7600	2.7648	3115.5100	3.1155	12.686	0.0000
2025/07/11	R248	06/08/2026		Bond Future	11.5629	81.7422	11.6957	80.8995	1.148	0.0000
2025/07/11	R248	06/08/2026	12.37 Call	Bond Future	7180.4800	7.1805	6594.5500	6.5946	8.160	0.0000
2025/07/11	R248	06/08/2026	12.37 Put	Bond Future	2287.4600	2.2875	2544.2300	2.5442	11.225	0.0000
2025/07/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

