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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2025 TO 17/07/2025

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
2025/07/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/17	2029	07/08/2025		Bond Future	138.8374	138.8374	138.8635	0.019	0.0000	0.0000
2025/07/17	2029	07/08/2025	137.41 Call	Bond Future	1427.4400	1.4274	1453.4500	1.822	0.0000	0.0000
2025/07/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2029	06/11/2025		Bond Future	140.0361	140.0361	140.0628	0.019	0.0000	0.0000
2025/07/17	2029	06/11/2025	139.79 Call	Bond Future	246.0900	0.2461	272.8100	10.858	0.0000	0.0000
2025/07/17	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/07/17	2029	05/02/2026			Bond Future	142.6824	142.6824	142.7100	142.7100	0.019	0.0000	0.0000
2025/07/17	2029	05/02/2026	140.11 Call		Bond Future	2572.3900	2.5724	2599.9700	2.6000	1.072	0.0000	0.0000
2025/07/17	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2029	07/05/2026			Bond Future	143.8908	143.8908	143.9191	143.9191	0.020	0.0000	0.0000
2025/07/17	2029	07/05/2026	141.82 Call		Bond Future	2070.7800	2.0708	2099.0700	2.0991	1.366	0.0000	0.0000
2025/07/17	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2029	06/08/2026			Bond Future	146.5548	146.5548	146.5841	146.5841	0.020	0.0000	0.0000
2025/07/17	2029	06/08/2026	144.10 Call		Bond Future	2454.8300	2.4548	2484.1200	2.4841	1.193	0.0000	0.0000
2025/07/17	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2030	07/08/2025	8.72 Put		Bond Future	116.5700	0.1166	145.0600	0.1451	24.440	0.0000	0.0000
2025/07/17	2030	07/08/2025	8.72 Call		Bond Future	1185.6800	1.1857	1032.7600	1.0328	12.897	0.0000	0.0000
2025/07/17	2030	07/08/2025	9.22 Put		Bond Future	6.5400	0.0065	8.2000	0.0082	25.382	0.0000	0.0000
2025/07/17	2030	07/08/2025	9.22 Call		Bond Future	2844.3700	2.8444	2664.6200	2.6646	6.320	0.0000	0.0000
2025/07/17	2030	07/08/2025	9.81 Call		Bond Future	4874.5500	4.8746	4693.1600	4.6932	3.721	0.0000	0.0000
2025/07/17	2030	07/08/2025	9.81 Put		Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0.0000	0.0000
2025/07/17	2030	07/08/2025	12.12 Call		Bond Future	12351.3900	12.3514	12169.9800	12.1700	1.469	0.0000	0.0000
2025/07/17	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2030	07/08/2025	10.48 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2030	07/08/2025	10.48 Call		Bond Future	7122.8500	7.1229	6941.4400	6.9414	2.547	0.0000	0.0000
2025/07/17	2030	07/08/2025			Bond Future	8.4232	98.7071	8.4732	98.5257	0.595	0.0000	0.0000
2025/07/17	2030	07/08/2025	11.11 Call		Bond Future	9176.5600	9.1766	8995.1500	8.9952	1.977	0.0000	0.0000
2025/07/17	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2030	06/11/2025			Bond Future	8.4766	100.5570	8.5301	100.3724	0.632	0.0000	0.0000
2025/07/17	2030	06/11/2025	9.54 Call		Bond Future	3696.0800	3.6961	3526.1300	3.5261	4.598	0.0000	0.0000
2025/07/17	2030	06/11/2025	9.54 Put		Bond Future	106.1400	0.1061	120.8400	0.1208	13.850	0.0000	0.0000
2025/07/17	2030	06/11/2025	8.72 Put		Bond Future	598.6100	0.5986	663.5600	0.6636	10.850	0.0000	0.0000
2025/07/17	2030	06/11/2025	8.72 Call		Bond Future	1434.9600	1.4350	1315.2600	1.3153	8.342	0.0000	0.0000
2025/07/17	2030	06/11/2025	9.22 Put		Bond Future	215.6200	0.2156	243.3900	0.2434	12.879	0.0000	0.0000
2025/07/17	2030	06/11/2025	9.22 Call		Bond Future	2742.4900	2.7425	2585.6100	2.5856	5.720	0.0000	0.0000
2025/07/17	2030	06/11/2025	10.08 Call		Bond Future	5381.3700	5.3814	5201.2200	5.2012	3.348	0.0000	0.0000
2025/07/17	2030	06/11/2025	10.08 Put		Bond Future	30.1500	0.0302	34.6500	0.0347	14.925	0.0000	0.0000
2025/07/17	2030	05/02/2026			Bond Future	8.5413	98.4253	8.5987	98.2374	0.673	0.0000	0.0000
2025/07/17	2030	05/02/2026	9.49 Call		Bond Future	3414.2300	3.4142	3260.2800	3.2603	4.509	0.0000	0.0000
2025/07/17	2030	05/02/2026	9.49 Put		Bond Future	367.8300	0.3678	401.7700	0.4018	9.227	0.0000	0.0000
2025/07/17	2030	07/05/2026			Bond Future	8.6298	100.2426	8.6917	100.0515	0.717	0.0000	0.0000
2025/07/17	2030	07/05/2026	9.39 Call		Bond Future	2970.9600	2.9710	2830.4900	2.8305	4.728	0.0000	0.0000
2025/07/17	2030	07/05/2026	9.39 Put		Bond Future	655.8600	0.6559	706.4800	0.7065	7.718	0.0000	0.0000
2025/07/17	2030	06/08/2026			Bond Future	8.7462	98.0646	8.8133	97.8703	0.768	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
2025/07/17	2030	06/08/2026	9.22 Call	Bond Future	2437.4300	2.4374	2313.5600	2.3136	5.082	0.0000	0.0000
2025/07/17	2030	06/08/2026	9.22 Put	Bond Future	1076.5300	1.0765	1146.9300	1.1469	6.540	0.0000	0.0000
2025/07/17	2031	07/08/2025		Bond Future	107.7045	107.7045	107.4975	107.4975	0.192	0.0000	0.0000
2025/07/17	2031	07/08/2025	107.65 Call	Bond Future	211.0000	0.2110	112.1300	0.1121	46.858	0.0000	0.0000
2025/07/17	2031	07/08/2025	107.65 Put	Bond Future	156.4900	0.1565	264.6100	0.2646	69.091	0.0000	0.0000
2025/07/17	2031	06/11/2025		Bond Future	109.7497	109.7497	109.5389	109.5389	0.192	0.0000	0.0000
2025/07/17	2031	06/11/2025	109.69 Call	Bond Future	386.2100	0.3862	283.2300	0.2832	26.664	0.0000	0.0000
2025/07/17	2031	06/11/2025	109.69 Put	Bond Future	326.5400	0.3265	434.3500	0.4344	33.016	0.0000	0.0000
2025/07/17	2031	05/02/2026		Bond Future	109.4382	109.4382	109.2235	109.2235	0.196	0.0000	0.0000
2025/07/17	2031	05/02/2026	111.76 Call	Bond Future	2.8200	0.0028	1.3800	0.0014	51.064	0.0000	0.0000
2025/07/17	2031	05/02/2026	111.76 Put	Bond Future	2324.5900	2.3246	2537.8400	2.5378	9.174	0.0000	0.0000
2025/07/17	2031	07/05/2026		Bond Future	111.4850	111.4850	111.2666	111.2666	0.196	0.0000	0.0000
2025/07/17	2031	07/05/2026	113.84 Call	Bond Future	1.4100	0.0014	0.6200	0.0006	56.028	0.0000	0.0000
2025/07/17	2031	07/05/2026	113.84 Put	Bond Future	2356.3800	2.3564	2574.0100	2.5740	9.236	0.0000	0.0000
2025/07/17	2031	06/08/2026		Bond Future	111.1240	111.1240	110.9015	110.9015	0.200	0.0000	0.0000
2025/07/17	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2031	06/08/2026	113.81 Put	Bond Future	2686.0400	2.6860	2908.5200	2.9085	8.283	0.0000	0.0000
2025/07/17	2032	07/08/2025	9.40 Put	Bond Future	244.6400	0.2446	296.2000	0.2962	21.076	0.0000	0.0000
2025/07/17	2032	07/08/2025	9.40 Call	Bond Future	1577.0800	1.5771	1367.8100	1.3678	13.269	0.0000	0.0000
2025/07/17	2032	07/08/2025	9.90 Put	Bond Future	28.6200	0.0286	34.7100	0.0347	21.279	0.0000	0.0000
2025/07/17	2032	07/08/2025	9.90 Call	Bond Future	3666.9100	3.6669	3412.1700	3.4122	6.947	0.0000	0.0000
2025/07/17	2032	07/08/2025	10.59 Call	Bond Future	6706.0800	6.7061	6445.3800	6.4454	3.888	0.0000	0.0000
2025/07/17	2032	07/08/2025	10.59 Put	Bond Future	0.9600	0.0010	1.0900	0.0011	13.542	0.0000	0.0000
2025/07/17	2032	07/08/2025		Bond Future	9.1180	98.7518	9.1728	98.4910	0.601	0.0000	0.0000
2025/07/17	2032	07/08/2025	12.01 Call	Bond Future	12620.4400	12.6204	12359.6100	12.3596	2.067	0.0000	0.0000
2025/07/17	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2032	06/11/2025		Bond Future	9.1962	96.4418	9.2538	96.1762	0.627	0.0000	0.0000
2025/07/17	2032	06/11/2025	10.42 Call	Bond Future	5590.3700	5.5904	5344.0900	5.3441	4.405	0.0000	0.0000
2025/07/17	2032	06/11/2025	10.42 Put	Bond Future	144.4900	0.1445	163.7800	0.1638	13.350	0.0000	0.0000
2025/07/17	2032	06/11/2025	9.40 Put	Bond Future	992.3700	0.9924	1093.2800	1.0933	10.169	0.0000	0.0000
2025/07/17	2032	06/11/2025	9.40 Call	Bond Future	1927.4100	1.9274	1762.7500	1.7628	8.543	0.0000	0.0000
2025/07/17	2032	06/11/2025	9.90 Put	Bond Future	403.8100	0.4038	452.2000	0.4522	11.983	0.0000	0.0000
2025/07/17	2032	06/11/2025	9.90 Call	Bond Future	3584.6400	3.5846	3367.4600	3.3675	6.059	0.0000	0.0000
2025/07/17	2032	06/11/2025	10.89 Call	Bond Future	7482.9500	7.4830	7224.6100	7.2246	3.452	0.0000	0.0000
2025/07/17	2032	06/11/2025	10.89 Put	Bond Future	49.6900	0.0497	56.9200	0.0569	14.550	0.0000	0.0000
2025/07/17	2032	05/02/2026		Bond Future	9.2841	98.2408	9.3448	97.9705	0.654	0.0000	0.0000
2025/07/17	2032	05/02/2026	10.16 Call	Bond Future	4453.0300	4.4530	4239.2900	4.2393	4.800	0.0000	0.0000
2025/07/17	2032	05/02/2026	10.16 Put	Bond Future	642.6600	0.6427	699.2100	0.6992	8.799	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
2025/07/17	2032	07/05/2026		Bond Future	9.3829	95.8948	9.4469	95.6198	0.682	0.0000
2025/07/17	2032	07/05/2026	10.14 Call	Bond Future	4204.2300	4.2042	4004.1000	4.0041	4.760	0.0000
2025/07/17	2032	07/05/2026	10.14 Put	Bond Future	1012.9200	1.0129	1087.8000	1.0878	7.392	0.0000
2025/07/17	2032	06/08/2026		Bond Future	9.4996	97.6454	9.5672	97.3657	0.712	0.0000
2025/07/17	2032	06/08/2026	10.12 Call	Bond Future	3955.2700	3.9553	3767.3500	3.7674	4.751	0.0000
2025/07/17	2032	06/08/2026	10.12 Put	Bond Future	1427.2400	1.4272	1519.0500	1.5191	6.433	0.0000
2025/07/17	2033	07/08/2025		Bond Future	130.1451	130.1451	129.9715	129.9715	0.133	0.0000
2025/07/17	2033	07/08/2025	128.65 Call	Bond Future	1495.1000	1.4951	1321.4700	1.3215	11.613	0.0000
2025/07/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/17	2033	06/11/2025		Bond Future	131.0779	131.0779	130.9011	130.9011	0.135	0.0000
2025/07/17	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/17	2033	06/11/2025	133.14 Put	Bond Future	2062.0900	2.0621	2238.8700	2.2389	8.573	0.0000
2025/07/17	2033	05/02/2026		Bond Future	133.5550	133.5550	133.3753	133.3753	0.135	0.0000
2025/07/17	2033	05/02/2026	132.88 Call	Bond Future	675.0300	0.6750	495.2500	0.4953	26.633	0.0000
2025/07/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/17	2033	07/05/2026		Bond Future	134.4906	134.4906	134.3076	134.3076	0.136	0.0000
2025/07/17	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/17	2033	07/05/2026	135.16 Put	Bond Future	669.4000	0.6694	852.3600	0.8524	27.332	0.0000
2025/07/17	2033	06/08/2026		Bond Future	136.9807	136.9807	136.7948	136.7948	0.136	0.0000
2025/07/17	2033	06/08/2026	134.25 Call	Bond Future	2730.6900	2.7307	2544.7900	2.5448	6.808	0.0000
2025/07/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/17	2037	07/08/2025	10.50 Put	Bond Future	724.7800	0.7248	894.6600	0.8947	23.439	0.0000
2025/07/17	2037	07/08/2025	10.50 Call	Bond Future	939.6300	0.9396	724.9300	0.7249	22.849	0.0000
2025/07/17	2037	07/08/2025	11.00 Put	Bond Future	76.4900	0.0765	101.5800	0.1016	32.802	0.0000
2025/07/17	2037	07/08/2025	11.00 Call	Bond Future	3205.5200	3.2055	2846.0300	2.8460	11.215	0.0000
2025/07/17	2037	07/08/2025	11.83 Call	Bond Future	7673.4200	7.6734	7288.9700	7.2890	5.010	0.0000
2025/07/17	2037	07/08/2025	11.83 Put	Bond Future	0.4000	0.0004	0.5300	0.0005	32.500	0.0000
2025/07/17	2037	07/08/2025	11.45 Call	Bond Future	5641.9400	5.6419	5259.2500	5.2593	6.783	0.0000
2025/07/17	2037	07/08/2025	11.45 Put	Bond Future	5.3600	0.0054	7.2500	0.0073	35.261	0.0000
2025/07/17	2037	07/08/2025	12.17 Call	Bond Future	9434.8000	9.4348	9050.2300	9.0502	4.076	0.0000
2025/07/17	2037	07/08/2025	12.17 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000
2025/07/17	2037	07/08/2025	11.42 Call	Bond Future	5479.2000	5.4792	5096.9000	5.0969	6.977	0.0000
2025/07/17	2037	07/08/2025	11.42 Put	Bond Future	6.5100	0.0065	8.7900	0.0088	35.023	0.0000
2025/07/17	2037	07/08/2025	10.55 Put	Bond Future	601.5500	0.6016	749.5300	0.7495	24.600	0.0000
2025/07/17	2037	07/08/2025	10.55 Call	Bond Future	1114.0800	1.1141	877.4800	0.8775	21.237	0.0000
2025/07/17	2037	07/08/2025	10.64 Put	Bond Future	420.6500	0.4207	532.5500	0.5326	26.602	0.0000
2025/07/17	2037	07/08/2025	10.64 Call	Bond Future	1465.4500	1.4655	1192.7700	1.1928	18.607	0.0000
2025/07/17	2037	07/08/2025	11.82 Call	Bond Future	7620.7800	7.6208	7236.3400	7.2363	5.045	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
2025/07/17	2037	07/08/2025	11.82 Put	Bond Future	0.4300	0.0004	0.5700	0.0006	32.558	0.0000	0.0000
2025/07/17	2037	07/08/2025	11.07 Call	Bond Future	3578.5200	3.5785	3211.5400	3.2115	10.255	0.0000	0.0000
2025/07/17	2037	07/08/2025	11.07 Put	Bond Future	52.4000	0.0524	70.0000	0.0700	33.588	0.0000	0.0000
2025/07/17	2037	07/08/2025	10.34 Put	Bond Future	1239.7600	1.2398	1482.9300	1.4829	19.614	0.0000	0.0000
2025/07/17	2037	07/08/2025	10.34 Call	Bond Future	492.4500	0.4925	351.0400	0.3510	28.716	0.0000	0.0000
2025/07/17	2037	07/08/2025		Bond Future	10.4641	87.3287	10.5285	86.9441	0.616	0.0000	0.0000
2025/07/17	2037	07/08/2025	13.01 Call	Bond Future	13556.1800	13.5562	13171.6000	13.1716	2.837	0.0000	0.0000
2025/07/17	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2037	06/11/2025		Bond Future	10.5647	88.9654	10.6316	88.5737	0.633	0.0000	0.0000
2025/07/17	2037	06/11/2025	11.63 Call	Bond Future	6270.9500	6.2710	5923.0400	5.9230	5.548	0.0000	0.0000
2025/07/17	2037	06/11/2025	11.63 Put	Bond Future	312.2900	0.3123	356.0300	0.3560	14.006	0.0000	0.0000
2025/07/17	2037	06/11/2025	10.50 Put	Bond Future	2017.4300	2.0174	2221.0600	2.2211	10.094	0.0000	0.0000
2025/07/17	2037	06/11/2025	10.50 Call	Bond Future	1636.2800	1.6363	1448.2600	1.4483	11.491	0.0000	0.0000
2025/07/17	2037	06/11/2025	11.00 Put	Bond Future	924.3000	0.9243	1036.4500	1.0365	12.134	0.0000	0.0000
2025/07/17	2037	06/11/2025	11.00 Call	Bond Future	3430.6300	3.4306	3151.1300	3.1511	8.147	0.0000	0.0000
2025/07/17	2037	06/11/2025	12.16 Call	Bond Future	8830.4300	8.8304	8456.6600	8.4567	4.233	0.0000	0.0000
2025/07/17	2037	06/11/2025	12.16 Put	Bond Future	118.8700	0.1189	136.7500	0.1368	15.042	0.0000	0.0000
2025/07/17	2037	05/02/2026	12.27 Call	Bond Future	8955.9500	8.9560	8598.8400	8.5988	3.987	0.0000	0.0000
2025/07/17	2037	05/02/2026	12.27 Put	Bond Future	410.4900	0.4105	452.1400	0.4521	10.146	0.0000	0.0000
2025/07/17	2037	05/02/2026	10.90 Put	Bond Future	1971.3700	1.9714	2131.9100	2.1319	8.144	0.0000	0.0000
2025/07/17	2037	05/02/2026	10.90 Call	Bond Future	3256.2400	3.2562	3018.0200	3.0180	7.316	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.86 Call	Bond Future	7129.1200	7.1291	6794.6600	6.7947	4.691	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.86 Put	Bond Future	662.7600	0.6628	727.0600	0.7271	9.702	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.36 Call	Bond Future	5004.8500	5.0049	4712.1400	4.7121	5.849	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.36 Put	Bond Future	1180.6500	1.1807	1286.7000	1.2867	8.982	0.0000	0.0000
2025/07/17	2037	05/02/2026	10.65 Put	Bond Future	2576.2200	2.5762	2772.3300	2.7723	7.612	0.0000	0.0000
2025/07/17	2037	05/02/2026	10.65 Call	Bond Future	2435.5300	2.4355	2232.8800	2.2329	8.321	0.0000	0.0000
2025/07/17	2037	05/02/2026	12.73 Call	Bond Future	11006.2400	11.0062	10631.2300	10.6312	3.407	0.0000	0.0000
2025/07/17	2037	05/02/2026	12.73 Put	Bond Future	217.6500	0.2177	241.4000	0.2414	10.912	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.40 Put	Bond Future	1127.9700	1.1280	1230.0200	1.2300	9.047	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.40 Call	Bond Future	5167.9900	5.1680	4871.2800	4.8713	5.741	0.0000	0.0000
2025/07/17	2037	05/02/2026		Bond Future	10.6744	86.3667	10.7439	85.9679	0.651	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.20 Call	Bond Future	4367.5600	4.3676	4092.0200	4.0920	6.309	0.0000	0.0000
2025/07/17	2037	05/02/2026	11.20 Put	Bond Future	1414.5400	1.4145	1537.7600	1.5378	8.711	0.0000	0.0000
2025/07/17	2037	07/05/2026	12.40 Call	Bond Future	9112.1900	9.1122	8764.3900	8.7644	3.817	0.0000	0.0000
2025/07/17	2037	07/05/2026	12.40 Put	Bond Future	698.8100	0.6988	756.9200	0.7569	8.316	0.0000	0.0000
2025/07/17	2037	07/05/2026	10.95 Put	Bond Future	2613.0200	2.6130	2789.9400	2.7899	6.771	0.0000	0.0000
2025/07/17	2037	07/05/2026	10.95 Call	Bond Future	3470.1200	3.4701	3241.1300	3.2411	6.599	0.0000	0.0000
2025/07/17	2037	07/05/2026		Bond Future	10.7968	87.9610	10.8691	87.5551	0.670	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	
2025/07/17	2037	07/05/2026	11.32 Call	Bond Future	4756.2600	4.7563	4486.8900	4.4869	5.663	0.0000	0.0000
2025/07/17	2037	07/05/2026	11.32 Put	Bond Future	1877.1200	1.8771	2013.6600	2.0137	7.274	0.0000	0.0000
2025/07/17	2037	06/08/2026		Bond Future	10.9352	85.3075	11.0105	84.8944	0.689	0.0000	0.0000
2025/07/17	2037	06/08/2026	11.71 Call	Bond Future	6079.2900	6.0793	5791.9100	5.7919	4.727	0.0000	0.0000
2025/07/17	2037	06/08/2026	11.71 Put	Bond Future	1958.7700	1.9588	2084.4100	2.0844	6.414	0.0000	0.0000
2025/07/17	2038	07/08/2025		Bond Future	138.2823	138.2823	138.6461	138.6461	0.263	0.0000	0.0000
2025/07/17	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2038	07/08/2025	139.56 Put	Bond Future	1277.6700	1.2777	913.8600	0.9139	28.474	0.0000	0.0000
2025/07/17	2038	06/11/2025		Bond Future	140.9081	140.9081	141.2791	141.2791	0.263	0.0000	0.0000
2025/07/17	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2038	06/11/2025	143.88 Put	Bond Future	2971.8900	2.9719	2600.9100	2.6009	12.483	0.0000	0.0000
2025/07/17	2038	05/02/2026		Bond Future	141.4052	141.4052	141.7834	141.7834	0.267	0.0000	0.0000
2025/07/17	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2038	05/02/2026	143.20 Put	Bond Future	1794.7900	1.7948	1416.6200	1.4166	21.070	0.0000	0.0000
2025/07/17	2038	07/05/2026		Bond Future	144.0504	144.0504	144.4360	144.4360	0.268	0.0000	0.0000
2025/07/17	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2038	07/05/2026	144.53 Put	Bond Future	479.6100	0.4796	93.9800	0.0940	80.405	0.0000	0.0000
2025/07/17	2038	06/08/2026		Bond Future	144.5160	144.5160	144.9089	144.9089	0.272	0.0000	0.0000
2025/07/17	2038	06/08/2026	144.72 Call	Bond Future	0.0000	0.0000	188.9100	0.1889	100.000	0.0000	0.0000
2025/07/17	2038	06/08/2026	144.72 Put	Bond Future	203.9600	0.2040	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/17	2040	07/08/2025	10.90 Put	Bond Future	953.8900	0.9539	1202.4900	1.2025	26.062	0.0000	0.0000
2025/07/17	2040	07/08/2025	10.90 Call	Bond Future	820.7900	0.8208	591.8100	0.5918	27.898	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.20 Call	Bond Future	2063.3700	2.0634	1686.4100	1.6864	18.269	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.20 Put	Bond Future	290.4500	0.2905	391.0700	0.3911	34.643	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.50 Call	Bond Future	3683.0300	3.6830	3232.6900	3.2327	12.227	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.50 Put	Bond Future	66.1000	0.0661	93.3400	0.0933	41.210	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.60 Call	Bond Future	9884.6300	9.8846	9407.0700	9.4071	4.831	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.60 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.10 Put	Bond Future	446.8000	0.4468	589.4400	0.5894	31.925	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.10 Call	Bond Future	1591.3900	1.5914	1256.4500	1.2565	21.047	0.0000	0.0000
2025/07/17	2040	07/08/2025	10.80 Put	Bond Future	1321.8700	1.3219	1627.1000	1.6271	23.091	0.0000	0.0000
2025/07/17	2040	07/08/2025	10.80 Call	Bond Future	539.2300	0.5392	366.8800	0.3669	31.962	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.40 Put	Bond Future	111.5000	0.1115	155.3500	0.1554	39.327	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.40 Call	Bond Future	3120.5000	3.1205	2686.7700	2.6868	13.899	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.00 Call	Bond Future	6562.1400	6.5621	6086.0800	6.0861	7.255	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.00 Put	Bond Future	3.3500	0.0034	4.8700	0.0049	45.373	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.00 Put	Bond Future	664.1800	0.6642	857.1100	0.8571	29.048	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.00 Call	Bond Future	1173.4600	1.1735	888.8100	0.8888	24.257	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
2025/07/17	2040	07/08/2025	11.70 Put	Bond Future	21.5100	0.0215	30.9500	0.0310	43.887	0.0000	0.0000
2025/07/17	2040	07/08/2025	11.70 Call	Bond Future	4834.4900	4.8345	4366.3500	4.3664	9.683	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.40 Call	Bond Future	8800.0500	8.8001	8322.5700	8.3226	5.426	0.0000	0.0000
2025/07/17	2040	07/08/2025	12.40 Put	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0.0000	0.0000
2025/07/17	2040	07/08/2025		Bond Future	10.9206	86.4758	10.9950	85.9983	0.681	0.0000	0.0000
2025/07/17	2040	07/08/2025	13.29 Call	Bond Future	13453.5900	13.4536	12976.0100	12.9760	3.550	0.0000	0.0000
2025/07/17	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2040	06/11/2025		Bond Future	11.0279	88.0965	11.1050	87.6101	0.699	0.0000	0.0000
2025/07/17	2040	06/11/2025	11.84 Call	Bond Future	5455.3100	5.4553	5051.9100	5.0519	7.395	0.0000	0.0000
2025/07/17	2040	06/11/2025	11.84 Put	Bond Future	532.3200	0.5323	615.3100	0.6153	15.590	0.0000	0.0000
2025/07/17	2040	05/02/2026		Bond Future	11.1440	85.2311	11.2240	84.7358	0.718	0.0000	0.0000
2025/07/17	2040	05/02/2026	11.49 Call	Bond Future	3985.6300	3.9856	3671.5800	3.6716	7.880	0.0000	0.0000
2025/07/17	2040	05/02/2026	11.49 Put	Bond Future	1874.9100	1.8749	2056.1400	2.0561	9.666	0.0000	0.0000
2025/07/17	2040	05/02/2026	13.23 Call	Bond Future	11863.8900	11.8639	11398.8500	11.3989	3.920	0.0000	0.0000
2025/07/17	2040	05/02/2026	13.23 Put	Bond Future	239.4800	0.2395	269.7200	0.2697	12.627	0.0000	0.0000
2025/07/17	2040	05/02/2026	11.82 Put	Bond Future	1301.6900	1.3017	1436.3000	1.4363	10.341	0.0000	0.0000
2025/07/17	2040	05/02/2026	11.82 Call	Bond Future	5353.8900	5.3539	4993.2200	4.9932	6.737	0.0000	0.0000
2025/07/17	2040	07/05/2026		Bond Future	11.2715	86.8043	11.3546	86.3001	0.737	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.67 Call	Bond Future	4667.5900	4.6676	4349.9700	4.3500	6.805	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.67 Put	Bond Future	2289.3500	2.2894	2475.9600	2.4760	8.151	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.22 Call	Bond Future	6900.4100	6.9004	6520.5500	6.5206	5.505	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.22 Put	Bond Future	1399.7600	1.3998	1524.1300	1.5241	8.885	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.72 Call	Bond Future	4859.1700	4.8592	4535.0800	4.5351	6.670	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.72 Put	Bond Future	2189.5500	2.1896	2369.6900	2.3697	8.227	0.0000	0.0000
2025/07/17	2040	07/05/2026	10.70 Put	Bond Future	5262.8700	5.2629	5596.6600	5.5967	6.342	0.0000	0.0000
2025/07/17	2040	07/05/2026	10.70 Call	Bond Future	1671.6900	1.6717	1501.2500	1.5013	10.196	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.53 Call	Bond Future	8242.3300	8.2423	7835.7600	7.8358	4.933	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.53 Put	Bond Future	1059.3600	1.0594	1157.0200	1.1570	9.219	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.03 Call	Bond Future	6102.2200	6.1022	5741.6300	5.7416	5.909	0.0000	0.0000
2025/07/17	2040	07/05/2026	12.03 Put	Bond Future	1659.9100	1.6599	1803.5500	1.8036	8.653	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.12 Put	Bond Future	3707.8200	3.7078	3974.7400	3.9747	7.199	0.0000	0.0000
2025/07/17	2040	07/05/2026	11.12 Call	Bond Future	2777.1300	2.7771	2539.8200	2.5398	8.545	0.0000	0.0000
2025/07/17	2040	06/08/2026		Bond Future	11.4141	83.8788	11.5006	83.3657	0.757	0.0000	0.0000
2025/07/17	2040	06/08/2026	12.19 Call	Bond Future	6592.0700	6.5921	6235.9200	6.2359	5.403	0.0000	0.0000
2025/07/17	2040	06/08/2026	12.19 Put	Bond Future	2147.1100	2.1471	2304.0800	2.3041	7.311	0.0000	0.0000
2025/07/17	2044	07/08/2025	12.20 Call	Bond Future	6122.7200	6.1227	5640.7300	5.6407	7.872	0.0000	0.0000
2025/07/17	2044	07/08/2025	12.20 Put	Bond Future	6.6800	0.0067	9.6300	0.0096	44.162	0.0000	0.0000
2025/07/17	2044	07/08/2025	11.85 Call	Bond Future	4101.2000	4.1012	3637.0800	3.6371	11.317	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
2025/07/17	2044	07/08/2025	11.85 Put	Bond Future	50.5500	0.0506	71.3700	0.0714	41.187	0.0000	0.0000
2025/07/17	2044	07/08/2025	11.30 Put	Bond Future	647.8200	0.6478	835.5500	0.8356	28.979	0.0000	0.0000
2025/07/17	2044	07/08/2025	11.30 Call	Bond Future	1261.6400	1.2616	964.4300	0.9644	23.557	0.0000	0.0000
2025/07/17	2044	07/08/2025	10.63 Put	Bond Future	3943.9200	3.9439	4413.4600	4.4135	11.905	0.0000	0.0000
2025/07/17	2044	07/08/2025	10.63 Call	Bond Future	28.6600	0.0287	13.2600	0.0133	53.733	0.0000	0.0000
2025/07/17	2044	07/08/2025		Bond Future	11.2057	81.2893	11.2801	80.8044	0.664	0.0000	0.0000
2025/07/17	2044	07/08/2025	13.34 Call	Bond Future	12251.3000	12.2513	11766.3600	11.7664	3.958	0.0000	0.0000
2025/07/17	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2044	06/11/2025		Bond Future	11.3133	82.8128	11.3903	82.3189	0.681	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.88 Call	Bond Future	4363.4400	4.3634	3990.4700	3.9905	8.548	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.88 Put	Bond Future	839.4400	0.8394	960.3400	0.9603	14.402	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.20 Call	Bond Future	5900.0500	5.9001	5482.8200	5.4828	7.072	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.20 Put	Bond Future	494.4800	0.4945	571.1200	0.5711	15.499	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.25 Call	Bond Future	6147.6100	6.1476	5724.9100	5.7249	6.876	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.25 Put	Bond Future	454.7800	0.4548	525.9500	0.5260	15.649	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.00 Call	Bond Future	4927.8400	4.9278	4536.3000	4.5363	7.945	0.0000	0.0000
2025/07/17	2044	06/11/2025	12.00 Put	Bond Future	689.4100	0.6894	791.7400	0.7917	14.843	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.75 Call	Bond Future	3773.8600	3.7739	3423.8400	3.4238	9.275	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.75 Put	Bond Future	1036.0800	1.0361	1179.9300	1.1799	13.884	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.25 Put	Bond Future	2234.4100	2.2344	2492.0300	2.4920	11.530	0.0000	0.0000
2025/07/17	2044	06/11/2025	11.25 Call	Bond Future	1824.8800	1.8249	1588.6300	1.5886	12.946	0.0000	0.0000
2025/07/17	2044	05/02/2026		Bond Future	11.4292	79.9740	11.5090	79.4711	0.699	0.0000	0.0000
2025/07/17	2044	05/02/2026	11.56 Call	Bond Future	3259.3800	3.2594	2976.0000	2.9760	8.694	0.0000	0.0000
2025/07/17	2044	05/02/2026	11.56 Put	Bond Future	2438.0200	2.4380	2657.5600	2.6576	9.005	0.0000	0.0000
2025/07/17	2044	07/05/2026		Bond Future	11.5553	81.4502	11.6381	80.9382	0.716	0.0000	0.0000
2025/07/17	2044	07/05/2026	11.80 Call	Bond Future	4201.9600	4.2020	3899.9400	3.8999	7.188	0.0000	0.0000
2025/07/17	2044	07/05/2026	11.80 Put	Bond Future	2703.5600	2.7036	2913.5300	2.9135	7.766	0.0000	0.0000
2025/07/17	2044	06/08/2026		Bond Future	11.6954	78.5521	11.7814	78.0309	0.736	0.0000	0.0000
2025/07/17	2044	06/08/2026	12.42 Call	Bond Future	6528.3900	6.5284	6171.4300	6.1714	5.468	0.0000	0.0000
2025/07/17	2044	06/08/2026	12.42 Put	Bond Future	2305.9000	2.3059	2470.0900	2.4701	7.120	0.0000	0.0000
2025/07/17	2046	07/08/2025		Bond Future	119.0445	119.0445	118.8760	118.8760	0.141	0.0000	0.0000
2025/07/17	2046	07/08/2025	118.69 Call	Bond Future	354.4500	0.3545	186.0400	0.1860	47.513	0.0000	0.0000
2025/07/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2046	06/11/2025		Bond Future	119.0459	119.0459	118.8744	118.8744	0.144	0.0000	0.0000
2025/07/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2046	06/11/2025	125.41 Put	Bond Future	6364.1200	6.3641	6535.6100	6.5356	2.695	0.0000	0.0000
2025/07/17	2046	05/02/2026		Bond Future	121.2953	121.2953	121.1210	121.1210	0.144	0.0000	0.0000
2025/07/17	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
2025/07/17	2046	05/02/2026	121.65 Put	Bond Future	354.7500	0.3548	529.0000	0.5290	49.119	0.0000	0.0000
2025/07/17	2046	07/05/2026		Bond Future	121.2683	121.2683	121.0907	121.0907	0.147	0.0000	0.0000
2025/07/17	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2046	07/05/2026	124.95 Put	Bond Future	3681.6800	3.6817	3859.3400	3.8593	4.826	0.0000	0.0000
2025/07/17	2046	06/08/2026		Bond Future	123.5123	123.5123	123.3319	123.3319	0.146	0.0000	0.0000
2025/07/17	2046	06/08/2026	122.38 Call	Bond Future	1132.2600	1.1323	951.9100	0.9519	15.928	0.0000	0.0000
2025/07/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	07/08/2025		Bond Future	117.5159	117.5159	117.4233	117.4233	0.079	0.0000	0.0000
2025/07/17	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	07/08/2025	119.89 Put	Bond Future	2374.0600	2.3741	2466.7100	2.4667	3.903	0.0000	0.0000
2025/07/17	2050	06/11/2025		Bond Future	119.7475	119.7475	119.6531	119.6531	0.079	0.0000	0.0000
2025/07/17	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	06/11/2025	124.42 Put	Bond Future	4672.5000	4.6725	4766.8800	4.7669	2.020	0.0000	0.0000
2025/07/17	2050	05/02/2026		Bond Future	119.5977	119.5977	119.5016	119.5016	0.080	0.0000	0.0000
2025/07/17	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	05/02/2026	122.82 Put	Bond Future	3222.2700	3.2223	3318.4500	3.3185	2.985	0.0000	0.0000
2025/07/17	2050	07/05/2026		Bond Future	121.8348	121.8348	121.7372	121.7372	0.080	0.0000	0.0000
2025/07/17	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	07/05/2026	124.07 Put	Bond Future	2235.2400	2.2352	2332.7700	2.3328	4.363	0.0000	0.0000
2025/07/17	2050	06/08/2026		Bond Future	121.6365	121.6365	121.5371	121.5371	0.082	0.0000	0.0000
2025/07/17	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	2050	06/08/2026	123.27 Put	Bond Future	1633.4700	1.6335	1732.9300	1.7329	6.089	0.0000	0.0000
2025/07/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	AL37	07/08/2025		Index Future	1157.6880	1157.6880	1155.1570	1155.1570	0.219	0.0000	0.0000
2025/07/17	AL37	06/11/2025		Index Future	1179.3840	1179.3840	1176.8080	1176.8080	0.218	0.0000	0.0000
2025/07/17	AL37	05/02/2026		Index Future	1201.3930	1201.3930	1198.7710	1198.7710	0.218	0.0000	0.0000
2025/07/17	AL37	07/05/2026		Index Future	1223.6010	1223.6010	1220.9340	1220.9340	0.218	0.0000	0.0000
2025/07/17	AL37	06/08/2026		Index Future	1245.7540	1245.7540	1243.0420	1243.0420	0.218	0.0000	0.0000
2025/07/17	AL7T	07/08/2025		Index Future	1398.5120	1398.5120	1392.9400	1392.9400	0.398	0.0000	0.0000
2025/07/17	AL7T	06/11/2025		Index Future	1424.7220	1424.7220	1419.0480	1419.0480	0.398	0.0000	0.0000
2025/07/17	AL7T	05/02/2026		Index Future	1451.3090	1451.3090	1445.5320	1445.5320	0.398	0.0000	0.0000
2025/07/17	AL7T	07/05/2026		Index Future	1478.1360	1478.1360	1472.2570	1472.2570	0.398	0.0000	0.0000
2025/07/17	AL7T	06/08/2026		Index Future	1504.8980	1504.8980	1498.9160	1498.9160	0.398	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
2025/07/17	ALBI	07/08/2025		Index Future	1186.4590	1186.4590	1182.1420	1182.1420	0.364	0.0000
2025/07/17	ALBI	06/11/2025		Index Future	1208.6950	1208.6950	1204.2990	1204.2990	0.364	0.0000
2025/07/17	ALBI	05/02/2026		Index Future	1231.2500	1231.2500	1226.7750	1226.7750	0.363	0.0000
2025/07/17	ALBI	07/05/2026		Index Future	1254.0100	1254.0100	1249.4550	1249.4550	0.363	0.0000
2025/07/17	ALBI	06/08/2026		Index Future	1276.7140	1276.7140	1272.0800	1272.0800	0.363	0.0000
2025/07/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	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	
2025/07/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/17	ES33	07/08/2025		Bond Future	10.5489	86.7190	10.6132	86.4124	0.610	0.0000	0.0000
2025/07/17	ES33	07/08/2025	13.56 Call	Bond Future	12914.3900	12.9144	12607.8100	12.6078	2.374	0.0000	0.0000
2025/07/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES33	06/11/2025		Bond Future	10.6758	84.5709	10.7431	84.2587	0.630	0.0000	0.0000
2025/07/17	ES33	06/11/2025	12.01 Call	Bond Future	5920.7100	5.9207	5608.4800	5.6085	5.274	0.0000	0.0000
2025/07/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES33	05/02/2026		Bond Future	10.8172	86.1688	10.8876	85.8508	0.651	0.0000	0.0000
2025/07/17	ES33	05/02/2026	11.49 Call	Bond Future	2973.2800	2.9733	2655.3400	2.6553	10.693	0.0000	0.0000
2025/07/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES33	07/05/2026		Bond Future	10.9664	83.9847	11.0402	83.6611	0.673	0.0000	0.0000
2025/07/17	ES33	07/05/2026	11.69 Call	Bond Future	3104.1700	3.1042	2780.5100	2.7805	10.427	0.0000	0.0000
2025/07/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES33	06/08/2026		Bond Future	11.1343	85.5368	11.2118	85.2074	0.696	0.0000	0.0000
2025/07/17	ES33	06/08/2026	12.02 Call	Bond Future	3668.1400	3.6681	3338.7900	3.3388	8.979	0.0000	0.0000
2025/07/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES42	07/08/2025		Bond Future	11.4432	80.7926	11.5125	80.3706	0.606	0.0000	0.0000
2025/07/17	ES42	07/08/2025	13.79 Call	Bond Future	12520.4100	12.5204	12098.4000	12.0984	3.371	0.0000	0.0000
2025/07/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES42	06/11/2025		Bond Future	11.5635	78.0616	11.6354	77.6317	0.622	0.0000	0.0000
2025/07/17	ES42	06/11/2025	12.39 Call	Bond Future	4727.6800	4.7277	4297.7600	4.2978	9.094	0.0000	0.0000
2025/07/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES42	05/02/2026		Bond Future	11.6898	79.5359	11.7643	79.0981	0.638	0.0000	0.0000
2025/07/17	ES42	05/02/2026	11.85 Call	Bond Future	936.1700	0.9362	498.3700	0.4984	46.765	0.0000	0.0000
2025/07/17	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES42	07/05/2026		Bond Future	11.8260	76.7580	11.9035	76.3121	0.655	0.0000	0.0000
2025/07/17	ES42	07/05/2026	12.20 Call	Bond Future	2116.5500	2.1166	1670.7100	1.6707	21.064	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
2025/07/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	ES42	06/08/2026		Bond Future	11.9717	78.1745	12.0521	77.7207	0.672	0.0000	0.0000
2025/07/17	ES42	06/08/2026	12.65 Call	Bond Future	3700.1200	3.7001	3246.3700	3.2464	12.263	0.0000	0.0000
2025/07/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GOVI	07/08/2025		GOVI	1168.1460	1168.1460	1164.0480	1164.0480	0.351	0.0000	0.0000
2025/07/17	GOVI	07/08/2025	1,011. Call 00	GOVI	1571460.0000	157.1460	1530480.0000	153.0480	2.608	0.0000	0.0000
2025/07/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GOVI	06/11/2025		GOVI	1190.0380	1190.0380	1185.8660	1185.8660	0.351	0.0000	0.0000
2025/07/17	GOVI	06/11/2025	1,112. Call 00	GOVI	780380.0000	78.0380	738660.0000	73.8660	5.346	0.0000	0.0000
2025/07/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GOVI	05/02/2026		GOVI	1212.2460	1212.2460	1207.9980	1207.9980	0.350	0.0000	0.0000
2025/07/17	GOVI	05/02/2026	1,150. Call 00	GOVI	622460.0000	62.2460	579980.0000	57.9980	6.825	0.0000	0.0000
2025/07/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GOVI	07/05/2026		GOVI	1234.6550	1234.6550	1230.3310	1230.3310	0.350	0.0000	0.0000
2025/07/17	GOVI	07/05/2026	1,177. Call 00	GOVI	576550.0000	57.6550	533310.0000	53.3310	7.500	0.0000	0.0000
2025/07/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GOVI	06/08/2026		GOVI	1257.0080	1257.0080	1252.6100	1252.6100	0.350	0.0000	0.0000
2025/07/17	GOVI	06/08/2026	1,189. Call 00	GOVI	680080.0000	68.0080	636100.0000	63.6100	6.467	0.0000	0.0000
2025/07/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/07/17	IGOV	07/08/2025		Index Future	380.0590	380.0590	379.9650	379.9650	0.025	0.0000	0.0000
2025/07/17	IGOV	06/11/2025		Index Future	387.2760	387.2760	387.1800	387.1800	0.025	0.0000	0.0000
2025/07/17	IGOV	05/02/2026		Index Future	394.5950	394.5950	394.4980	394.4980	0.025	0.0000	0.0000
2025/07/17	IGOV	07/05/2026		Index Future	401.9800	401.9800	401.8820	401.8820	0.024	0.0000	0.0000
2025/07/17	IGOV	06/08/2026		Index Future	409.3460	409.3460	409.2480	409.2480	0.024	0.0000	0.0000
2025/07/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/07/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/07/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/07/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/07/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/07/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/07/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/07/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/07/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/07/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/07/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/07/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/07/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/07/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/07/17	R033	07/08/2025		Bond Future	9.3243	107.2717	9.3739	106.9987	0.533	0.0000
2025/07/17	R033	07/08/2025	10.33 Call	Bond Future	5356.8300	5.3568	5085.2600	5.0853	5.070	0.0000
2025/07/17	R033	07/08/2025	10.33 Put	Bond Future	7.7800	0.0078	9.1500	0.0092	17.609	0.0000
2025/07/17	R033	06/11/2025		Bond Future	9.4072	104.2388	9.4593	103.9609	0.554	0.0000
2025/07/17	R033	06/11/2025	10.33 Call	Bond Future	5024.1700	5.0242	4776.5400	4.7765	4.929	0.0000
2025/07/17	R033	06/11/2025	10.33 Put	Bond Future	240.8600	0.2409	271.1200	0.2711	12.563	0.0000
2025/07/17	R033	05/02/2026		Bond Future	9.4993	106.1832	9.5540	105.9004	0.575	0.0000
2025/07/17	R033	05/02/2026	10.49 Call	Bond Future	5552.6000	5.5526	5318.8700	5.3189	4.209	0.0000
2025/07/17	R033	05/02/2026	10.49 Put	Bond Future	579.1800	0.5792	628.2900	0.6283	8.479	0.0000
2025/07/17	R033	07/05/2026		Bond Future	9.6017	103.1001	9.6592	102.8123	0.598	0.0000
2025/07/17	R033	07/05/2026	10.38 Call	Bond Future	4894.2500	4.8943	4681.1300	4.6811	4.354	0.0000
2025/07/17	R033	07/05/2026	10.38 Put	Bond Future	1082.4100	1.0824	1157.0200	1.1570	6.893	0.0000
2025/07/17	R033	06/08/2026		Bond Future	9.7204	104.9817	9.7809	104.6890	0.622	0.0000
2025/07/17	R033	06/08/2026	10.25 Call	Bond Future	4315.6000	4.3156	4124.0200	4.1240	4.439	0.0000
2025/07/17	R033	06/08/2026	10.25 Put	Bond Future	1788.2200	1.7882	1889.3000	1.8893	5.653	0.0000
2025/07/17	R035	07/08/2025	10.90 Call	Bond Future	5595.4800	5.5955	5221.6500	5.2217	6.681	0.0000
2025/07/17	R035	07/08/2025	10.90 Put	Bond Future	6.3100	0.0063	8.3900	0.0084	32.964	0.0000
2025/07/17	R035	07/08/2025	10.40 Call	Bond Future	2941.3500	2.9414	2595.4400	2.5954	11.760	0.0000
2025/07/17	R035	07/08/2025	10.40 Put	Bond Future	93.6000	0.0936	123.6000	0.1236	32.051	0.0000
2025/07/17	R035	07/08/2025	11.30 Call	Bond Future	7703.3300	7.7033	7327.5800	7.3276	4.878	0.0000
2025/07/17	R035	07/08/2025	11.30 Put	Bond Future	0.5600	0.0006	0.7200	0.0007	28.571	0.0000
2025/07/17	R035	07/08/2025	10.08 Put	Bond Future	396.6100	0.3966	504.9100	0.5049	27.306	0.0000
2025/07/17	R035	07/08/2025	10.08 Call	Bond Future	1429.6500	1.4297	1162.0400	1.1620	18.719	0.0000
2025/07/17	R035	07/08/2025	10.58 Put	Bond Future	37.4100	0.0374	49.8500	0.0499	33.253	0.0000
2025/07/17	R035	07/08/2025	10.58 Call	Bond Future	3885.0900	3.8851	3521.6200	3.5216	9.356	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
2025/07/17	R035	07/08/2025	11.34 Call	Bond Future	7910.7800	7.9108	7535.0000	7.5350	4.750	0.0000	0.0000
2025/07/17	R035	07/08/2025	11.34 Put	Bond Future	0.4300	0.0004	0.5600	0.0006	30.233	0.0000	0.0000
2025/07/17	R035	07/08/2025		Bond Future	9.9016	97.7206	9.9662	97.3447	0.653	0.0000	0.0000
2025/07/17	R035	07/08/2025	12.65 Call	Bond Future	14348.9000	14.3489	13972.9900	13.9730	2.620	0.0000	0.0000
2025/07/17	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R035	07/08/2025	10.20 Call	Bond Future	1957.5200	1.9575	1651.8000	1.6518	15.618	0.0000	0.0000
2025/07/17	R035	07/08/2025	10.20 Put	Bond Future	238.3400	0.2383	308.5300	0.3085	29.450	0.0000	0.0000
2025/07/17	R035	07/08/2025	10.35 Call	Bond Future	2686.6800	2.6867	2348.3900	2.3484	12.591	0.0000	0.0000
2025/07/17	R035	07/08/2025	10.35 Put	Bond Future	119.3300	0.1193	156.9500	0.1570	31.526	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.30 Call	Bond Future	2795.5900	2.7956	2542.9600	2.5430	9.037	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.30 Put	Bond Future	1086.5300	1.0865	1216.7100	1.2167	11.981	0.0000	0.0000
2025/07/17	R035	06/11/2025		Bond Future	9.9965	95.0486	10.0638	94.6658	0.674	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.20 Call	Bond Future	6755.6900	6.7557	6405.4900	6.4055	5.184	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.20 Put	Bond Future	218.0500	0.2181	250.6600	0.2507	14.955	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.08 Put	Bond Future	1545.3700	1.5454	1715.6500	1.7157	11.019	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.08 Call	Bond Future	2019.8500	2.0199	1807.3200	1.8073	10.522	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.58 Put	Bond Future	675.9000	0.6759	764.2800	0.7643	13.076	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.58 Call	Bond Future	3924.8300	3.9248	3630.4000	3.6304	7.502	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.67 Call	Bond Future	9012.8400	9.0128	8644.1200	8.6441	4.091	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.67 Put	Bond Future	88.7400	0.0887	102.8300	0.1028	15.878	0.0000	0.0000
2025/07/17	R035	06/11/2025	9.91 Put	Bond Future	1999.0600	1.9991	2203.4000	2.2034	10.222	0.0000	0.0000
2025/07/17	R035	06/11/2025	9.91 Call	Bond Future	1504.3700	1.5044	1325.9000	1.3259	11.863	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.41 Put	Bond Future	904.7000	0.9047	1017.1400	1.0171	12.428	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.41 Call	Bond Future	3222.8600	3.2229	2952.4900	2.9525	8.389	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.43 Call	Bond Future	7857.4800	7.8575	7496.4400	7.4964	4.595	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.43 Put	Bond Future	140.8000	0.1408	162.5700	0.1626	15.462	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.95 Call	Bond Future	10348.9200	10.3489	9973.7300	9.9737	3.625	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.95 Put	Bond Future	45.0300	0.0450	52.6500	0.0527	16.922	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.45 Call	Bond Future	7953.6900	7.9537	7591.8800	7.5919	4.549	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.45 Put	Bond Future	135.5100	0.1355	156.5100	0.1565	15.497	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.95 Put	Bond Future	347.8300	0.3478	397.5300	0.3975	14.289	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.95 Call	Bond Future	5579.0500	5.5791	5245.9400	5.2459	5.971	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.44 Put	Bond Future	859.8800	0.8599	967.7700	0.9678	12.547	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.44 Call	Bond Future	3343.2300	3.3432	3068.3100	3.0683	8.223	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.94 Put	Bond Future	354.2500	0.3543	404.7600	0.4048	14.258	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.94 Call	Bond Future	5532.6700	5.5327	5200.3700	5.2004	6.006	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.99 Call	Bond Future	10538.9200	10.5389	10163.0100	10.1630	3.567	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.99 Put	Bond Future	40.4100	0.0404	47.3100	0.0473	17.075	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.50 Call	Bond Future	3588.7500	3.5888	3305.1300	3.3051	7.903	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
2025/07/17	R035	06/11/2025	10.50 Put	Bond Future	776.2400	0.7762	875.4300	0.8754	12.778	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.15 Call	Bond Future	2254.2600	2.2543	2028.3700	2.0284	10.021	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.15 Put	Bond Future	1384.5700	1.3846	1541.4900	1.5415	11.333	0.0000	0.0000
2025/07/17	R035	06/11/2025	9.77 Put	Bond Future	2444.2200	2.4442	2677.4500	2.6775	9.542	0.0000	0.0000
2025/07/17	R035	06/11/2025	9.77 Call	Bond Future	1141.2900	1.1413	991.7100	0.9917	13.106	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.00 Put	Bond Future	317.0600	0.3171	362.8200	0.3628	14.433	0.0000	0.0000
2025/07/17	R035	06/11/2025	11.00 Call	Bond Future	5811.6600	5.8117	5474.6100	5.4746	5.800	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.68 Call	Bond Future	4357.5700	4.3576	4050.9000	4.0509	7.038	0.0000	0.0000
2025/07/17	R035	06/11/2025	10.68 Put	Bond Future	567.0500	0.5671	643.1900	0.6432	13.427	0.0000	0.0000
2025/07/17	R035	05/02/2026	11.17 Call	Bond Future	6399.0600	6.3991	6079.1900	6.0792	4.999	0.0000	0.0000
2025/07/17	R035	05/02/2026	11.17 Put	Bond Future	699.5500	0.6996	769.4500	0.7695	9.992	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.67 Call	Bond Future	4356.0200	4.3560	4081.8100	4.0818	6.295	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.67 Put	Bond Future	1263.7100	1.2637	1379.2700	1.3793	9.145	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.17 Put	Bond Future	2214.9800	2.2150	2394.3700	2.3944	8.099	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.17 Call	Bond Future	2595.2900	2.5953	2384.9100	2.3849	8.106	0.0000	0.0000
2025/07/17	R035	05/02/2026	11.00 Put	Bond Future	857.4300	0.8574	940.8300	0.9408	9.727	0.0000	0.0000
2025/07/17	R035	05/02/2026	11.00 Call	Bond Future	5681.9700	5.6820	5375.6000	5.3756	5.392	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.44 Put	Bond Future	1642.8500	1.6429	1785.6300	1.7856	8.691	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.44 Call	Bond Future	3500.9400	3.5009	3253.9500	3.2540	7.055	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.94 Put	Bond Future	920.9900	0.9210	1009.6400	1.0096	9.626	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.94 Call	Bond Future	5433.9100	5.4339	5132.7900	5.1328	5.541	0.0000	0.0000
2025/07/17	R035	05/02/2026	12.44 Call	Bond Future	11986.8400	11.9868	11610.4500	11.6105	3.140	0.0000	0.0000
2025/07/17	R035	05/02/2026	12.44 Put	Bond Future	105.8100	0.1058	119.1900	0.1192	12.645	0.0000	0.0000
2025/07/17	R035	05/02/2026		Bond Future	10.1014	96.8219	10.1717	96.4322	0.696	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.79 Call	Bond Future	4826.6500	4.8267	4539.8200	4.5398	5.943	0.0000	0.0000
2025/07/17	R035	05/02/2026	10.79 Put	Bond Future	1099.2300	1.0992	1202.1700	1.2022	9.365	0.0000	0.0000
2025/07/17	R035	07/05/2026		Bond Future	10.2092	94.1060	10.2824	93.7093	0.718	0.0000	0.0000
2025/07/17	R035	07/05/2026	10.86 Call	Bond Future	4987.8500	4.9879	4711.8300	4.7118	5.534	0.0000	0.0000
2025/07/17	R035	07/05/2026	10.86 Put	Bond Future	1542.1100	1.5421	1662.8100	1.6628	7.827	0.0000	0.0000
2025/07/17	R035	06/08/2026		Bond Future	10.3322	95.8245	10.4088	95.4208	0.741	0.0000	0.0000
2025/07/17	R035	06/08/2026	11.06 Call	Bond Future	5585.9500	5.5860	5308.1800	5.3082	4.973	0.0000	0.0000
2025/07/17	R035	06/08/2026	11.06 Put	Bond Future	1842.2400	1.8422	1968.1400	1.9681	6.834	0.0000	0.0000
2025/07/17	R038	07/08/2025		Bond Future	10.5253	106.3674	10.6049	105.8107	0.756	0.0000	0.0000
2025/07/17	R038	07/08/2025	11.24 Call	Bond Future	4877.4500	4.8775	4336.0600	4.3361	11.100	0.0000	0.0000
2025/07/17	R038	07/08/2025	11.24 Put	Bond Future	30.7200	0.0307	46.0200	0.0460	49.805	0.0000	0.0000
2025/07/17	R038	06/11/2025		Bond Future	10.6328	102.8762	10.7156	102.3092	0.778	0.0000	0.0000
2025/07/17	R038	06/11/2025	11.24 Call	Bond Future	4802.7500	4.8028	4363.1800	4.3632	9.152	0.0000	0.0000
2025/07/17	R038	06/11/2025	11.24 Put	Bond Future	746.0200	0.7460	873.4000	0.8734	17.075	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	
2025/07/17	R038	06/11/2025	12.33 Call	Bond Future	10863.9000	10.8639	10316.9300	10.3169	5.035	0.0000	0.0000
2025/07/17	R038	06/11/2025	12.33 Put	Bond Future	94.7400	0.0947	114.7200	0.1147	21.089	0.0000	0.0000
2025/07/17	R038	06/11/2025	10.98 Put	Bond Future	1174.3100	1.1743	1358.5100	1.3585	15.686	0.0000	0.0000
2025/07/17	R038	06/11/2025	10.98 Call	Bond Future	3523.1300	3.5231	3140.3800	3.1404	10.864	0.0000	0.0000
2025/07/17	R038	05/02/2026		Bond Future	10.7480	104.7951	10.8341	104.2178	0.801	0.0000	0.0000
2025/07/17	R038	05/02/2026	11.44 Call	Bond Future	5874.0500	5.8741	5452.3600	5.4524	7.179	0.0000	0.0000
2025/07/17	R038	05/02/2026	11.44 Put	Bond Future	1364.2300	1.3642	1519.8200	1.5198	11.405	0.0000	0.0000
2025/07/17	R038	07/05/2026		Bond Future	10.8716	101.2448	10.9612	100.6572	0.824	0.0000	0.0000
2025/07/17	R038	07/05/2026	11.40 Call	Bond Future	5490.0900	5.4901	5100.3700	5.1004	7.099	0.0000	0.0000
2025/07/17	R038	07/05/2026	11.40 Put	Bond Future	2094.4900	2.0945	2292.4200	2.2924	9.450	0.0000	0.0000
2025/07/17	R038	06/08/2026		Bond Future	11.0080	103.0920	11.1013	102.4939	0.848	0.0000	0.0000
2025/07/17	R038	06/08/2026	11.77 Call	Bond Future	7028.1500	7.0282	6615.8800	6.6159	5.866	0.0000	0.0000
2025/07/17	R038	06/08/2026	11.77 Put	Bond Future	2293.0700	2.2931	2478.9000	2.4789	8.104	0.0000	0.0000
2025/07/17	R053	07/08/2025		Bond Future	11.1095	108.6315	11.1891	107.9289	0.716	0.0000	0.0000
2025/07/17	R053	07/08/2025	13.17 Call	Bond Future	15797.4400	15.7974	15094.8300	15.0948	4.448	0.0000	0.0000
2025/07/17	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/07/17	R053	06/11/2025		Bond Future	11.2128	104.8045	11.2952	104.0889	0.735	0.0000	0.0000
2025/07/17	R053	06/11/2025	11.76 Call	Bond Future	5758.0900	5.7581	5223.4300	5.2234	9.285	0.0000	0.0000
2025/07/17	R053	06/11/2025	11.76 Put	Bond Future	1167.8300	1.1678	1348.8200	1.3488	15.498	0.0000	0.0000
2025/07/17	R053	05/02/2026		Bond Future	11.3218	106.7594	11.4072	106.0306	0.755	0.0000	0.0000
2025/07/17	R053	05/02/2026	11.49 Call	Bond Future	4628.7700	4.6288	4210.0400	4.2100	9.046	0.0000	0.0000
2025/07/17	R053	05/02/2026	11.49 Put	Bond Future	3203.1800	3.2032	3513.1700	3.5132	9.678	0.0000	0.0000
2025/07/17	R053	07/05/2026		Bond Future	11.4368	102.8682	11.5255	102.1263	0.775	0.0000	0.0000
2025/07/17	R053	07/05/2026	11.69 Call	Bond Future	5799.7800	5.7998	5360.8400	5.3608	7.568	0.0000	0.0000
2025/07/17	R053	07/05/2026	11.69 Put	Bond Future	3706.7000	3.7067	4009.6900	4.0097	8.174	0.0000	0.0000
2025/07/17	R053	06/08/2026		Bond Future	11.5616	104.7446	11.6537	103.9895	0.796	0.0000	0.0000
2025/07/17	R053	06/08/2026	12.28 Call	Bond Future	8888.7200	8.8887	8375.3600	8.3754	5.775	0.0000	0.0000
2025/07/17	R053	06/08/2026	12.28 Put	Bond Future	3255.3700	3.2554	3497.1200	3.4971	7.426	0.0000	0.0000
2025/07/17	R186	07/08/2025		Bond Future	7.7940	104.8954	7.8093	104.8756	0.195	0.0000	0.0000
2025/07/17	R186	07/08/2025	9.68 Call	Bond Future	2408.2100	2.4082	2388.4400	2.3884	0.821	0.0000	0.0000
2025/07/17	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R186	07/08/2025	10.25 Call	Bond Future	3120.5600	3.1206	3100.7900	3.1008	0.634	0.0000	0.0000
2025/07/17	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R186	07/08/2025	9.22 Call	Bond Future	1828.1400	1.8281	1808.3700	1.8084	1.081	0.0000	0.0000
2025/07/17	R186	06/11/2025		Bond Future	7.8384	106.8612	7.8571	106.8413	0.239	0.0000	0.0000
2025/07/17	R186	06/11/2025	8.13 Call	Bond Future	412.7800	0.4128	397.8500	0.3979	3.617	0.0000	0.0000
2025/07/17	R186	06/11/2025	8.13 Put	Bond Future	102.4700	0.1025	107.5000	0.1075	4.909	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
2025/07/17	R186	05/02/2026		Bond Future	7.9267	103.5497	7.9509	103.5296	0.305	0.0000	0.0000	
2025/07/17	R186	05/02/2026	8.43 Call	Bond Future	548.3500	0.5484	533.4200	0.5334	2.723	0.0000	0.0000	
2025/07/17	R186	05/02/2026	8.43 Put	Bond Future	131.0200	0.1310	136.2100	0.1362	3.961	0.0000	0.0000	
2025/07/17	R186	07/05/2026		Bond Future	8.1290	105.4617	8.1630	105.4415	0.419	0.0000	0.0000	
2025/07/17	R186	07/05/2026	8.69 Call	Bond Future	466.0200	0.4660	451.7700	0.4518	3.058	0.0000	0.0000	
2025/07/17	R186	07/05/2026	8.69 Put	Bond Future	134.2700	0.1343	140.2200	0.1402	4.431	0.0000	0.0000	
2025/07/17	R186	06/08/2026		Bond Future	8.6468	102.0820	8.7038	102.0618	0.658	0.0000	0.0000	
2025/07/17	R186	06/08/2026	8.57 Call	Bond Future	169.2900	0.1693	159.5900	0.1596	5.730	0.0000	0.0000	
2025/07/17	R186	06/08/2026	8.57 Put	Bond Future	196.6000	0.1966	207.1200	0.2071	5.351	0.0000	0.0000	
2025/07/17	R202	07/08/2025		Bond Future	268.9101	268.9101	268.6339	268.6339	0.103	0.0000	0.0000	
2025/07/17	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R202	07/08/2025	271.60 Put	Bond Future	2689.8900	2.6899	2966.0700	2.9661	10.267	0.0000	0.0000	
2025/07/17	R202	06/11/2025		Bond Future	274.0164	274.0164	273.7352	273.7352	0.103	0.0000	0.0000	
2025/07/17	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R202	06/11/2025	275.64 Put	Bond Future	1623.6500	1.6237	1904.7600	1.9048	17.313	0.0000	0.0000	
2025/07/17	R202	05/02/2026		Bond Future	273.8588	273.8588	273.5730	273.5730	0.104	0.0000	0.0000	
2025/07/17	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R202	05/02/2026	277.82 Put	Bond Future	3961.2000	3.9612	4247.0300	4.2470	7.216	0.0000	0.0000	
2025/07/17	R202	07/05/2026		Bond Future	278.9820	278.9820	278.6915	278.6915	0.104	0.0000	0.0000	
2025/07/17	R202	07/05/2026	277.55 Call	Bond Future	1432.0000	1.4320	1141.4600	1.1415	20.289	0.0000	0.0000	
2025/07/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R202	06/08/2026		Bond Future	278.7201	278.7201	278.4242	278.4242	0.106	0.0000	0.0000	
2025/07/17	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R202	06/08/2026	278.86 Put	Bond Future	139.9100	0.1399	435.8100	0.4358	211.493	0.0000	0.0000	
2025/07/17	R209	07/08/2025		Bond Future	10.1916	77.0367	10.2562	76.6963	0.633	0.0000	0.0000	
2025/07/17	R209	07/08/2025	12.68 Call	Bond Future	11758.3800	11.7584	11418.0300	11.4180	2.895	0.0000	0.0000	
2025/07/17	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/17	R209	06/11/2025		Bond Future	10.2837	75.3283	10.3506	74.9817	0.651	0.0000	0.0000	
2025/07/17	R209	06/11/2025	11.27 Call	Bond Future	5209.7300	5.2097	4906.4500	4.9065	5.821	0.0000	0.0000	
2025/07/17	R209	06/11/2025	11.27 Put	Bond Future	310.6500	0.3107	353.9600	0.3540	13.942	0.0000	0.0000	
2025/07/17	R209	05/02/2026		Bond Future	10.3827	76.7336	10.4522	76.3806	0.669	0.0000	0.0000	
2025/07/17	R209	05/02/2026	10.93 Call	Bond Future	3926.7800	3.9268	3680.3600	3.6804	6.275	0.0000	0.0000	
2025/07/17	R209	05/02/2026	10.93 Put	Bond Future	1205.0600	1.2051	1311.5800	1.3116	8.839	0.0000	0.0000	
2025/07/17	R209	07/05/2026		Bond Future	10.4893	74.9989	10.5614	74.6397	0.688	0.0000	0.0000	
2025/07/17	R209	07/05/2026	11.07 Call	Bond Future	4433.9000	4.4339	4190.5900	4.1906	5.487	0.0000	0.0000	
2025/07/17	R209	07/05/2026	11.07 Put	Bond Future	1604.8200	1.6048	1720.7300	1.7207	7.223	0.0000	0.0000	
2025/07/17	R209	06/08/2026		Bond Future	10.6078	76.3682	10.6828	76.0027	0.707	0.0000	0.0000	
2025/07/17	R209	06/08/2026	11.39 Call	Bond Future	5363.6200	5.3636	5107.6400	5.1076	4.773	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	
2025/07/17	R209	06/08/2026	11.39 Put	Bond Future	1661.9000	1.6619	1771.4700	1.7715	6.593	0.0000	0.0000
2025/07/17	R210	07/08/2025		Bond Future	250.2523	250.2523	250.3505	250.3505	0.039	0.0000	0.0000
2025/07/17	R210	07/08/2025	248.44 Call	Bond Future	1812.3000	1.8123	1910.5100	1.9105	5.419	0.0000	0.0000
2025/07/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R210	06/11/2025		Bond Future	251.5797	251.5797	251.6801	251.6801	0.040	0.0000	0.0000
2025/07/17	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R210	06/11/2025	252.14 Put	Bond Future	560.3500	0.5604	459.8800	0.4599	17.930	0.0000	0.0000
2025/07/17	R210	05/02/2026		Bond Future	256.3338	256.3338	256.4367	256.4367	0.040	0.0000	0.0000
2025/07/17	R210	05/02/2026	253.10 Call	Bond Future	3233.7500	3.2338	3336.6900	3.3367	3.183	0.0000	0.0000
2025/07/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R210	07/05/2026		Bond Future	257.6488	257.6488	257.7539	257.7539	0.041	0.0000	0.0000
2025/07/17	R210	07/05/2026	255.40 Call	Bond Future	2248.7700	2.2488	2353.9200	2.3539	4.676	0.0000	0.0000
2025/07/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R210	06/08/2026		Bond Future	262.4180	262.4180	262.5259	262.5259	0.041	0.0000	0.0000
2025/07/17	R210	06/08/2026	259.84 Call	Bond Future	2578.0200	2.5780	2685.9400	2.6859	4.186	0.0000	0.0000
2025/07/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R213	07/08/2025		Bond Future	8.7851	95.4192	8.8351	95.2140	0.569	0.0000	0.0000
2025/07/17	R213	07/08/2025	11.66 Call	Bond Future	10952.1300	10.9521	10746.9300	10.7469	1.874	0.0000	0.0000
2025/07/17	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R213	06/11/2025		Bond Future	8.8559	93.6555	8.9087	93.4466	0.596	0.0000	0.0000
2025/07/17	R213	06/11/2025	10.05 Call	Bond Future	4704.2500	4.7043	4510.1800	4.5102	4.125	0.0000	0.0000
2025/07/17	R213	06/11/2025	10.05 Put	Bond Future	118.4200	0.1184	133.2300	0.1332	12.506	0.0000	0.0000
2025/07/17	R213	05/02/2026		Bond Future	8.9386	95.4029	8.9946	95.1903	0.626	0.0000	0.0000
2025/07/17	R213	05/02/2026	9.89 Call	Bond Future	3998.8300	3.9988	3825.8500	3.8259	4.326	0.0000	0.0000
2025/07/17	R213	05/02/2026	9.89 Put	Bond Future	466.1800	0.4662	505.7600	0.5058	8.490	0.0000	0.0000
2025/07/17	R213	07/05/2026		Bond Future	9.0266	93.6126	9.0860	93.3964	0.658	0.0000	0.0000
2025/07/17	R213	07/05/2026	9.80 Call	Bond Future	3567.3700	3.5674	3408.1100	3.4081	4.464	0.0000	0.0000
2025/07/17	R213	07/05/2026	9.80 Put	Bond Future	799.5100	0.7995	856.5200	0.8565	7.131	0.0000	0.0000
2025/07/17	R213	06/08/2026		Bond Future	9.1352	95.3228	9.1984	95.1030	0.692	0.0000	0.0000
2025/07/17	R213	06/08/2026	9.69 Call	Bond Future	3135.0000	3.1350	2990.1500	2.9902	4.620	0.0000	0.0000
2025/07/17	R213	06/08/2026	9.69 Put	Bond Future	1228.3000	1.2283	1303.3100	1.3033	6.107	0.0000	0.0000
2025/07/17	R214	07/08/2025		Bond Future	10.9085	70.2406	10.9779	69.8560	0.637	0.0000	0.0000
2025/07/17	R214	07/08/2025	12.97 Call	Bond Future	10153.5400	10.1535	9769.0100	9.7690	3.787	0.0000	0.0000
2025/07/17	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/17	R214	06/11/2025		Bond Future	11.0095	68.2587	11.0813	67.8671	0.652	0.0000	0.0000
2025/07/17	R214	06/11/2025	11.64 Call	Bond Future	3971.8000	3.9718	3667.0600	3.6671	7.673	0.0000	0.0000
2025/07/17	R214	06/11/2025	11.64 Put	Bond Future	645.4200	0.6454	732.3200	0.7323	13.464	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
2025/07/17	R214	05/02/2026		Bond Future	11.1183	69.5322	11.1927	69.1334	0.669	0.0000
2025/07/17	R214	05/02/2026	11.26 Call	Bond Future	2735.1500	2.7352	2508.2000	2.5082	8.298	0.0000
2025/07/17	R214	05/02/2026	11.26 Put	Bond Future	1978.0700	1.9781	2149.9500	2.1500	8.689	0.0000
2025/07/17	R214	07/05/2026		Bond Future	11.2281	67.5176	11.3049	67.1115	0.685	0.0000
2025/07/17	R214	07/05/2026	11.53 Call	Bond Future	3746.6900	3.7467	3499.7800	3.4998	6.590	0.0000
2025/07/17	R214	07/05/2026	11.53 Put	Bond Future	2172.5700	2.1726	2331.6900	2.3317	7.324	0.0000
2025/07/17	R214	06/08/2026		Bond Future	11.3493	68.7504	11.4289	68.3372	0.701	0.0000
2025/07/17	R214	06/08/2026	11.97 Call	Bond Future	5219.1100	5.2191	4943.5300	4.9435	5.280	0.0000
2025/07/17	R214	06/08/2026	11.97 Put	Bond Future	2094.5000	2.0945	2232.1500	2.2322	6.572	0.0000
2025/07/17	R248	07/08/2025		Bond Future	11.1899	83.9789	11.2644	83.4759	0.666	0.0000
2025/07/17	R248	07/08/2025	13.21 Call	Bond Future	11944.8900	11.9449	11441.9500	11.4420	4.211	0.0000
2025/07/17	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/07/17	R248	06/11/2025		Bond Future	11.2966	81.1128	11.3737	80.6006	0.683	0.0000
2025/07/17	R248	06/11/2025	11.74 Call	Bond Future	3976.2200	3.9762	3613.2300	3.6132	9.129	0.0000
2025/07/17	R248	06/11/2025	11.74 Put	Bond Future	1105.6700	1.1057	1254.9000	1.2549	13.497	0.0000
2025/07/17	R248	05/02/2026		Bond Future	11.4113	82.6260	11.4912	82.1044	0.701	0.0000
2025/07/17	R248	05/02/2026	11.46 Call	Bond Future	3039.5700	3.0396	2760.9900	2.7610	9.165	0.0000
2025/07/17	R248	05/02/2026	11.46 Put	Bond Future	2721.0600	2.7211	2964.0700	2.9641	8.931	0.0000
2025/07/17	R248	07/05/2026		Bond Future	11.5265	79.7111	11.6094	79.1801	0.719	0.0000
2025/07/17	R248	07/05/2026	11.72 Call	Bond Future	4204.9300	4.2049	3898.6800	3.8987	7.283	0.0000
2025/07/17	R248	07/05/2026	11.72 Put	Bond Future	2974.0900	2.9741	3198.8900	3.1989	7.559	0.0000
2025/07/17	R248	06/08/2026		Bond Future	11.6534	81.1662	11.7394	80.6258	0.738	0.0000
2025/07/17	R248	06/08/2026	12.37 Call	Bond Future	6749.7500	6.7498	6380.9700	6.3810	5.464	0.0000
2025/07/17	R248	06/08/2026	12.37 Put	Bond Future	2432.7900	2.4328	2604.4300	2.6044	7.055	0.0000
2025/07/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

