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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2025 TO 18/07/2025

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	
2025/07/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	2029	07/08/2025		Bond Future	138.8635	138.8635	138.6948	138.6948	0.121	0.0000	0.0000
2025/07/18	2029	07/08/2025	137.41 Call	Bond Future	1453.4500	1.4535	1284.7700	1.2848	11.605	0.0000	0.0000
2025/07/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2029	06/11/2025		Bond Future	140.0628	140.0628	139.8773	139.8773	0.132	0.0000	0.0000
2025/07/18	2029	06/11/2025	139.79 Call	Bond Future	272.8100	0.2728	87.3200	0.0873	67.992	0.0000	0.0000
2025/07/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	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
2025/07/18	2029	05/02/2026		Bond Future	142.7100	142.7100	142.5137	0.138	0.0000	0.0000
2025/07/18	2029	05/02/2026	140.11 Call	Bond Future	2599.9700	2.6000	2403.6800	2.4037	7.550	0.0000
2025/07/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2029	07/05/2026		Bond Future	143.9191	143.9191	143.7056	143.7056	0.148	0.0000
2025/07/18	2029	07/05/2026	141.82 Call	Bond Future	2099.0700	2.0991	1885.6300	1.8856	10.168	0.0000
2025/07/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2029	06/08/2026		Bond Future	146.5841	146.5841	146.3882	146.3882	0.134	0.0000
2025/07/18	2029	06/08/2026	144.10 Call	Bond Future	2484.1200	2.4841	2288.1500	2.2882	7.889	0.0000
2025/07/18	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2030	07/08/2025	8.72 Put	Bond Future	145.0600	0.1451	149.7200	0.1497	3.212	0.0000
2025/07/18	2030	07/08/2025	8.72 Call	Bond Future	1032.7600	1.0328	1112.0200	1.1120	7.675	0.0000
2025/07/18	2030	07/08/2025	9.22 Put	Bond Future	8.2000	0.0082	8.8100	0.0088	7.439	0.0000
2025/07/18	2030	07/08/2025	9.22 Call	Bond Future	2664.6200	2.6646	2739.8300	2.7398	2.823	0.0000
2025/07/18	2030	07/08/2025	9.81 Call	Bond Future	4693.1600	4.6932	4767.6700	4.7677	1.588	0.0000
2025/07/18	2030	07/08/2025	9.81 Put	Bond Future	0.1300	0.0001	0.0400	0.0000	69.231	0.0000
2025/07/18	2030	07/08/2025	12.12 Call	Bond Future	12169.9800	12.1700	12244.5800	12.2446	0.613	0.0000
2025/07/18	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2030	07/08/2025	10.48 Call	Bond Future	6941.4400	6.9414	7016.0400	7.0160	1.075	0.0000
2025/07/18	2030	07/08/2025		Bond Future	8.4732	98.5257	8.4526	98.6003	0.243	0.0000
2025/07/18	2030	07/08/2025	11.11 Call	Bond Future	8995.1500	8.9952	9069.7500	9.0698	0.829	0.0000
2025/07/18	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2030	06/11/2025		Bond Future	8.5301	100.3724	8.5109	100.4387	0.225	0.0000
2025/07/18	2030	06/11/2025	9.54 Call	Bond Future	3526.1300	3.5261	3572.0000	3.5720	1.301	0.0000
2025/07/18	2030	06/11/2025	9.54 Put	Bond Future	120.8400	0.1208	100.4200	0.1004	16.898	0.0000
2025/07/18	2030	06/11/2025	8.72 Put	Bond Future	663.5600	0.6636	646.1100	0.6461	2.630	0.0000
2025/07/18	2030	06/11/2025	8.72 Call	Bond Future	1315.2600	1.3153	1364.1000	1.3641	3.713	0.0000
2025/07/18	2030	06/11/2025	9.22 Put	Bond Future	243.3900	0.2434	234.8800	0.2349	3.496	0.0000
2025/07/18	2030	06/11/2025	9.22 Call	Bond Future	2585.6100	2.5856	2643.3900	2.6434	2.235	0.0000
2025/07/18	2030	06/11/2025	10.08 Call	Bond Future	5201.2200	5.2012	5250.1800	5.2502	0.941	0.0000
2025/07/18	2030	06/11/2025	10.08 Put	Bond Future	34.6500	0.0347	17.3200	0.0173	50.014	0.0000
2025/07/18	2030	05/02/2026		Bond Future	8.5987	98.2374	8.5797	98.2997	0.222	0.0000
2025/07/18	2030	05/02/2026	9.49 Call	Bond Future	3260.2800	3.2603	3278.7300	3.2787	0.566	0.0000
2025/07/18	2030	05/02/2026	9.49 Put	Bond Future	401.7700	0.4018	357.9400	0.3579	10.909	0.0000
2025/07/18	2030	07/05/2026		Bond Future	8.6917	100.0515	8.6742	100.1054	0.201	0.0000
2025/07/18	2030	07/05/2026	9.39 Call	Bond Future	2830.4900	2.8305	2867.2300	2.8672	1.298	0.0000
2025/07/18	2030	07/05/2026	9.39 Put	Bond Future	706.4800	0.7065	689.3400	0.6893	2.426	0.0000
2025/07/18	2030	06/08/2026		Bond Future	8.8133	97.8703	8.7891	97.9404	0.275	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	
2025/07/18	2030	06/08/2026	9.22 Call	Bond Future	2313.5600	2.3136	2361.5200	2.3615	2.073	0.0000	0.0000
2025/07/18	2030	06/08/2026	9.22 Put	Bond Future	1146.9300	1.1469	1124.8100	1.1248	1.929	0.0000	0.0000
2025/07/18	2031	07/08/2025		Bond Future	107.4975	107.4975	107.3939	107.3939	0.096	0.0000	0.0000
2025/07/18	2031	07/08/2025	107.65 Call	Bond Future	112.1300	0.1121	52.0000	0.0520	53.625	0.0000	0.0000
2025/07/18	2031	07/08/2025	107.65 Put	Bond Future	264.6100	0.2646	308.0600	0.3081	16.420	0.0000	0.0000
2025/07/18	2031	06/11/2025		Bond Future	109.5389	109.5389	109.4228	109.4228	0.106	0.0000	0.0000
2025/07/18	2031	06/11/2025	109.69 Call	Bond Future	283.2300	0.2832	170.5600	0.1706	39.780	0.0000	0.0000
2025/07/18	2031	06/11/2025	109.69 Put	Bond Future	434.3500	0.4344	437.7600	0.4378	0.785	0.0000	0.0000
2025/07/18	2031	05/02/2026		Bond Future	109.2235	109.2235	109.0998	109.0998	0.113	0.0000	0.0000
2025/07/18	2031	05/02/2026	111.76 Call	Bond Future	1.3800	0.0014	0.0300	0.0000	97.826	0.0000	0.0000
2025/07/18	2031	05/02/2026	111.76 Put	Bond Future	2537.8400	2.5378	2660.2600	2.6603	4.824	0.0000	0.0000
2025/07/18	2031	07/05/2026		Bond Future	111.2666	111.2666	111.1300	111.1300	0.123	0.0000	0.0000
2025/07/18	2031	07/05/2026	113.84 Call	Bond Future	0.6200	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/18	2031	07/05/2026	113.84 Put	Bond Future	2574.0100	2.5740	2710.0500	2.7101	5.285	0.0000	0.0000
2025/07/18	2031	06/08/2026		Bond Future	110.9015	110.9015	110.7794	110.7794	0.110	0.0000	0.0000
2025/07/18	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2031	06/08/2026	113.81 Put	Bond Future	2908.5200	2.9085	3030.5900	3.0306	4.197	0.0000	0.0000
2025/07/18	2032	07/08/2025	9.40 Put	Bond Future	296.2000	0.2962	266.7800	0.2668	9.932	0.0000	0.0000
2025/07/18	2032	07/08/2025	9.40 Call	Bond Future	1367.8100	1.3678	1437.2200	1.4372	5.075	0.0000	0.0000
2025/07/18	2032	07/08/2025	9.90 Put	Bond Future	34.7100	0.0347	29.7000	0.0297	14.434	0.0000	0.0000
2025/07/18	2032	07/08/2025	9.90 Call	Bond Future	3412.1700	3.4122	3505.9900	3.5060	2.750	0.0000	0.0000
2025/07/18	2032	07/08/2025	10.59 Call	Bond Future	6445.3800	6.4454	6543.9900	6.5440	1.530	0.0000	0.0000
2025/07/18	2032	07/08/2025	10.59 Put	Bond Future	1.0900	0.0011	0.8700	0.0009	20.183	0.0000	0.0000
2025/07/18	2032	07/08/2025		Bond Future	9.1728	98.4910	9.1520	98.5898	0.227	0.0000	0.0000
2025/07/18	2032	07/08/2025	12.01 Call	Bond Future	12359.6100	12.3596	12458.4400	12.4584	0.800	0.0000	0.0000
2025/07/18	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2032	06/11/2025		Bond Future	9.2538	96.1762	9.2340	96.2674	0.214	0.0000	0.0000
2025/07/18	2032	06/11/2025	10.42 Call	Bond Future	5344.0900	5.3441	5419.0400	5.4190	1.402	0.0000	0.0000
2025/07/18	2032	06/11/2025	10.42 Put	Bond Future	163.7800	0.1638	147.5900	0.1476	9.885	0.0000	0.0000
2025/07/18	2032	06/11/2025	9.40 Put	Bond Future	1093.2800	1.0933	1033.3000	1.0333	5.486	0.0000	0.0000
2025/07/18	2032	06/11/2025	9.40 Call	Bond Future	1762.7500	1.7628	1793.9100	1.7939	1.768	0.0000	0.0000
2025/07/18	2032	06/11/2025	9.90 Put	Bond Future	452.2000	0.4522	417.5600	0.4176	7.660	0.0000	0.0000
2025/07/18	2032	06/11/2025	9.90 Call	Bond Future	3367.4600	3.3675	3423.9600	3.4240	1.678	0.0000	0.0000
2025/07/18	2032	06/11/2025	10.89 Call	Bond Future	7224.6100	7.2246	7313.4400	7.3134	1.230	0.0000	0.0000
2025/07/18	2032	06/11/2025	10.89 Put	Bond Future	56.9200	0.0569	54.6100	0.0546	4.058	0.0000	0.0000
2025/07/18	2032	05/02/2026		Bond Future	9.3448	97.9705	9.3250	98.0584	0.211	0.0000	0.0000
2025/07/18	2032	05/02/2026	10.16 Call	Bond Future	4239.2900	4.2393	4290.2600	4.2903	1.202	0.0000	0.0000
2025/07/18	2032	05/02/2026	10.16 Put	Bond Future	699.2100	0.6992	662.3100	0.6623	5.277	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
2025/07/18	2032	07/05/2026		Bond Future	9.4469	95.6198	9.4282	95.7000	0.198	0.0000	0.0000
2025/07/18	2032	07/05/2026	10.14 Call	Bond Future	4004.1000	4.0041	4101.9600	4.1020	2.444	0.0000	0.0000
2025/07/18	2032	07/05/2026	10.14 Put	Bond Future	1087.8000	1.0878	1105.4800	1.1055	1.625	0.0000	0.0000
2025/07/18	2032	06/08/2026		Bond Future	9.5672	97.3657	9.5439	97.4622	0.244	0.0000	0.0000
2025/07/18	2032	06/08/2026	10.12 Call	Bond Future	3767.3500	3.7674	3818.8300	3.8188	1.366	0.0000	0.0000
2025/07/18	2032	06/08/2026	10.12 Put	Bond Future	1519.0500	1.5191	1474.0300	1.4740	2.964	0.0000	0.0000
2025/07/18	2033	07/08/2025		Bond Future	129.9715	129.9715	130.0618	130.0618	0.069	0.0000	0.0000
2025/07/18	2033	07/08/2025	128.65 Call	Bond Future	1321.4700	1.3215	1411.7600	1.4118	6.833	0.0000	0.0000
2025/07/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2033	06/11/2025		Bond Future	130.9011	130.9011	130.9805	130.9805	0.061	0.0000	0.0000
2025/07/18	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2033	06/11/2025	133.14 Put	Bond Future	2238.8700	2.2389	2159.5400	2.1595	3.543	0.0000	0.0000
2025/07/18	2033	05/02/2026		Bond Future	133.3753	133.3753	133.4492	133.4492	0.055	0.0000	0.0000
2025/07/18	2033	05/02/2026	132.88 Call	Bond Future	495.2500	0.4953	569.2000	0.5692	14.932	0.0000	0.0000
2025/07/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2033	07/05/2026		Bond Future	134.3076	134.3076	134.3705	134.3705	0.047	0.0000	0.0000
2025/07/18	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2033	07/05/2026	135.16 Put	Bond Future	852.3600	0.8524	789.5500	0.7896	7.369	0.0000	0.0000
2025/07/18	2033	06/08/2026		Bond Future	136.7948	136.7948	136.8788	136.8788	0.061	0.0000	0.0000
2025/07/18	2033	06/08/2026	134.25 Call	Bond Future	2544.7900	2.5448	2628.7500	2.6288	3.299	0.0000	0.0000
2025/07/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.50 Put	Bond Future	894.6600	0.8947	886.0900	0.8861	0.958	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.50 Call	Bond Future	724.9300	0.7249	752.0800	0.7521	3.745	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.00 Put	Bond Future	101.5800	0.1016	99.8300	0.0998	1.723	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.00 Call	Bond Future	2846.0300	2.8460	2880.0000	2.8800	1.194	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.83 Call	Bond Future	7288.9700	7.2890	7324.5900	7.3246	0.489	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.83 Put	Bond Future	0.5300	0.0005	0.4300	0.0004	18.868	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.45 Call	Bond Future	5259.2500	5.2593	5294.6000	5.2946	0.672	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.45 Put	Bond Future	7.2500	0.0073	6.8800	0.0069	5.103	0.0000	0.0000
2025/07/18	2037	07/08/2025	12.17 Call	Bond Future	9050.2300	9.0502	9085.9300	9.0859	0.394	0.0000	0.0000
2025/07/18	2037	07/08/2025	12.17 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.42 Call	Bond Future	5096.9000	5.0969	5132.2000	5.1322	0.693	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.42 Put	Bond Future	8.7900	0.0088	8.3700	0.0084	4.778	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.55 Put	Bond Future	749.5300	0.7495	742.4600	0.7425	0.943	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.55 Call	Bond Future	877.4800	0.8775	906.1300	0.9061	3.265	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.64 Put	Bond Future	532.5500	0.5326	527.5300	0.5275	0.943	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.64 Call	Bond Future	1192.7700	1.1928	1223.4700	1.2235	2.574	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.82 Call	Bond Future	7236.3400	7.2363	7271.9600	7.2720	0.492	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
2025/07/18	2037	07/08/2025	11.82 Put	Bond Future		0.5700	0.0006	0.4700	0.0005	17.544	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.07 Call	Bond Future		3211.5400	3.2115	3245.8000	3.2458	1.067	0.0000	0.0000
2025/07/18	2037	07/08/2025	11.07 Put	Bond Future		70.0000	0.0700	68.5400	0.0685	2.086	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.34 Put	Bond Future		1482.9300	1.4829	1467.5600	1.4676	1.036	0.0000	0.0000
2025/07/18	2037	07/08/2025	10.34 Call	Bond Future		351.0400	0.3510	371.3900	0.3714	5.797	0.0000	0.0000
2025/07/18	2037	07/08/2025		Bond Future		10.5285	86.9441	10.5225	86.9799	0.057	0.0000	0.0000
2025/07/18	2037	07/08/2025	13.01 Call	Bond Future		13171.6000	13.1716	13207.3200	13.2073	0.271	0.0000	0.0000
2025/07/18	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2037	06/11/2025		Bond Future		10.6316	88.5737	10.6268	88.6015	0.045	0.0000	0.0000
2025/07/18	2037	06/11/2025	11.63 Call	Bond Future		5923.0400	5.9230	5965.2400	5.9652	0.712	0.0000	0.0000
2025/07/18	2037	06/11/2025	11.63 Put	Bond Future		356.0300	0.3560	370.4300	0.3704	4.045	0.0000	0.0000
2025/07/18	2037	06/11/2025	10.50 Put	Bond Future		2221.0600	2.2211	2255.5400	2.2555	1.552	0.0000	0.0000
2025/07/18	2037	06/11/2025	10.50 Call	Bond Future		1448.2600	1.4483	1510.5400	1.5105	4.300	0.0000	0.0000
2025/07/18	2037	06/11/2025	11.00 Put	Bond Future		1036.4500	1.0365	1068.7200	1.0687	3.114	0.0000	0.0000
2025/07/18	2037	06/11/2025	11.00 Call	Bond Future		3151.1300	3.1511	3211.2000	3.2112	1.906	0.0000	0.0000
2025/07/18	2037	06/11/2025	12.16 Call	Bond Future		8456.6600	8.4567	8480.2300	8.4802	0.279	0.0000	0.0000
2025/07/18	2037	06/11/2025	12.16 Put	Bond Future		136.7500	0.1368	132.5200	0.1325	3.093	0.0000	0.0000
2025/07/18	2037	05/02/2026	12.27 Call	Bond Future		8598.8400	8.5988	8592.6200	8.5926	0.072	0.0000	0.0000
2025/07/18	2037	05/02/2026	12.27 Put	Bond Future		452.1400	0.4521	422.1800	0.4222	6.626	0.0000	0.0000
2025/07/18	2037	05/02/2026	10.90 Put	Bond Future		2131.9100	2.1319	2164.2100	2.1642	1.515	0.0000	0.0000
2025/07/18	2037	05/02/2026	10.90 Call	Bond Future		3018.0200	3.0180	3074.0600	3.0741	1.857	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.86 Call	Bond Future		6794.6600	6.7947	6833.9900	6.8340	0.579	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.86 Put	Bond Future		727.0600	0.7271	742.6500	0.7427	2.144	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.36 Call	Bond Future		4712.1400	4.7121	4760.0500	4.7601	1.017	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.36 Put	Bond Future		1286.7000	1.2867	1310.8700	1.3109	1.878	0.0000	0.0000
2025/07/18	2037	05/02/2026	10.65 Put	Bond Future		2772.3300	2.7723	2804.8700	2.8049	1.174	0.0000	0.0000
2025/07/18	2037	05/02/2026	10.65 Call	Bond Future		2232.8800	2.2329	2289.1600	2.2892	2.521	0.0000	0.0000
2025/07/18	2037	05/02/2026	12.73 Call	Bond Future		10631.2300	10.6312	10613.0600	10.6131	0.171	0.0000	0.0000
2025/07/18	2037	05/02/2026	12.73 Put	Bond Future		241.4000	0.2414	199.4900	0.1995	17.361	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.40 Put	Bond Future		1230.0200	1.2300	1253.4400	1.2534	1.904	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.40 Call	Bond Future		4871.2800	4.8713	4918.4400	4.9184	0.968	0.0000	0.0000
2025/07/18	2037	05/02/2026		Bond Future		10.7439	85.9679	10.7398	85.9917	0.039	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.20 Call	Bond Future		4092.0200	4.0920	4143.2900	4.1433	1.253	0.0000	0.0000
2025/07/18	2037	05/02/2026	11.20 Put	Bond Future		1537.7600	1.5378	1565.2900	1.5653	1.790	0.0000	0.0000
2025/07/18	2037	07/05/2026	12.40 Call	Bond Future		8764.3900	8.7644	8756.1900	8.7562	0.094	0.0000	0.0000
2025/07/18	2037	07/05/2026	12.40 Put	Bond Future		756.9200	0.7569	732.8800	0.7329	3.176	0.0000	0.0000
2025/07/18	2037	07/05/2026	10.95 Put	Bond Future		2789.9400	2.7899	2892.1200	2.8921	3.662	0.0000	0.0000
2025/07/18	2037	07/05/2026	10.95 Call	Bond Future		3241.1300	3.2411	3359.1500	3.3592	3.641	0.0000	0.0000
2025/07/18	2037	07/05/2026		Bond Future		10.8691	87.5551	10.8663	87.5710	0.026	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
2025/07/18	2037	07/05/2026	11.32 Call	Bond Future		4486.8900	4.4869	4598.8000	4.5988	2.494	0.0000	0.0000
2025/07/18	2037	07/05/2026	11.32 Put			2013.6600	2.0137	2109.7300	2.1097	4.771	0.0000	0.0000
2025/07/18	2037	06/08/2026		Bond Future		11.0105	84.8944	11.0052	84.9239	0.049	0.0000	0.0000
2025/07/18	2037	06/08/2026	11.71 Call			5791.9100	5.7919	5810.6600	5.8107	0.324	0.0000	0.0000
2025/07/18	2037	06/08/2026	11.71 Put	Bond Future		2084.4100	2.0844	2073.7000	2.0737	0.514	0.0000	0.0000
2025/07/18	2038	07/08/2025				138.6461	138.6461	137.8593	137.8593	0.568	0.0000	0.0000
2025/07/18	2038	07/08/2025	139.56 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2038	07/08/2025	139.56 Put			913.8600	0.9139	1700.7300	1.7007	86.104	0.0000	0.0000
2025/07/18	2038	06/11/2025		Bond Future		141.2791	141.2791	140.4637	140.4637	0.577	0.0000	0.0000
2025/07/18	2038	06/11/2025	143.88 Call			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2038	06/11/2025	143.88 Put	Bond Future		2600.9100	2.6009	3416.2700	3.4163	31.349	0.0000	0.0000
2025/07/18	2038	05/02/2026				141.7834	141.7834	140.9455	140.9455	0.591	0.0000	0.0000
2025/07/18	2038	05/02/2026	143.20 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2038	05/02/2026	143.20 Put			1416.6200	1.4166	2254.4700	2.2545	59.144	0.0000	0.0000
2025/07/18	2038	07/05/2026		Bond Future		144.4360	144.4360	143.5688	143.5688	0.600	0.0000	0.0000
2025/07/18	2038	07/05/2026	144.53 Call			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2038	07/05/2026	144.53 Put	Bond Future		93.9800	0.0940	961.2200	0.9612	922.792	0.0000	0.0000
2025/07/18	2038	06/08/2026				144.9089	144.9089	144.0475	144.0475	0.594	0.0000	0.0000
2025/07/18	2038	06/08/2026	144.72 Call	Bond Future		188.9100	0.1889	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/18	2038	06/08/2026	144.72 Put			0.0000	0.0000	672.5200	0.6725	100.000	0.0000	0.0000
2025/07/18	2040	07/08/2025	10.90 Put	Bond Future		1202.4900	1.2025	1275.4500	1.2755	6.067	0.0000	0.0000
2025/07/18	2040	07/08/2025	10.90 Call			591.8100	0.5918	574.9000	0.5749	2.857	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.20 Call	Bond Future		1686.4100	1.6864	1636.6100	1.6366	2.953	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.20 Put			391.0700	0.3911	431.1400	0.4311	10.246	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.50 Call	Bond Future		3232.6900	3.2327	3156.2000	3.1562	2.366	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.50 Put			93.3400	0.0933	106.7200	0.1067	14.335	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.60 Call	Bond Future		9407.0700	9.4071	9317.1800	9.3172	0.956	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.60 Put			0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.10 Put	Bond Future		589.4400	0.5894	640.9100	0.6409	8.732	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.10 Call			1256.4500	1.2565	1218.0500	1.2181	3.056	0.0000	0.0000
2025/07/18	2040	07/08/2025	10.80 Put	Bond Future		1627.1000	1.6271	1707.9500	1.7080	4.969	0.0000	0.0000
2025/07/18	2040	07/08/2025	10.80 Call			366.8800	0.3669	357.8600	0.3579	2.459	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.40 Put	Bond Future		155.3500	0.1554	175.7100	0.1757	13.106	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.40 Call			2686.7700	2.6868	2617.2600	2.6173	2.587	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.00 Call	Bond Future		6086.0800	6.0861	5997.1300	5.9971	1.462	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.00 Put			4.8700	0.0049	5.7900	0.0058	18.891	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.00 Put	Bond Future		857.1100	0.8571	920.1700	0.9202	7.357	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.00 Call			888.8100	0.8888	862.0000	0.8620	3.016	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
2025/07/18	2040	07/08/2025	11.70 Put	Bond Future	30.9500	0.0310	35.9800	0.0360	16.252	0.0000	0.0000
2025/07/18	2040	07/08/2025	11.70 Call	Bond Future	4366.3500	4.3664	4281.5100	4.2815	1.943	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.40 Call	Bond Future	8322.5700	8.3226	8232.6800	8.2327	1.080	0.0000	0.0000
2025/07/18	2040	07/08/2025	12.40 Put	Bond Future	0.3200	0.0003	0.3000	0.0003	6.250	0.0000	0.0000
2025/07/18	2040	07/08/2025		Bond Future	10.9950	85.9983	11.0091	85.9084	0.128	0.0000	0.0000
2025/07/18	2040	07/08/2025	13.29 Call	Bond Future	12976.0100	12.9760	12886.1400	12.8861	0.693	0.0000	0.0000
2025/07/18	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2040	06/11/2025		Bond Future	11.1050	87.6101	11.1209	87.5101	0.144	0.0000	0.0000
2025/07/18	2040	06/11/2025	11.84 Call	Bond Future	5051.9100	5.0519	5065.5500	5.0656	0.270	0.0000	0.0000
2025/07/18	2040	06/11/2025	11.84 Put	Bond Future	615.3100	0.6153	728.9700	0.7290	18.472	0.0000	0.0000
2025/07/18	2040	05/02/2026		Bond Future	11.2240	84.7358	11.2413	84.6295	0.154	0.0000	0.0000
2025/07/18	2040	05/02/2026	11.49 Call	Bond Future	3671.5800	3.6716	3678.6000	3.6786	0.191	0.0000	0.0000
2025/07/18	2040	05/02/2026	11.49 Put	Bond Future	2056.1400	2.0561	2169.5300	2.1695	5.515	0.0000	0.0000
2025/07/18	2040	05/02/2026	13.23 Call	Bond Future	11398.8500	11.3989	11263.1500	11.2632	1.190	0.0000	0.0000
2025/07/18	2040	05/02/2026	13.23 Put	Bond Future	269.7200	0.2697	240.3900	0.2404	10.874	0.0000	0.0000
2025/07/18	2040	05/02/2026	11.82 Put	Bond Future	1436.3000	1.4363	1526.4700	1.5265	6.278	0.0000	0.0000
2025/07/18	2040	05/02/2026	11.82 Call	Bond Future	4993.2200	4.9932	4977.0200	4.9770	0.324	0.0000	0.0000
2025/07/18	2040	07/05/2026		Bond Future	11.3546	86.3001	11.3739	86.1835	0.170	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.67 Call	Bond Future	4349.9700	4.3500	4428.9100	4.4289	1.815	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.67 Put	Bond Future	2475.9600	2.4760	2671.4900	2.6715	7.897	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.22 Call	Bond Future	6520.5500	6.5206	6558.7100	6.5587	0.585	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.22 Put	Bond Future	1524.1300	1.5241	1678.8800	1.6789	10.153	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.72 Call	Bond Future	4535.0800	4.5351	4610.8000	4.6108	1.670	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.72 Put	Bond Future	2369.6900	2.3697	2562.0000	2.5620	8.115	0.0000	0.0000
2025/07/18	2040	07/05/2026	10.70 Put	Bond Future	5596.6600	5.5967	5778.7200	5.7787	3.253	0.0000	0.0000
2025/07/18	2040	07/05/2026	10.70 Call	Bond Future	1501.2500	1.5013	1566.7200	1.5667	4.361	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.53 Call	Bond Future	7835.7600	7.8358	7843.0000	7.8430	0.092	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.53 Put	Bond Future	1157.0200	1.1570	1280.8500	1.2809	10.702	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.03 Call	Bond Future	5741.6300	5.7416	5794.7200	5.7947	0.925	0.0000	0.0000
2025/07/18	2040	07/05/2026	12.03 Put	Bond Future	1803.5500	1.8036	1973.2300	1.9732	9.408	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.12 Put	Bond Future	3974.7400	3.9747	4181.7600	4.1818	5.208	0.0000	0.0000
2025/07/18	2040	07/05/2026	11.12 Call	Bond Future	2539.8200	2.5398	2630.2500	2.6303	3.560	0.0000	0.0000
2025/07/18	2040	06/08/2026		Bond Future	11.5006	83.3657	11.5185	83.2601	0.155	0.0000	0.0000
2025/07/18	2040	06/08/2026	12.19 Call	Bond Future	6235.9200	6.2359	6200.7100	6.2007	0.565	0.0000	0.0000
2025/07/18	2040	06/08/2026	12.19 Put	Bond Future	2304.0800	2.3041	2374.4500	2.3745	3.054	0.0000	0.0000
2025/07/18	2044	07/08/2025	12.20 Call	Bond Future	5640.7300	5.6407	5519.9900	5.5200	2.141	0.0000	0.0000
2025/07/18	2044	07/08/2025	12.20 Put	Bond Future	9.6300	0.0096	12.5300	0.0125	30.114	0.0000	0.0000
2025/07/18	2044	07/08/2025	11.85 Call	Bond Future	3637.0800	3.6371	3529.3000	3.5293	2.963	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
2025/07/18	2044	07/08/2025	11.85 Put	Bond Future	71.3700	0.0714	87.2300	0.0872	22.222	0.0000	0.0000
2025/07/18	2044	07/08/2025	11.30 Put	Bond Future	835.5500	0.8356	921.7200	0.9217	10.313	0.0000	0.0000
2025/07/18	2044	07/08/2025	11.30 Call	Bond Future	964.4300	0.9644	926.9600	0.9270	3.885	0.0000	0.0000
2025/07/18	2044	07/08/2025	10.63 Put	Bond Future	4413.4600	4.4135	4537.8200	4.5378	2.818	0.0000	0.0000
2025/07/18	2044	07/08/2025	10.63 Call	Bond Future	13.2600	0.0133	13.9800	0.0140	5.430	0.0000	0.0000
2025/07/18	2044	07/08/2025		Bond Future	11.2801	80.8044	11.2992	80.6807	0.169	0.0000	0.0000
2025/07/18	2044	07/08/2025	13.34 Call	Bond Future	11766.3600	11.7664	11642.7200	11.6427	1.051	0.0000	0.0000
2025/07/18	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2044	06/11/2025		Bond Future	11.3903	82.3189	11.4113	82.1849	0.185	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.88 Call	Bond Future	3990.4700	3.9905	3971.5700	3.9716	0.474	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.88 Put	Bond Future	960.3400	0.9603	1075.4000	1.0754	11.981	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.20 Call	Bond Future	5482.8200	5.4828	5430.7500	5.4308	0.950	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.20 Put	Bond Future	571.1200	0.5711	653.0100	0.6530	14.338	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.25 Call	Bond Future	5724.9100	5.7249	5668.1600	5.6682	0.991	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.25 Put	Bond Future	525.9500	0.5260	603.1600	0.6032	14.680	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.00 Call	Bond Future	4536.3000	4.5363	4504.3600	4.5044	0.704	0.0000	0.0000
2025/07/18	2044	06/11/2025	12.00 Put	Bond Future	791.7400	0.7917	893.7600	0.8938	12.886	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.75 Call	Bond Future	3423.8400	3.4238	3419.2300	3.4192	0.135	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.75 Put	Bond Future	1179.9300	1.1799	1309.2800	1.3093	10.963	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.25 Put	Bond Future	2492.0300	2.4920	2660.4300	2.6604	6.758	0.0000	0.0000
2025/07/18	2044	06/11/2025	11.25 Call	Bond Future	1588.6300	1.5886	1623.0700	1.6231	2.168	0.0000	0.0000
2025/07/18	2044	05/02/2026		Bond Future	11.5090	79.4711	11.5315	79.3304	0.195	0.0000	0.0000
2025/07/18	2044	05/02/2026	11.56 Call	Bond Future	2976.0000	2.9760	3006.0600	3.0061	1.010	0.0000	0.0000
2025/07/18	2044	05/02/2026	11.56 Put	Bond Future	2657.5600	2.6576	2828.3200	2.8283	6.425	0.0000	0.0000
2025/07/18	2044	07/05/2026		Bond Future	11.6381	80.9382	11.6626	80.7871	0.211	0.0000	0.0000
2025/07/18	2044	07/05/2026	11.80 Call	Bond Future	3899.9400	3.8999	3914.7200	3.9147	0.379	0.0000	0.0000
2025/07/18	2044	07/05/2026	11.80 Put	Bond Future	2913.5300	2.9135	3079.3600	3.0794	5.692	0.0000	0.0000
2025/07/18	2044	06/08/2026		Bond Future	11.7814	78.0309	11.8049	77.8895	0.199	0.0000	0.0000
2025/07/18	2044	06/08/2026	12.42 Call	Bond Future	6171.4300	6.1714	6157.6900	6.1577	0.223	0.0000	0.0000
2025/07/18	2044	06/08/2026	12.42 Put	Bond Future	2470.0900	2.4701	2597.7500	2.5978	5.168	0.0000	0.0000
2025/07/18	2046	07/08/2025		Bond Future	118.8760	118.8760	118.2786	118.2786	0.503	0.0000	0.0000
2025/07/18	2046	07/08/2025	118.69 Call	Bond Future	186.0400	0.1860	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	411.3700	0.4114	100.000	0.0000	0.0000
2025/07/18	2046	06/11/2025		Bond Future	118.8744	118.8744	118.2542	118.2542	0.522	0.0000	0.0000
2025/07/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	2046	06/11/2025	125.41 Put	Bond Future	6535.6100	6.5356	7155.8200	7.1558	9.490	0.0000	0.0000
2025/07/18	2046	05/02/2026		Bond Future	121.1210	121.1210	120.4829	120.4829	0.527	0.0000	0.0000
2025/07/18	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
2025/07/18	2046	05/02/2026	121.65 Put	Bond Future	529.0000	0.5290	1167.1000	1.1671	120.624	0.0000
2025/07/18	2046	07/05/2026		Bond Future	121.0907	121.0907	120.4295	120.4295	0.546	0.0000
2025/07/18	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2046	07/05/2026	124.95 Put	Bond Future	3859.3400	3.8593	4520.5500	4.5206	17.133	0.0000
2025/07/18	2046	06/08/2026		Bond Future	123.3319	123.3319	122.6764	122.6764	0.531	0.0000
2025/07/18	2046	06/08/2026	122.38 Call	Bond Future	951.9100	0.9519	296.4400	0.2964	68.858	0.0000
2025/07/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	07/08/2025		Bond Future	117.4233	117.4233	116.8498	116.8498	0.488	0.0000
2025/07/18	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	07/08/2025	119.89 Put	Bond Future	2466.7100	2.4667	3040.2500	3.0403	23.251	0.0000
2025/07/18	2050	06/11/2025		Bond Future	119.6531	119.6531	119.0574	119.0574	0.498	0.0000
2025/07/18	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	06/11/2025	124.42 Put	Bond Future	4766.8800	4.7669	5362.6500	5.3627	12.498	0.0000
2025/07/18	2050	05/02/2026		Bond Future	119.5016	119.5016	118.8886	118.8886	0.513	0.0000
2025/07/18	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	05/02/2026	122.82 Put	Bond Future	3318.4500	3.3185	3931.4300	3.9314	18.472	0.0000
2025/07/18	2050	07/05/2026		Bond Future	121.7372	121.7372	121.1014	121.1014	0.522	0.0000
2025/07/18	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	07/05/2026	124.07 Put	Bond Future	2332.7700	2.3328	2968.6100	2.9686	27.257	0.0000
2025/07/18	2050	06/08/2026		Bond Future	121.5371	121.5371	120.9080	120.9080	0.518	0.0000
2025/07/18	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	2050	06/08/2026	123.27 Put	Bond Future	1732.9300	1.7329	2362.0200	2.3620	36.302	0.0000
2025/07/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	AL37	07/08/2025		Index Future	1155.1570	1155.1570	1156.1630	1156.1630	0.087	0.0000
2025/07/18	AL37	06/11/2025		Index Future	1176.8080	1176.8080	1177.7190	1177.7190	0.077	0.0000
2025/07/18	AL37	05/02/2026		Index Future	1198.7710	1198.7710	1199.6370	1199.6370	0.072	0.0000
2025/07/18	AL37	07/05/2026		Index Future	1220.9340	1220.9340	1221.7000	1221.7000	0.063	0.0000
2025/07/18	AL37	06/08/2026		Index Future	1243.0420	1243.0420	1244.0020	1244.0020	0.077	0.0000
2025/07/18	AL7T	07/08/2025		Index Future	1392.9400	1392.9400	1393.7430	1393.7430	0.058	0.0000
2025/07/18	AL7T	06/11/2025		Index Future	1419.0480	1419.0480	1419.7280	1419.7280	0.048	0.0000
2025/07/18	AL7T	05/02/2026		Index Future	1445.5320	1445.5320	1446.1510	1446.1510	0.043	0.0000
2025/07/18	AL7T	07/05/2026		Index Future	1472.2570	1472.2570	1472.7470	1472.7470	0.033	0.0000
2025/07/18	AL7T	06/08/2026		Index Future	1498.9160	1498.9160	1499.6320	1499.6320	0.048	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
2025/07/18	ALBI	07/08/2025		Index Future	1182.1420	1182.1420	1182.1440	1182.1440	0.000	0.0000
2025/07/18	ALBI	06/11/2025		Index Future	1204.2990	1204.2990	1204.1840	1204.1840	0.010	0.0000
2025/07/18	ALBI	05/02/2026		Index Future	1226.7750	1226.7750	1226.5950	1226.5950	0.015	0.0000
2025/07/18	ALBI	07/05/2026		Index Future	1249.4550	1249.4550	1249.1540	1249.1540	0.024	0.0000
2025/07/18	ALBI	06/08/2026		Index Future	1272.0800	1272.0800	1271.9570	1271.9570	0.010	0.0000
2025/07/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/18	ES33	07/08/2025		Bond Future	10.6132	86.4124	10.6020	86.4657	0.106	0.0000	0.0000
2025/07/18	ES33	07/08/2025	13.56 Call	Bond Future	12607.8100	12.6078	12661.0600	12.6611	0.422	0.0000	0.0000
2025/07/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES33	06/11/2025		Bond Future	10.7431	84.2587	10.7332	84.3047	0.092	0.0000	0.0000
2025/07/18	ES33	06/11/2025	12.01 Call	Bond Future	5608.4800	5.6085	5654.4600	5.6545	0.820	0.0000	0.0000
2025/07/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES33	05/02/2026		Bond Future	10.8876	85.8508	10.8782	85.8933	0.087	0.0000	0.0000
2025/07/18	ES33	05/02/2026	11.49 Call	Bond Future	2655.3400	2.6553	2697.8400	2.6978	1.601	0.0000	0.0000
2025/07/18	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES33	07/05/2026		Bond Future	11.0402	83.6611	11.0322	83.6962	0.073	0.0000	0.0000
2025/07/18	ES33	07/05/2026	11.69 Call	Bond Future	2780.5100	2.7805	2815.6800	2.8157	1.265	0.0000	0.0000
2025/07/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES33	06/08/2026		Bond Future	11.2118	85.2074	11.2003	85.2563	0.103	0.0000	0.0000
2025/07/18	ES33	06/08/2026	12.02 Call	Bond Future	3338.7900	3.3388	3387.6300	3.3876	1.463	0.0000	0.0000
2025/07/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES42	07/08/2025		Bond Future	11.5125	80.3706	11.5214	80.3163	0.078	0.0000	0.0000
2025/07/18	ES42	07/08/2025	13.79 Call	Bond Future	12098.4000	12.0984	12044.1600	12.0442	0.448	0.0000	0.0000
2025/07/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES42	06/11/2025		Bond Future	11.6354	77.6317	11.6460	77.5686	0.091	0.0000	0.0000
2025/07/18	ES42	06/11/2025	12.39 Call	Bond Future	4297.7600	4.2978	4234.6900	4.2347	1.468	0.0000	0.0000
2025/07/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES42	05/02/2026		Bond Future	11.7643	79.0981	11.7760	79.0298	0.099	0.0000	0.0000
2025/07/18	ES42	05/02/2026	11.85 Call	Bond Future	498.3700	0.4984	430.0700	0.4301	13.705	0.0000	0.0000
2025/07/18	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	ES42	07/05/2026		Bond Future	11.9035	76.3121	11.9169	76.2350	0.113	0.0000	0.0000
2025/07/18	ES42	07/05/2026	12.20 Call	Bond Future	1670.7100	1.6707	1593.6200	1.5936	4.614	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
2025/07/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	ES42	06/08/2026		Bond Future	12.0521	77.7207	12.0639	77.6543	0.098	0.0000
2025/07/18	ES42	06/08/2026	12.65 Call	Bond Future	3246.3700	3.2464	3179.9600	3.1800	2.046	0.0000
2025/07/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GOVI	07/08/2025		GOVI	1164.0480	1164.0480	1164.1100	1164.1100	0.005	0.0000
2025/07/18	GOVI	07/08/2025	1,011.00 Call	GOVI	1530480.0000	153.0480	1531100.0000	153.1100	0.041	0.0000
2025/07/18	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GOVI	06/11/2025		GOVI	1185.8660	1185.8660	1185.8140	1185.8140	0.004	0.0000
2025/07/18	GOVI	06/11/2025	1,112.00 Call	GOVI	738660.0000	73.8660	738140.0000	73.8140	0.070	0.0000
2025/07/18	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GOVI	05/02/2026		GOVI	1207.9980	1207.9980	1207.8830	1207.8830	0.010	0.0000
2025/07/18	GOVI	05/02/2026	1,150.00 Call	GOVI	579980.0000	57.9980	578830.0000	57.8830	0.198	0.0000
2025/07/18	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GOVI	07/05/2026		GOVI	1230.3310	1230.3310	1230.0980	1230.0980	0.019	0.0000
2025/07/18	GOVI	07/05/2026	1,177.00 Call	GOVI	533310.0000	53.3310	530980.0000	53.0980	0.437	0.0000
2025/07/18	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GOVI	06/08/2026		GOVI	1252.6100	1252.6100	1252.5530	1252.5530	0.005	0.0000
2025/07/18	GOVI	06/08/2026	1,189.00 Call	GOVI	636100.0000	63.6100	635530.0000	63.5530	0.090	0.0000
2025/07/18	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/18	IGOV	07/08/2025		Index Future	379.9650	379.9650	378.9530	378.9530	0.266	0.0000
2025/07/18	IGOV	06/11/2025		Index Future	387.1800	387.1800	386.1120	386.1120	0.276	0.0000
2025/07/18	IGOV	05/02/2026		Index Future	394.4980	394.4980	393.3900	393.3900	0.281	0.0000
2025/07/18	IGOV	07/05/2026		Index Future	401.8820	401.8820	400.7150	400.7150	0.290	0.0000
2025/07/18	IGOV	06/08/2026		Index Future	409.2480	409.2480	408.1180	408.1180	0.276	0.0000
2025/07/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/18	R033	07/08/2025		Bond Future	9.3739	106.9987	9.3531	107.1132	0.222	0.0000	0.0000
2025/07/18	R033	07/08/2025	10.33 Call	Bond Future	5085.2600	5.0853	5197.9100	5.1979	2.215	0.0000	0.0000
2025/07/18	R033	07/08/2025	10.33 Put	Bond Future	9.1500	0.0092	7.3400	0.0073	19.781	0.0000	0.0000
2025/07/18	R033	06/11/2025		Bond Future	9.4593	103.9609	9.4394	104.0671	0.211	0.0000	0.0000
2025/07/18	R033	06/11/2025	10.33 Call	Bond Future	4776.5400	4.7765	4878.9400	4.8789	2.144	0.0000	0.0000
2025/07/18	R033	06/11/2025	10.33 Put	Bond Future	271.1200	0.2711	267.2400	0.2672	1.431	0.0000	0.0000
2025/07/18	R033	05/02/2026		Bond Future	9.5540	105.9004	9.5341	106.0032	0.208	0.0000	0.0000
2025/07/18	R033	05/02/2026	10.49 Call	Bond Future	5318.8700	5.3189	5382.8100	5.3828	1.202	0.0000	0.0000
2025/07/18	R033	05/02/2026	10.49 Put	Bond Future	628.2900	0.6283	589.3700	0.5894	6.195	0.0000	0.0000
2025/07/18	R033	07/05/2026		Bond Future	9.6592	102.8123	9.6402	102.9071	0.196	0.0000	0.0000
2025/07/18	R033	07/05/2026	10.38 Call	Bond Future	4681.1300	4.6811	4731.5400	4.7315	1.077	0.0000	0.0000
2025/07/18	R033	07/05/2026	10.38 Put	Bond Future	1157.0200	1.1570	1112.7000	1.1127	3.831	0.0000	0.0000
2025/07/18	R033	06/08/2026		Bond Future	9.7809	104.6890	9.7576	104.8016	0.238	0.0000	0.0000
2025/07/18	R033	06/08/2026	10.25 Call	Bond Future	4124.0200	4.1240	4179.0600	4.1791	1.335	0.0000	0.0000
2025/07/18	R033	06/08/2026	10.25 Put	Bond Future	1889.3000	1.8893	1831.7600	1.8318	3.046	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.90 Call	Bond Future	5221.6500	5.2217	5283.5600	5.2836	1.186	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.90 Put	Bond Future	8.3900	0.0084	7.2100	0.0072	14.064	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.40 Call	Bond Future	2595.4400	2.5954	2647.7600	2.6478	2.016	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.40 Put	Bond Future	123.6000	0.1236	112.8300	0.1128	8.714	0.0000	0.0000
2025/07/18	R035	07/08/2025	11.30 Call	Bond Future	7327.5800	7.3276	7390.5300	7.3905	0.859	0.0000	0.0000
2025/07/18	R035	07/08/2025	11.30 Put	Bond Future	0.7200	0.0007	0.5800	0.0006	19.444	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.08 Put	Bond Future	504.9100	0.5049	475.6300	0.4756	5.799	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.08 Call	Bond Future	1162.0400	1.1620	1195.8500	1.1959	2.910	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.58 Put	Bond Future	49.8500	0.0499	44.5900	0.0446	10.552	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.58 Call	Bond Future	3521.6200	3.5216	3579.4500	3.5795	1.642	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
2025/07/18	R035	07/08/2025	11.34 Call	Bond Future		7535.0000	7.5350	7597.9800	7.5980	0.836	0.0000	0.0000
2025/07/18	R035	07/08/2025	11.34 Put	Bond Future		0.5600	0.0006	0.4500	0.0005	19.643	0.0000	0.0000
2025/07/18	R035	07/08/2025		Bond Future		9.9662	97.3447	9.9553	97.4078	0.109	0.0000	0.0000
2025/07/18	R035	07/08/2025	12.65 Call	Bond Future		13972.9900	13.9730	14036.0800	14.0361	0.452	0.0000	0.0000
2025/07/18	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.20 Call	Bond Future		1651.8000	1.6518	1693.8700	1.6939	2.547	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.20 Put	Bond Future		308.5300	0.3085	287.5100	0.2875	6.813	0.0000	0.0000
2025/07/18	R035	07/08/2025	9.98 Call	Bond Future		827.5000	0.8275	841.8000	0.8418	1.728	0.0000	0.0000
2025/07/18	R035	07/08/2025	9.98 Put	Bond Future		747.3800	0.7474	698.5900	0.6986	6.528	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.35 Call	Bond Future		2348.3900	2.3484	2398.5900	2.3986	2.138	0.0000	0.0000
2025/07/18	R035	07/08/2025	10.35 Put	Bond Future		156.9500	0.1570	144.0600	0.1441	8.213	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.30 Call	Bond Future		2542.9600	2.5430	2536.4300	2.5364	0.257	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.30 Put	Bond Future		1216.7100	1.2167	1155.1700	1.1552	5.058	0.0000	0.0000
2025/07/18	R035	06/11/2025		Bond Future		10.0638	94.6658	10.0541	94.7208	0.096	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.20 Call	Bond Future		6405.4900	6.4055	6439.1000	6.4391	0.525	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.20 Put	Bond Future		250.6600	0.2507	229.2600	0.2293	8.537	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.08 Put	Bond Future		1715.6500	1.7157	1646.0000	1.6460	4.060	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.08 Call	Bond Future		1807.3200	1.8073	1792.6800	1.7927	0.810	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.58 Put	Bond Future		764.2800	0.7643	716.2600	0.7163	6.283	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.58 Call	Bond Future		3630.4000	3.6304	3637.3900	3.6374	0.193	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.67 Call	Bond Future		8644.1200	8.6441	8688.5100	8.6885	0.514	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.67 Put	Bond Future		102.8300	0.1028	92.2100	0.0922	10.328	0.0000	0.0000
2025/07/18	R035	06/11/2025	9.91 Put	Bond Future		2203.4000	2.2034	2130.4100	2.1304	3.313	0.0000	0.0000
2025/07/18	R035	06/11/2025	9.91 Call	Bond Future		1325.9000	1.3259	1307.9200	1.3079	1.356	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.41 Put	Bond Future		1017.1400	1.0171	960.6100	0.9606	5.558	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.41 Call	Bond Future		2952.4900	2.9525	2950.9700	2.9510	0.051	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.43 Call	Bond Future		7496.4400	7.4964	7536.0700	7.5361	0.529	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.43 Put	Bond Future		162.5700	0.1626	147.1900	0.1472	9.461	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.95 Call	Bond Future		9973.7300	9.9737	10029.3600	10.0294	0.558	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.95 Put	Bond Future		52.6500	0.0527	53.2700	0.0533	1.178	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.45 Call	Bond Future		7591.8800	7.5919	7632.0100	7.6320	0.529	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.45 Put	Bond Future		156.5100	0.1565	141.6300	0.1416	9.507	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.95 Put	Bond Future		397.5300	0.3975	367.3200	0.3673	7.599	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.95 Call	Bond Future		5245.9400	5.2459	5270.7400	5.2707	0.473	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.44 Put	Bond Future		967.7700	0.9678	912.7300	0.9127	5.687	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.44 Call	Bond Future		3068.3100	3.0683	3068.2800	3.0683	0.001	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.94 Put	Bond Future		404.7600	0.4048	374.1900	0.3742	7.553	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.94 Call	Bond Future		5200.3700	5.2004	5224.8100	5.2248	0.470	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.99 Call	Bond Future		10163.0100	10.1630	10219.9400	10.2199	0.560	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
2025/07/18	R035	06/11/2025	11.99 Put	Bond Future	47.3100	0.0473	49.2300	0.0492	4.058	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.50 Call	Bond Future	3305.1300	3.3051	3307.9100	3.3079	0.084	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.50 Put	Bond Future	875.4300	0.8754	823.2000	0.8232	5.966	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.15 Call	Bond Future	2028.3700	2.0284	2015.9900	2.0160	0.610	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.15 Put	Bond Future	1541.4900	1.5415	1474.1000	1.4741	4.372	0.0000	0.0000
2025/07/18	R035	06/11/2025	9.77 Put	Bond Future	2677.4500	2.6775	2603.8100	2.6038	2.750	0.0000	0.0000
2025/07/18	R035	06/11/2025	9.77 Call	Bond Future	991.7100	0.9917	973.0800	0.9731	1.879	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.00 Put	Bond Future	362.8200	0.3628	334.8100	0.3348	7.720	0.0000	0.0000
2025/07/18	R035	06/11/2025	11.00 Call	Bond Future	5474.6100	5.4746	5501.6100	5.5016	0.493	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.68 Call	Bond Future	4050.9000	4.0509	4062.8600	4.0629	0.295	0.0000	0.0000
2025/07/18	R035	06/11/2025	10.68 Put	Bond Future	643.1900	0.6432	600.1400	0.6001	6.693	0.0000	0.0000
2025/07/18	R035	05/02/2026	11.17 Call	Bond Future	6079.1900	6.0792	6094.4800	6.0945	0.252	0.0000	0.0000
2025/07/18	R035	05/02/2026	11.17 Put	Bond Future	769.4500	0.7695	733.6100	0.7336	4.658	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.67 Call	Bond Future	4081.8100	4.0818	4080.5600	4.0806	0.031	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.67 Put	Bond Future	1379.2700	1.3793	1326.8900	1.3269	3.798	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.17 Put	Bond Future	2394.3700	2.3944	2329.2600	2.3293	2.719	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.17 Call	Bond Future	2384.9100	2.3849	2370.9300	2.3709	0.586	0.0000	0.0000
2025/07/18	R035	05/02/2026	11.00 Put	Bond Future	940.8300	0.9408	899.4100	0.8994	4.402	0.0000	0.0000
2025/07/18	R035	05/02/2026	11.00 Call	Bond Future	5375.6000	5.3756	5385.3100	5.3853	0.181	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.44 Put	Bond Future	1785.6300	1.7856	1727.0000	1.7270	3.283	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.44 Call	Bond Future	3253.9500	3.2540	3246.4500	3.2465	0.230	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.94 Put	Bond Future	1009.6400	1.0096	966.1100	0.9661	4.311	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.94 Call	Bond Future	5132.7900	5.1328	5140.3900	5.1404	0.148	0.0000	0.0000
2025/07/18	R035	05/02/2026	12.44 Call	Bond Future	11610.4500	11.6105	11668.6500	11.6687	0.501	0.0000	0.0000
2025/07/18	R035	05/02/2026	12.44 Put	Bond Future	119.1900	0.1192	126.2600	0.1263	5.932	0.0000	0.0000
2025/07/18	R035	05/02/2026		Bond Future	10.1717	96.4322	10.1625	96.4833	0.091	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.79 Call	Bond Future	4539.8200	4.5398	4542.2200	4.5422	0.053	0.0000	0.0000
2025/07/18	R035	05/02/2026	10.79 Put	Bond Future	1202.1700	1.2022	1153.4400	1.1534	4.054	0.0000	0.0000
2025/07/18	R035	07/05/2026		Bond Future	10.2824	93.7093	10.2745	93.7523	0.078	0.0000	0.0000
2025/07/18	R035	07/05/2026	10.86 Call	Bond Future	4711.8300	4.7118	4784.0400	4.7840	1.533	0.0000	0.0000
2025/07/18	R035	07/05/2026	10.86 Put	Bond Future	1662.8100	1.6628	1691.9900	1.6920	1.755	0.0000	0.0000
2025/07/18	R035	06/08/2026		Bond Future	10.4088	95.4208	10.3977	95.4792	0.107	0.0000	0.0000
2025/07/18	R035	06/08/2026	11.06 Call	Bond Future	5308.1800	5.3082	5320.6800	5.3207	0.235	0.0000	0.0000
2025/07/18	R035	06/08/2026	11.06 Put	Bond Future	1968.1400	1.9681	1922.2700	1.9223	2.331	0.0000	0.0000
2025/07/18	R038	07/08/2025		Bond Future	10.6049	105.8107	10.5989	105.8526	0.057	0.0000	0.0000
2025/07/18	R038	07/08/2025	11.24 Call	Bond Future	4336.0600	4.3361	4366.2300	4.3662	0.696	0.0000	0.0000
2025/07/18	R038	07/08/2025	11.24 Put	Bond Future	46.0200	0.0460	34.2300	0.0342	25.619	0.0000	0.0000
2025/07/18	R038	06/11/2025		Bond Future	10.7156	102.3092	10.7108	102.3418	0.045	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	
2025/07/18	R038	06/11/2025	11.24 Call	Bond Future	4363.1800	4.3632	4342.0200	4.3420	0.485	0.0000	0.0000
2025/07/18	R038	06/11/2025	11.24 Put	Bond Future	873.4000	0.8734	819.6100	0.8196	6.159	0.0000	0.0000
2025/07/18	R038	06/11/2025	12.33 Call	Bond Future	10316.9300	10.3169	10337.4300	10.3374	0.199	0.0000	0.0000
2025/07/18	R038	06/11/2025	12.33 Put	Bond Future	114.7200	0.1147	102.5900	0.1026	10.574	0.0000	0.0000
2025/07/18	R038	06/11/2025	10.98 Put	Bond Future	1358.5100	1.3585	1291.1500	1.2912	4.958	0.0000	0.0000
2025/07/18	R038	06/11/2025	10.98 Call	Bond Future	3140.3800	3.1404	3105.6500	3.1057	1.106	0.0000	0.0000
2025/07/18	R038	05/02/2026		Bond Future	10.8341	104.2178	10.8299	104.2457	0.039	0.0000	0.0000
2025/07/18	R038	05/02/2026	11.44 Call	Bond Future	5452.3600	5.4524	5426.6500	5.4267	0.472	0.0000	0.0000
2025/07/18	R038	05/02/2026	11.44 Put	Bond Future	1519.8200	1.5198	1466.1800	1.4662	3.529	0.0000	0.0000
2025/07/18	R038	07/05/2026		Bond Future	10.9612	100.6572	10.9584	100.6757	0.026	0.0000	0.0000
2025/07/18	R038	07/05/2026	11.40 Call	Bond Future	5100.3700	5.1004	5151.4000	5.1514	1.001	0.0000	0.0000
2025/07/18	R038	07/05/2026	11.40 Put	Bond Future	2292.4200	2.2924	2324.9000	2.3249	1.417	0.0000	0.0000
2025/07/18	R038	06/08/2026		Bond Future	11.1013	102.4939	11.0959	102.5287	0.049	0.0000	0.0000
2025/07/18	R038	06/08/2026	11.77 Call	Bond Future	6615.8800	6.6159	6601.1500	6.6012	0.223	0.0000	0.0000
2025/07/18	R038	06/08/2026	11.77 Put	Bond Future	2478.9000	2.4789	2429.3900	2.4294	1.997	0.0000	0.0000
2025/07/18	R053	07/08/2025		Bond Future	11.1891	107.9289	11.2133	107.7166	0.216	0.0000	0.0000
2025/07/18	R053	07/08/2025	13.17 Call	Bond Future	15094.8300	15.0948	14882.5600	14.8826	1.406	0.0000	0.0000
2025/07/18	R053	07/08/2025	13.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/18	R053	06/11/2025		Bond Future	11.2952	104.0889	11.3215	103.8624	0.233	0.0000	0.0000
2025/07/18	R053	06/11/2025	11.76 Call	Bond Future	5223.4300	5.2234	4974.6500	4.9747	4.763	0.0000	0.0000
2025/07/18	R053	06/11/2025	11.76 Put	Bond Future	1348.8200	1.3488	1326.5700	1.3266	1.650	0.0000	0.0000
2025/07/18	R053	05/02/2026		Bond Future	11.4072	106.0306	11.4352	105.7945	0.245	0.0000	0.0000
2025/07/18	R053	05/02/2026	11.49 Call	Bond Future	4210.0400	4.2100	4085.0800	4.0851	2.968	0.0000	0.0000
2025/07/18	R053	05/02/2026	11.49 Put	Bond Future	3513.1700	3.5132	3624.3500	3.6244	3.165	0.0000	0.0000
2025/07/18	R053	07/05/2026		Bond Future	11.5255	102.1263	11.5557	101.8757	0.262	0.0000	0.0000
2025/07/18	R053	07/05/2026	11.69 Call	Bond Future	5360.8400	5.3608	5106.4000	5.1064	4.746	0.0000	0.0000
2025/07/18	R053	07/05/2026	11.69 Put	Bond Future	4009.6900	4.0097	4005.8200	4.0058	0.097	0.0000	0.0000
2025/07/18	R053	06/08/2026		Bond Future	11.6537	103.9895	11.6831	103.7505	0.252	0.0000	0.0000
2025/07/18	R053	06/08/2026	12.28 Call	Bond Future	8375.3600	8.3754	8113.2700	8.1133	3.129	0.0000	0.0000
2025/07/18	R053	06/08/2026	12.28 Put	Bond Future	3497.1200	3.4971	3474.0200	3.4740	0.661	0.0000	0.0000
2025/07/18	R186	07/08/2025		Bond Future	7.8093	104.8756	7.7786	104.9154	0.392	0.0000	0.0000
2025/07/18	R186	07/08/2025	9.68 Call	Bond Future	2388.4400	2.3884	2428.2200	2.4282	1.666	0.0000	0.0000
2025/07/18	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R186	07/08/2025	10.25 Call	Bond Future	3100.7900	3.1008	3140.5700	3.1406	1.283	0.0000	0.0000
2025/07/18	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R186	07/08/2025	9.22 Call	Bond Future	1808.3700	1.8084	1848.1500	1.8482	2.200	0.0000	0.0000
2025/07/18	R186	06/11/2025		Bond Future	7.8571	106.8413	7.8288	106.8714	0.360	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/18	R186	06/11/2025	8.13 Call			Bond Future	397.8500	0.3979	418.3800	0.4184	5.160	0.0000	0.0000
2025/07/18	R186	06/11/2025	8.13 Put			Bond Future	107.5000	0.1075	97.8500	0.0979	8.977	0.0000	0.0000
2025/07/18	R186	05/02/2026				Bond Future	7.9509	103.5296	7.9204	103.5550	0.384	0.0000	0.0000
2025/07/18	R186	05/02/2026	8.43 Call			Bond Future	533.4200	0.5334	537.2700	0.5373	0.722	0.0000	0.0000
2025/07/18	R186	05/02/2026	8.43 Put			Bond Future	136.2100	0.1362	114.6800	0.1147	15.806	0.0000	0.0000
2025/07/18	R186	07/05/2026				Bond Future	8.1630	105.4415	8.1364	105.4573	0.326	0.0000	0.0000
2025/07/18	R186	07/05/2026	8.69 Call			Bond Future	451.7700	0.4518	455.5100	0.4555	0.828	0.0000	0.0000
2025/07/18	R186	07/05/2026	8.69 Put			Bond Future	140.2200	0.1402	128.1800	0.1282	8.587	0.0000	0.0000
2025/07/18	R186	06/08/2026				Bond Future	8.7038	102.0618	8.6133	102.0939	1.040	0.0000	0.0000
2025/07/18	R186	06/08/2026	8.57 Call			Bond Future	159.5900	0.1596	170.4000	0.1704	6.774	0.0000	0.0000
2025/07/18	R186	06/08/2026	8.57 Put			Bond Future	207.1200	0.2071	185.7800	0.1858	10.303	0.0000	0.0000
2025/07/18	R202	07/08/2025				Bond Future	268.6339	268.6339	268.6381	268.6381	0.002	0.0000	0.0000
2025/07/18	R202	07/08/2025	271.60 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R202	07/08/2025	271.60 Put			Bond Future	2966.0700	2.9661	2961.9300	2.9619	0.140	0.0000	0.0000
2025/07/18	R202	06/11/2025				Bond Future	273.7352	273.7352	273.7131	273.7131	0.008	0.0000	0.0000
2025/07/18	R202	06/11/2025	275.64 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R202	06/11/2025	275.64 Put			Bond Future	1904.7600	1.9048	1926.9000	1.9269	1.162	0.0000	0.0000
2025/07/18	R202	05/02/2026				Bond Future	273.5730	273.5730	273.5366	273.5366	0.013	0.0000	0.0000
2025/07/18	R202	05/02/2026	277.82 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R202	05/02/2026	277.82 Put			Bond Future	4247.0300	4.2470	4283.3700	4.2834	0.856	0.0000	0.0000
2025/07/18	R202	07/05/2026				Bond Future	278.6915	278.6915	278.6281	278.6281	0.023	0.0000	0.0000
2025/07/18	R202	07/05/2026	277.55 Call			Bond Future	1141.4600	1.1415	1078.1400	1.0781	5.547	0.0000	0.0000
2025/07/18	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R202	06/08/2026				Bond Future	278.4242	278.4242	278.4023	278.4023	0.008	0.0000	0.0000
2025/07/18	R202	06/08/2026	278.86 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R202	06/08/2026	278.86 Put			Bond Future	435.8100	0.4358	457.7200	0.4577	5.027	0.0000	0.0000
2025/07/18	R209	07/08/2025				Bond Future	10.2562	76.6963	10.2453	76.7536	0.106	0.0000	0.0000
2025/07/18	R209	07/08/2025	12.68 Call			Bond Future	11418.0300	11.4180	11475.3000	11.4753	0.502	0.0000	0.0000
2025/07/18	R209	07/08/2025	12.68 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R209	06/11/2025				Bond Future	10.3506	74.9817	10.3407	75.0326	0.095	0.0000	0.0000
2025/07/18	R209	06/11/2025	11.27 Call			Bond Future	4906.4500	4.9065	4961.2400	4.9612	1.117	0.0000	0.0000
2025/07/18	R209	06/11/2025	11.27 Put			Bond Future	353.9600	0.3540	357.8400	0.3578	1.096	0.0000	0.0000
2025/07/18	R209	05/02/2026				Bond Future	10.4522	76.3806	10.4427	76.4287	0.091	0.0000	0.0000
2025/07/18	R209	05/02/2026	10.93 Call			Bond Future	3680.3600	3.6804	3676.3400	3.6763	0.109	0.0000	0.0000
2025/07/18	R209	05/02/2026	10.93 Put			Bond Future	1311.5800	1.3116	1259.5300	1.2595	3.968	0.0000	0.0000
2025/07/18	R209	07/05/2026				Bond Future	10.5614	74.6397	10.5530	74.6813	0.079	0.0000	0.0000
2025/07/18	R209	07/05/2026	11.07 Call			Bond Future	4190.5900	4.1906	4186.0000	4.1860	0.110	0.0000	0.0000
2025/07/18	R209	07/05/2026	11.07 Put			Bond Future	1720.7300	1.7207	1674.5200	1.6745	2.685	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
2025/07/18	R209	06/08/2026		Bond Future	10.6828	76.0027	10.6717	76.0567	0.104	0.0000	0.0000
2025/07/18	R209	06/08/2026	11.39 Call	Bond Future	5107.6400	5.1076	5118.9000	5.1189	0.220	0.0000	0.0000
2025/07/18	R209	06/08/2026	11.39 Put	Bond Future	1771.4700	1.7715	1728.7400	1.7287	2.412	0.0000	0.0000
2025/07/18	R210	07/08/2025		Bond Future	250.3505	250.3505	250.1597	250.1597	0.076	0.0000	0.0000
2025/07/18	R210	07/08/2025	248.44 Call	Bond Future	1910.5100	1.9105	1719.7400	1.7197	9.985	0.0000	0.0000
2025/07/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R210	06/11/2025		Bond Future	251.6801	251.6801	251.4614	251.4614	0.087	0.0000	0.0000
2025/07/18	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R210	06/11/2025	252.14 Put	Bond Future	459.8800	0.4599	678.5900	0.6786	47.558	0.0000	0.0000
2025/07/18	R210	05/02/2026		Bond Future	256.4367	256.4367	256.2007	256.2007	0.092	0.0000	0.0000
2025/07/18	R210	05/02/2026	253.10 Call	Bond Future	3336.6900	3.3367	3100.7200	3.1007	7.072	0.0000	0.0000
2025/07/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R210	07/05/2026		Bond Future	257.7539	257.7539	257.4894	257.4894	0.103	0.0000	0.0000
2025/07/18	R210	07/05/2026	255.40 Call	Bond Future	2353.9200	2.3539	2089.4200	2.0894	11.237	0.0000	0.0000
2025/07/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R210	06/08/2026		Bond Future	262.5259	262.5259	262.2951	262.2951	0.088	0.0000	0.0000
2025/07/18	R210	06/08/2026	259.84 Call	Bond Future	2685.9400	2.6859	2455.0700	2.4551	8.596	0.0000	0.0000
2025/07/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R213	07/08/2025		Bond Future	8.8351	95.2140	8.8144	95.2988	0.234	0.0000	0.0000
2025/07/18	R213	07/08/2025	11.66 Call	Bond Future	10746.9300	10.7469	10831.7000	10.8317	0.789	0.0000	0.0000
2025/07/18	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R213	06/11/2025		Bond Future	8.9087	93.4466	8.8892	93.5238	0.219	0.0000	0.0000
2025/07/18	R213	06/11/2025	10.05 Call	Bond Future	4510.1800	4.5102	4573.8900	4.5739	1.413	0.0000	0.0000
2025/07/18	R213	06/11/2025	10.05 Put	Bond Future	133.2300	0.1332	119.7000	0.1197	10.155	0.0000	0.0000
2025/07/18	R213	05/02/2026		Bond Future	8.9946	95.1903	8.9751	95.2641	0.216	0.0000	0.0000
2025/07/18	R213	05/02/2026	9.89 Call	Bond Future	3825.8500	3.8259	3872.3000	3.8723	1.214	0.0000	0.0000
2025/07/18	R213	05/02/2026	9.89 Put	Bond Future	505.7600	0.5058	478.3900	0.4784	5.412	0.0000	0.0000
2025/07/18	R213	07/05/2026		Bond Future	9.0860	93.3964	9.0678	93.4626	0.200	0.0000	0.0000
2025/07/18	R213	07/05/2026	9.80 Call	Bond Future	3408.1100	3.4081	3444.5800	3.4446	1.070	0.0000	0.0000
2025/07/18	R213	07/05/2026	9.80 Put	Bond Future	856.5200	0.8565	826.7700	0.8268	3.473	0.0000	0.0000
2025/07/18	R213	06/08/2026		Bond Future	9.1984	95.1030	9.1749	95.1847	0.256	0.0000	0.0000
2025/07/18	R213	06/08/2026	9.69 Call	Bond Future	2990.1500	2.9902	3030.7200	3.0307	1.357	0.0000	0.0000
2025/07/18	R213	06/08/2026	9.69 Put	Bond Future	1303.3100	1.3033	1262.1800	1.2622	3.156	0.0000	0.0000
2025/07/18	R214	07/08/2025		Bond Future	10.9779	69.8560	10.9871	69.8056	0.083	0.0000	0.0000
2025/07/18	R214	07/08/2025	12.97 Call	Bond Future	9769.0100	9.7690	9718.5500	9.7186	0.517	0.0000	0.0000
2025/07/18	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	R214	06/11/2025		Bond Future	11.0813	67.8671	11.0920	67.8091	0.096	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
2025/07/18	R214	06/11/2025	11.64 Call	Bond Future	3667.0600	3.6671	3580.8200	3.5808	2.352	0.0000	0.0000
2025/07/18	R214	06/11/2025	11.64 Put	Bond Future	732.3200	0.7323	704.0900	0.7041	3.855	0.0000	0.0000
2025/07/18	R214	05/02/2026		Bond Future	11.1927	69.1334	11.2044	69.0708	0.105	0.0000	0.0000
2025/07/18	R214	05/02/2026	11.26 Call	Bond Future	2508.2000	2.5082	2489.1400	2.4891	0.760	0.0000	0.0000
2025/07/18	R214	05/02/2026	11.26 Put	Bond Future	2149.9500	2.1500	2193.5000	2.1935	2.026	0.0000	0.0000
2025/07/18	R214	07/05/2026		Bond Future	11.3049	67.1115	11.3183	67.0413	0.118	0.0000	0.0000
2025/07/18	R214	07/05/2026	11.53 Call	Bond Future	3499.7800	3.4998	3404.9500	3.4050	2.710	0.0000	0.0000
2025/07/18	R214	07/05/2026	11.53 Put	Bond Future	2331.6900	2.3317	2307.0600	2.3071	1.056	0.0000	0.0000
2025/07/18	R214	06/08/2026		Bond Future	11.4289	68.3372	11.4407	68.2761	0.104	0.0000	0.0000
2025/07/18	R214	06/08/2026	11.97 Call	Bond Future	4943.5300	4.9435	4852.9300	4.8529	1.833	0.0000	0.0000
2025/07/18	R214	06/08/2026	11.97 Put	Bond Future	2232.1500	2.2322	2202.6400	2.2026	1.322	0.0000	0.0000
2025/07/18	R248	07/08/2025		Bond Future	11.2644	83.4759	11.2836	83.3474	0.170	0.0000	0.0000
2025/07/18	R248	07/08/2025	13.21 Call	Bond Future	11441.9500	11.4420	11313.4200	11.3134	1.123	0.0000	0.0000
2025/07/18	R248	07/08/2025	13.21 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/18	R248	06/11/2025		Bond Future	11.3737	80.6006	11.3947	80.4617	0.185	0.0000	0.0000
2025/07/18	R248	06/11/2025	11.74 Call	Bond Future	3613.2300	3.6132	3450.0000	3.4500	4.518	0.0000	0.0000
2025/07/18	R248	06/11/2025	11.74 Put	Bond Future	1254.9000	1.2549	1230.5100	1.2305	1.944	0.0000	0.0000
2025/07/18	R248	05/02/2026		Bond Future	11.4912	82.1044	11.5137	81.9589	0.196	0.0000	0.0000
2025/07/18	R248	05/02/2026	11.46 Call	Bond Future	2760.9900	2.7610	2692.5300	2.6925	2.480	0.0000	0.0000
2025/07/18	R248	05/02/2026	11.46 Put	Bond Future	2964.0700	2.9641	3041.2000	3.0412	2.602	0.0000	0.0000
2025/07/18	R248	07/05/2026		Bond Future	11.6094	79.1801	11.6339	79.0242	0.211	0.0000	0.0000
2025/07/18	R248	07/05/2026	11.72 Call	Bond Future	3898.6800	3.8987	3728.6400	3.7286	4.361	0.0000	0.0000
2025/07/18	R248	07/05/2026	11.72 Put	Bond Future	3198.8900	3.1989	3184.7300	3.1847	0.443	0.0000	0.0000
2025/07/18	R248	06/08/2026		Bond Future	11.7394	80.6258	11.7629	80.4793	0.200	0.0000	0.0000
2025/07/18	R248	06/08/2026	12.37 Call	Bond Future	6380.9700	6.3810	6275.8800	6.2759	1.647	0.0000	0.0000
2025/07/18	R248	06/08/2026	12.37 Put	Bond Future	2604.4300	2.6044	2645.8000	2.6458	1.588	0.0000	0.0000
2025/07/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

