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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2025 TO 21/07/2025

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
2025/07/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/21	2029	07/08/2025		Bond Future	138.6948	138.6948	138.6727	0.016	0.0000	0.0000
2025/07/21	2029	07/08/2025	137.41 Call	Bond Future	1284.7700	1.2848	1262.7300	1.715	0.0000	0.0000
2025/07/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2029	06/11/2025		Bond Future	139.8773	139.8773	139.8552	0.016	0.0000	0.0000
2025/07/21	2029	06/11/2025	139.79 Call	Bond Future	87.3200	0.0873	65.1700	25.366	0.0000	0.0000
2025/07/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/21	2029	05/02/2026			Bond Future	142.5137	142.5137	142.4914	142.4914	0.016	0.0000	0.0000
2025/07/21	2029	05/02/2026	140.11 Call		Bond Future	2403.6800	2.4037	2381.4000	2.3814	0.927	0.0000	0.0000
2025/07/21	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2029	07/05/2026			Bond Future	143.7056	143.7056	143.6830	143.6830	0.016	0.0000	0.0000
2025/07/21	2029	07/05/2026	141.82 Call		Bond Future	1885.6300	1.8856	1863.0300	1.8630	1.199	0.0000	0.0000
2025/07/21	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2029	06/08/2026			Bond Future	146.3882	146.3882	146.3655	146.3655	0.015	0.0000	0.0000
2025/07/21	2029	06/08/2026	144.10 Call		Bond Future	2288.1500	2.2882	2265.4900	2.2655	0.990	0.0000	0.0000
2025/07/21	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2030	07/08/2025	8.72 Put		Bond Future	149.7200	0.1497	125.7000	0.1257	16.043	0.0000	0.0000
2025/07/21	2030	07/08/2025	8.72 Call		Bond Future	1112.0200	1.1120	1072.2100	1.0722	3.580	0.0000	0.0000
2025/07/21	2030	07/08/2025	9.22 Put		Bond Future	8.8100	0.0088	5.1200	0.0051	41.884	0.0000	0.0000
2025/07/21	2030	07/08/2025	9.22 Call		Bond Future	2739.8300	2.7398	2720.3500	2.7204	0.711	0.0000	0.0000
2025/07/21	2030	07/08/2025	9.81 Call		Bond Future	4767.6700	4.7677	4751.8500	4.7519	0.332	0.0000	0.0000
2025/07/21	2030	07/08/2025	9.81 Put		Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/07/21	2030	07/08/2025	12.12 Call		Bond Future	12244.5800	12.2446	12228.7900	12.2288	0.129	0.0000	0.0000
2025/07/21	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2030	07/08/2025	10.48 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2030	07/08/2025	10.48 Call		Bond Future	7016.0400	7.0160	7000.2500	7.0003	0.225	0.0000	0.0000
2025/07/21	2030	07/08/2025			Bond Future	8.4526	98.6003	8.4570	98.5845	0.052	0.0000	0.0000
2025/07/21	2030	07/08/2025	11.11 Call		Bond Future	9069.7500	9.0698	9053.9600	9.0540	0.174	0.0000	0.0000
2025/07/21	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2030	06/11/2025			Bond Future	8.5109	100.4387	8.5155	100.4228	0.054	0.0000	0.0000
2025/07/21	2030	06/11/2025	9.54 Call		Bond Future	3572.0000	3.5720	3552.0100	3.5520	0.560	0.0000	0.0000
2025/07/21	2030	06/11/2025	9.54 Put		Bond Future	100.4200	0.1004	96.3600	0.0964	4.043	0.0000	0.0000
2025/07/21	2030	06/11/2025	8.72 Put		Bond Future	646.1100	0.6461	639.6100	0.6396	1.006	0.0000	0.0000
2025/07/21	2030	06/11/2025	8.72 Call		Bond Future	1364.1000	1.3641	1341.6700	1.3417	1.644	0.0000	0.0000
2025/07/21	2030	06/11/2025	9.22 Put		Bond Future	234.8800	0.2349	228.7500	0.2288	2.610	0.0000	0.0000
2025/07/21	2030	06/11/2025	9.22 Call		Bond Future	2643.3900	2.6434	2621.3300	2.6213	0.835	0.0000	0.0000
2025/07/21	2030	06/11/2025	10.08 Call		Bond Future	5250.1800	5.2502	5232.9900	5.2330	0.327	0.0000	0.0000
2025/07/21	2030	06/11/2025	10.08 Put		Bond Future	17.3200	0.0173	16.0600	0.0161	7.275	0.0000	0.0000
2025/07/21	2030	05/02/2026			Bond Future	8.5797	98.2997	8.5846	98.2836	0.057	0.0000	0.0000
2025/07/21	2030	05/02/2026	9.49 Call		Bond Future	3278.7300	3.2787	3258.8600	3.2589	0.606	0.0000	0.0000
2025/07/21	2030	05/02/2026	9.49 Put		Bond Future	357.9400	0.3579	354.0900	0.3541	1.076	0.0000	0.0000
2025/07/21	2030	07/05/2026			Bond Future	8.6742	100.1054	8.6794	100.0894	0.060	0.0000	0.0000
2025/07/21	2030	07/05/2026	9.39 Call		Bond Future	2867.2300	2.8672	2848.9600	2.8490	0.637	0.0000	0.0000
2025/07/21	2030	07/05/2026	9.39 Put		Bond Future	689.3400	0.6893	687.0800	0.6871	0.328	0.0000	0.0000
2025/07/21	2030	06/08/2026			Bond Future	8.7891	97.9404	8.7946	97.9244	0.063	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	
2025/07/21	2030	06/08/2026	9.22 Call	Bond Future		2361.5200	2.3615	2345.2500	2.3453	0.689	0.0000	0.0000
2025/07/21	2030	06/08/2026	9.22 Put	Bond Future		1124.8100	1.1248	1124.5900	1.1246	0.020	0.0000	0.0000
2025/07/21	2031	07/08/2025		Bond Future		107.3939	107.3939	107.3963	107.3963	0.002	0.0000	0.0000
2025/07/21	2031	07/08/2025	107.65 Call	Bond Future		52.0000	0.0520	43.8300	0.0438	15.712	0.0000	0.0000
2025/07/21	2031	07/08/2025	107.65 Put	Bond Future		308.0600	0.3081	297.5200	0.2975	3.421	0.0000	0.0000
2025/07/21	2031	06/11/2025		Bond Future		109.4228	109.4228	109.4255	109.4255	0.002	0.0000	0.0000
2025/07/21	2031	06/11/2025	109.69 Call	Bond Future		170.5600	0.1706	167.8900	0.1679	1.565	0.0000	0.0000
2025/07/21	2031	06/11/2025	109.69 Put	Bond Future		437.7600	0.4378	432.4300	0.4324	1.218	0.0000	0.0000
2025/07/21	2031	05/02/2026		Bond Future		109.0998	109.0998	109.1024	109.1024	0.002	0.0000	0.0000
2025/07/21	2031	05/02/2026	111.76 Call	Bond Future		0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/07/21	2031	05/02/2026	111.76 Put	Bond Future		2660.2600	2.6603	2657.6700	2.6577	0.097	0.0000	0.0000
2025/07/21	2031	07/05/2026		Bond Future		111.1300	111.1300	111.1329	111.1329	0.003	0.0000	0.0000
2025/07/21	2031	07/05/2026	113.84 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2031	07/05/2026	113.84 Put	Bond Future		2710.0500	2.7101	2707.1100	2.7071	0.108	0.0000	0.0000
2025/07/21	2031	06/08/2026		Bond Future		110.7794	110.7794	110.7818	110.7818	0.002	0.0000	0.0000
2025/07/21	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2031	06/08/2026	113.81 Put	Bond Future		3030.5900	3.0306	3028.1900	3.0282	0.079	0.0000	0.0000
2025/07/21	2032	07/08/2025	9.40 Put	Bond Future		266.7800	0.2668	228.3300	0.2283	14.413	0.0000	0.0000
2025/07/21	2032	07/08/2025	9.40 Call	Bond Future		1437.2200	1.4372	1378.8400	1.3788	4.062	0.0000	0.0000
2025/07/21	2032	07/08/2025	9.90 Put	Bond Future		29.7000	0.0297	19.1700	0.0192	35.455	0.0000	0.0000
2025/07/21	2032	07/08/2025	9.90 Call	Bond Future		3505.9900	3.5060	3475.5300	3.4755	0.869	0.0000	0.0000
2025/07/21	2032	07/08/2025	10.59 Call	Bond Future		6543.9900	6.5440	6523.5200	6.5235	0.313	0.0000	0.0000
2025/07/21	2032	07/08/2025	10.59 Put	Bond Future		0.8700	0.0009	0.3300	0.0003	62.069	0.0000	0.0000
2025/07/21	2032	07/08/2025		Bond Future		9.1520	98.5898	9.1562	98.5699	0.046	0.0000	0.0000
2025/07/21	2032	07/08/2025	12.01 Call	Bond Future		12458.4400	12.4584	12438.5100	12.4385	0.160	0.0000	0.0000
2025/07/21	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2032	06/11/2025		Bond Future		9.2340	96.2674	9.2384	96.2472	0.047	0.0000	0.0000
2025/07/21	2032	06/11/2025	10.42 Call	Bond Future		5419.0400	5.4190	5392.5600	5.3926	0.489	0.0000	0.0000
2025/07/21	2032	06/11/2025	10.42 Put	Bond Future		147.5900	0.1476	141.2300	0.1412	4.309	0.0000	0.0000
2025/07/21	2032	06/11/2025	9.40 Put	Bond Future		1033.3000	1.0333	1023.1500	1.0232	0.982	0.0000	0.0000
2025/07/21	2032	06/11/2025	9.40 Call	Bond Future		1793.9100	1.7939	1763.6400	1.7636	1.687	0.0000	0.0000
2025/07/21	2032	06/11/2025	9.90 Put	Bond Future		417.5600	0.4176	407.5400	0.4075	2.400	0.0000	0.0000
2025/07/21	2032	06/11/2025	9.90 Call	Bond Future		3423.9600	3.4240	3393.8200	3.3938	0.880	0.0000	0.0000
2025/07/21	2032	06/11/2025	10.89 Call	Bond Future		7313.4400	7.3134	7289.8900	7.2899	0.322	0.0000	0.0000
2025/07/21	2032	06/11/2025	10.89 Put	Bond Future		54.6100	0.0546	51.1800	0.0512	6.281	0.0000	0.0000
2025/07/21	2032	05/02/2026		Bond Future		9.3250	98.0584	9.3296	98.0381	0.049	0.0000	0.0000
2025/07/21	2032	05/02/2026	10.16 Call	Bond Future		4290.2600	4.2903	4263.3100	4.2633	0.628	0.0000	0.0000
2025/07/21	2032	05/02/2026	10.16 Put	Bond Future		662.3100	0.6623	655.6600	0.6557	1.004	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
2025/07/21	2032	07/05/2026		Bond Future	9.4282	95.7000	9.4329	95.6795	0.050	0.0000	0.0000
2025/07/21	2032	07/05/2026	10.14 Call	Bond Future	4101.9600	4.1020	4077.1700	4.0772	0.604	0.0000	0.0000
2025/07/21	2032	07/05/2026	10.14 Put	Bond Future	1105.4800	1.1055	1101.1300	1.1011	0.393	0.0000	0.0000
2025/07/21	2032	06/08/2026		Bond Future	9.5439	97.4622	9.5488	97.4417	0.052	0.0000	0.0000
2025/07/21	2032	06/08/2026	10.12 Call	Bond Future	3818.8300	3.8188	3796.3200	3.7963	0.589	0.0000	0.0000
2025/07/21	2032	06/08/2026	10.12 Put	Bond Future	1474.0300	1.4740	1472.0200	1.4720	0.136	0.0000	0.0000
2025/07/21	2033	07/08/2025		Bond Future	130.0618	130.0618	130.0654	130.0654	0.003	0.0000	0.0000
2025/07/21	2033	07/08/2025	128.65 Call	Bond Future	1411.7600	1.4118	1415.3600	1.4154	0.255	0.0000	0.0000
2025/07/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2033	06/11/2025		Bond Future	130.9805	130.9805	130.9845	130.9845	0.003	0.0000	0.0000
2025/07/21	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2033	06/11/2025	133.14 Put	Bond Future	2159.5400	2.1595	2155.5500	2.1556	0.185	0.0000	0.0000
2025/07/21	2033	05/02/2026		Bond Future	133.4492	133.4492	133.4535	133.4535	0.003	0.0000	0.0000
2025/07/21	2033	05/02/2026	132.88 Call	Bond Future	569.2000	0.5692	573.5400	0.5735	0.762	0.0000	0.0000
2025/07/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2033	07/05/2026		Bond Future	134.3705	134.3705	134.3749	134.3749	0.003	0.0000	0.0000
2025/07/21	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2033	07/05/2026	135.16 Put	Bond Future	789.5500	0.7896	785.1100	0.7851	0.562	0.0000	0.0000
2025/07/21	2033	06/08/2026		Bond Future	136.8788	136.8788	136.8837	136.8837	0.004	0.0000	0.0000
2025/07/21	2033	06/08/2026	134.25 Call	Bond Future	2628.7500	2.6288	2633.7100	2.6337	0.189	0.0000	0.0000
2025/07/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.50 Put	Bond Future	886.0900	0.8861	984.6600	0.9847	11.124	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.50 Call	Bond Future	752.0800	0.7521	558.2300	0.5582	25.775	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.00 Put	Bond Future	99.8300	0.0998	99.1000	0.0991	0.731	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.00 Call	Bond Future	2880.0000	2.8800	2586.8500	2.5869	10.179	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.83 Call	Bond Future	7324.5900	7.3246	7031.9800	7.0320	3.995	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.83 Put	Bond Future	0.4300	0.0004	0.2400	0.0002	44.186	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.45 Call	Bond Future	5294.6000	5.2946	5000.5500	5.0006	5.554	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.45 Put	Bond Future	6.8800	0.0069	5.2500	0.0053	23.692	0.0000	0.0000
2025/07/21	2037	07/08/2025	12.17 Call	Bond Future	9085.9300	9.0859	8793.5000	8.7935	3.218	0.0000	0.0000
2025/07/21	2037	07/08/2025	12.17 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.42 Call	Bond Future	5132.2000	5.1322	4837.9400	4.8379	5.734	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.42 Put	Bond Future	8.3700	0.0084	6.5300	0.0065	21.983	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.55 Put	Bond Future	742.4600	0.7425	822.4200	0.8224	10.770	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.55 Call	Bond Future	906.1300	0.9061	693.6700	0.6937	23.447	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.64 Put	Bond Future	527.5300	0.5275	578.5900	0.5786	9.679	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.64 Call	Bond Future	1223.4700	1.2235	982.1100	0.9821	19.727	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.82 Call	Bond Future	7271.9600	7.2720	6979.3300	6.9793	4.024	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
2025/07/21	2037	07/08/2025	11.82 Put	Bond Future		0.4700	0.0005	0.2600	0.0003	44.681	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.07 Call	Bond Future		3245.8000	3.2458	2950.8000	2.9508	9.089	0.0000	0.0000
2025/07/21	2037	07/08/2025	11.07 Put	Bond Future		68.5400	0.0685	65.9600	0.0660	3.764	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.34 Put	Bond Future		1467.5600	1.4676	1632.0000	1.6320	11.205	0.0000	0.0000
2025/07/21	2037	07/08/2025	10.34 Call	Bond Future		371.3900	0.3714	243.4100	0.2434	34.460	0.0000	0.0000
2025/07/21	2037	07/08/2025		Bond Future		10.5225	86.9799	10.5717	86.6874	0.468	0.0000	0.0000
2025/07/21	2037	07/08/2025	13.01 Call	Bond Future		13207.3200	13.2073	12914.9000	12.9149	2.214	0.0000	0.0000
2025/07/21	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2037	06/11/2025		Bond Future		10.6268	88.6015	10.6779	88.3038	0.481	0.0000	0.0000
2025/07/21	2037	06/11/2025	11.63 Call	Bond Future		5965.2400	5.9652	5692.6100	5.6926	4.570	0.0000	0.0000
2025/07/21	2037	06/11/2025	11.63 Put	Bond Future		370.4300	0.3704	395.5200	0.3955	6.773	0.0000	0.0000
2025/07/21	2037	06/11/2025	10.50 Put	Bond Future		2255.5400	2.2555	2399.3800	2.3994	6.377	0.0000	0.0000
2025/07/21	2037	06/11/2025	10.50 Call	Bond Future		1510.5400	1.5105	1356.6600	1.3567	10.187	0.0000	0.0000
2025/07/21	2037	06/11/2025	11.00 Put	Bond Future		1068.7200	1.0687	1142.7900	1.1428	6.931	0.0000	0.0000
2025/07/21	2037	06/11/2025	11.00 Call	Bond Future		3211.2000	3.2112	2987.5500	2.9876	6.965	0.0000	0.0000
2025/07/21	2037	06/11/2025	12.16 Call	Bond Future		8480.2300	8.4802	8190.7100	8.1907	3.414	0.0000	0.0000
2025/07/21	2037	06/11/2025	12.16 Put	Bond Future		132.5200	0.1325	140.7200	0.1407	6.188	0.0000	0.0000
2025/07/21	2037	05/02/2026	12.27 Call	Bond Future		8592.6200	8.5926	8314.1700	8.3142	3.241	0.0000	0.0000
2025/07/21	2037	05/02/2026	12.27 Put	Bond Future		422.1800	0.4222	446.8100	0.4468	5.834	0.0000	0.0000
2025/07/21	2037	05/02/2026	10.90 Put	Bond Future		2164.2100	2.1642	2277.9200	2.2779	5.254	0.0000	0.0000
2025/07/21	2037	05/02/2026	10.90 Call	Bond Future		3074.0600	3.0741	2884.6900	2.8847	6.160	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.86 Call	Bond Future		6833.9900	6.8340	6572.7200	6.5727	3.823	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.86 Put	Bond Future		742.6500	0.7427	784.4600	0.7845	5.630	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.36 Call	Bond Future		4760.0500	4.7601	4529.4600	4.5295	4.844	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.36 Put	Bond Future		1310.8700	1.3109	1383.3600	1.3834	5.530	0.0000	0.0000
2025/07/21	2037	05/02/2026	10.65 Put	Bond Future		2804.8700	2.8049	2945.9000	2.9459	5.028	0.0000	0.0000
2025/07/21	2037	05/02/2026	10.65 Call	Bond Future		2289.1600	2.2892	2127.1100	2.1271	7.079	0.0000	0.0000
2025/07/21	2037	05/02/2026	12.73 Call	Bond Future		10613.0600	10.6131	10322.1900	10.3222	2.741	0.0000	0.0000
2025/07/21	2037	05/02/2026	12.73 Put	Bond Future		199.4900	0.1995	211.7000	0.2117	6.121	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.40 Put	Bond Future		1253.4400	1.2534	1322.9600	1.3230	5.546	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.40 Call	Bond Future		4918.4400	4.9184	4684.8800	4.6849	4.749	0.0000	0.0000
2025/07/21	2037	05/02/2026		Bond Future		10.7398	85.9917	10.7929	85.6886	0.495	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.20 Call	Bond Future		4143.2900	4.1433	3925.5900	3.9256	5.254	0.0000	0.0000
2025/07/21	2037	05/02/2026	11.20 Put	Bond Future		1565.2900	1.5653	1650.6700	1.6507	5.455	0.0000	0.0000
2025/07/21	2037	07/05/2026	12.40 Call	Bond Future		8756.1900	8.7562	8485.7900	8.4858	3.088	0.0000	0.0000
2025/07/21	2037	07/05/2026	12.40 Put	Bond Future		732.8800	0.7329	770.9000	0.7709	5.188	0.0000	0.0000
2025/07/21	2037	07/05/2026	10.95 Put	Bond Future		2892.1200	2.8921	3019.9500	3.0200	4.420	0.0000	0.0000
2025/07/21	2037	07/05/2026	10.95 Call	Bond Future		3359.1500	3.3592	3178.5600	3.1786	5.376	0.0000	0.0000
2025/07/21	2037	07/05/2026		Bond Future		10.8663	87.5710	10.9215	87.2625	0.508	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	
2025/07/21	2037	07/05/2026	11.32 Call	Bond Future	4598.8000	4.5988	4388.0300	4.3880	4.583	0.0000	0.0000
2025/07/21	2037	07/05/2026	11.32 Put	Bond Future	2109.7300	2.1097	2207.3800	2.2074	4.629	0.0000	0.0000
2025/07/21	2037	06/08/2026		Bond Future	11.0052	84.9239	11.0627	84.6101	0.523	0.0000	0.0000
2025/07/21	2037	06/08/2026	11.71 Call	Bond Future	5810.6600	5.8107	5586.3100	5.5863	3.861	0.0000	0.0000
2025/07/21	2037	06/08/2026	11.71 Put	Bond Future	2073.7000	2.0737	2163.1700	2.1632	4.315	0.0000	0.0000
2025/07/21	2038	07/08/2025		Bond Future	137.8593	137.8593	138.5810	138.5810	0.524	0.0000	0.0000
2025/07/21	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2038	07/08/2025	139.56 Put	Bond Future	1700.7300	1.7007	979.0000	0.9790	42.436	0.0000	0.0000
2025/07/21	2038	06/11/2025		Bond Future	140.4637	140.4637	141.1994	141.1994	0.524	0.0000	0.0000
2025/07/21	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2038	06/11/2025	143.88 Put	Bond Future	3416.2700	3.4163	2680.6300	2.6806	21.533	0.0000	0.0000
2025/07/21	2038	05/02/2026		Bond Future	140.9455	140.9455	141.6949	141.6949	0.532	0.0000	0.0000
2025/07/21	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2038	05/02/2026	143.20 Put	Bond Future	2254.4700	2.2545	1505.0600	1.5051	33.241	0.0000	0.0000
2025/07/21	2038	07/05/2026		Bond Future	143.5688	143.5688	144.3326	144.3326	0.532	0.0000	0.0000
2025/07/21	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2038	07/05/2026	144.53 Put	Bond Future	961.2200	0.9612	197.3600	0.1974	79.468	0.0000	0.0000
2025/07/21	2038	06/08/2026		Bond Future	144.0475	144.0475	144.8250	144.8250	0.540	0.0000	0.0000
2025/07/21	2038	06/08/2026	144.72 Call	Bond Future	0.0000	0.0000	105.0400	0.1050	100.000	0.0000	0.0000
2025/07/21	2038	06/08/2026	144.72 Put	Bond Future	672.5200	0.6725	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/21	2040	07/08/2025	10.90 Put	Bond Future	1275.4500	1.2755	1416.2500	1.4163	11.039	0.0000	0.0000
2025/07/21	2040	07/08/2025	10.90 Call	Bond Future	574.9000	0.5749	403.0800	0.4031	29.887	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.20 Call	Bond Future	1636.6100	1.6366	1358.1900	1.3582	17.012	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.20 Put	Bond Future	431.1400	0.4311	465.3400	0.4653	7.932	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.50 Call	Bond Future	3156.2000	3.1562	2841.9900	2.8420	9.955	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.50 Put	Bond Future	106.7200	0.1067	105.1300	0.1051	1.490	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.60 Call	Bond Future	9317.1800	9.3172	9004.5300	9.0045	3.356	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.60 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.10 Put	Bond Future	640.9100	0.6409	702.8800	0.7029	9.669	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.10 Call	Bond Future	1218.0500	1.2181	967.4000	0.9674	20.578	0.0000	0.0000
2025/07/21	2040	07/08/2025	10.80 Put	Bond Future	1707.9500	1.7080	1893.1200	1.8931	10.842	0.0000	0.0000
2025/07/21	2040	07/08/2025	10.80 Call	Bond Future	357.8600	0.3579	230.4100	0.2304	35.614	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.40 Put	Bond Future	175.7100	0.1757	179.7700	0.1798	2.311	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.40 Call	Bond Future	2617.2600	2.6173	2308.7000	2.3087	11.789	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.00 Call	Bond Future	5997.1300	5.9971	5682.9700	5.6830	5.239	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.00 Put	Bond Future	5.7900	0.0058	4.2500	0.0043	26.598	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.00 Put	Bond Future	920.1700	0.9202	1018.4700	1.0185	10.683	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.00 Call	Bond Future	862.0000	0.8620	647.6800	0.6477	24.863	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield		Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/21	2040	07/08/2025	11.70 Put	Bond Future	35.9800	0.0360	32.1400	0.0321	10.673	0.0000	0.0000
2025/07/21	2040	07/08/2025	11.70 Call	Bond Future	4281.5100	4.2815	3965.0500	3.9651	7.391	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.40 Call	Bond Future	8232.6800	8.2327	7919.9200	7.9199	3.799	0.0000	0.0000
2025/07/21	2040	07/08/2025	12.40 Put	Bond Future	0.3000	0.0003	0.1600	0.0002	46.667	0.0000	0.0000
2025/07/21	2040	07/08/2025		Bond Future	11.0091	85.9084	11.0582	85.5958	0.446	0.0000	0.0000
2025/07/21	2040	07/08/2025	13.29 Call	Bond Future	12886.1400	12.8861	12573.5200	12.5735	2.426	0.0000	0.0000
2025/07/21	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2040	06/11/2025		Bond Future	11.1209	87.5101	11.1718	87.1918	0.458	0.0000	0.0000
2025/07/21	2040	06/11/2025	11.84 Call	Bond Future	5065.5500	5.0656	4793.7400	4.7937	5.366	0.0000	0.0000
2025/07/21	2040	06/11/2025	11.84 Put	Bond Future	728.9700	0.7290	775.4500	0.7755	6.376	0.0000	0.0000
2025/07/21	2040	05/02/2026		Bond Future	11.2413	84.6295	11.2942	84.3054	0.470	0.0000	0.0000
2025/07/21	2040	05/02/2026	11.49 Call	Bond Future	3678.6000	3.6786	3466.0100	3.4660	5.779	0.0000	0.0000
2025/07/21	2040	05/02/2026	11.49 Put	Bond Future	2169.5300	2.1695	2281.0300	2.2810	5.139	0.0000	0.0000
2025/07/21	2040	05/02/2026	13.23 Call	Bond Future	11263.1500	11.2632	10953.0900	10.9531	2.753	0.0000	0.0000
2025/07/21	2040	05/02/2026	13.23 Put	Bond Future	240.3900	0.2404	254.4200	0.2544	5.836	0.0000	0.0000
2025/07/21	2040	05/02/2026	11.82 Put	Bond Future	1526.4700	1.5265	1607.5000	1.6075	5.308	0.0000	0.0000
2025/07/21	2040	05/02/2026	11.82 Call	Bond Future	4977.0200	4.9770	4733.9600	4.7340	4.884	0.0000	0.0000
2025/07/21	2040	07/05/2026		Bond Future	11.3739	86.1835	11.4288	85.8537	0.482	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.67 Call	Bond Future	4428.9100	4.4289	4215.9700	4.2160	4.808	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.67 Put	Bond Future	2671.4900	2.6715	2788.3300	2.7883	4.374	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.22 Call	Bond Future	6558.7100	6.5587	6305.8000	6.3058	3.856	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.22 Put	Bond Future	1678.8800	1.6789	1755.7500	1.7558	4.579	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.72 Call	Bond Future	4610.8000	4.6108	4393.6900	4.3937	4.709	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.72 Put	Bond Future	2562.0000	2.5620	2674.6700	2.6747	4.398	0.0000	0.0000
2025/07/21	2040	07/05/2026	10.70 Put	Bond Future	5778.7200	5.7787	5991.5900	5.9916	3.684	0.0000	0.0000
2025/07/21	2040	07/05/2026	10.70 Call	Bond Future	1566.7200	1.5667	1449.8100	1.4498	7.462	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.53 Call	Bond Future	7843.0000	7.8430	7572.8800	7.5729	3.444	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.53 Put	Bond Future	1280.8500	1.2809	1340.5100	1.3405	4.658	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.03 Call	Bond Future	5794.7200	5.7947	5554.1900	5.5542	4.151	0.0000	0.0000
2025/07/21	2040	07/05/2026	12.03 Put	Bond Future	1973.2300	1.9732	2062.4800	2.0625	4.523	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.12 Put	Bond Future	4181.7600	4.1818	4350.4100	4.3504	4.033	0.0000	0.0000
2025/07/21	2040	07/05/2026	11.12 Call	Bond Future	2630.2500	2.6303	2469.1200	2.4691	6.126	0.0000	0.0000
2025/07/21	2040	06/08/2026		Bond Future	11.5185	83.2601	11.5755	82.9245	0.495	0.0000	0.0000
2025/07/21	2040	06/08/2026	12.19 Call	Bond Future	6200.7100	6.2007	5962.7900	5.9628	3.837	0.0000	0.0000
2025/07/21	2040	06/08/2026	12.19 Put	Bond Future	2374.4500	2.3745	2472.1300	2.4721	4.114	0.0000	0.0000
2025/07/21	2044	07/08/2025	12.20 Call	Bond Future	5519.9900	5.5200	5200.5300	5.2005	5.787	0.0000	0.0000
2025/07/21	2044	07/08/2025	12.20 Put	Bond Future	12.5300	0.0125	9.9000	0.0099	20.990	0.0000	0.0000
2025/07/21	2044	07/08/2025	11.85 Call	Bond Future	3529.3000	3.5293	3208.8700	3.2089	9.079	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
2025/07/21	2044	07/08/2025	11.85 Put	Bond Future	87.2300	0.0872	83.6300	0.0836	4.127	0.0000	0.0000
2025/07/21	2044	07/08/2025	11.30 Put	Bond Future	921.7200	0.9217	1015.3800	1.0154	10.161	0.0000	0.0000
2025/07/21	2044	07/08/2025	11.30 Call	Bond Future	926.9600	0.9270	703.7900	0.7038	24.075	0.0000	0.0000
2025/07/21	2044	07/08/2025	10.63 Put	Bond Future	4537.8200	4.5378	4845.4400	4.8454	6.779	0.0000	0.0000
2025/07/21	2044	07/08/2025	10.63 Call	Bond Future	13.9800	0.0140	4.7700	0.0048	65.880	0.0000	0.0000
2025/07/21	2044	07/08/2025		Bond Future	11.2992	80.6807	11.3483	80.3639	0.435	0.0000	0.0000
2025/07/21	2044	07/08/2025	13.34 Call	Bond Future	11642.7200	11.6427	11325.8900	11.3259	2.721	0.0000	0.0000
2025/07/21	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2044	06/11/2025		Bond Future	11.4113	82.1849	11.4622	81.8623	0.446	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.88 Call	Bond Future	3971.5700	3.9716	3718.6000	3.7186	6.370	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.88 Put	Bond Future	1075.4000	1.0754	1145.0300	1.1450	6.475	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.20 Call	Bond Future	5430.7500	5.4308	5149.9000	5.1499	5.171	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.20 Put	Bond Future	653.0100	0.6530	694.7600	0.6948	6.393	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.25 Call	Bond Future	5668.1600	5.6682	5383.9300	5.3839	5.015	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.25 Put	Bond Future	603.1600	0.6032	641.5300	0.6415	6.361	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.00 Call	Bond Future	4504.3600	4.5044	4239.6000	4.2396	5.878	0.0000	0.0000
2025/07/21	2044	06/11/2025	12.00 Put	Bond Future	893.7600	0.8938	951.6000	0.9516	6.472	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.75 Call	Bond Future	3419.2300	3.4192	3180.9800	3.1810	6.968	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.75 Put	Bond Future	1309.2800	1.3093	1393.6300	1.3936	6.442	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.25 Put	Bond Future	2660.4300	2.6604	2819.2100	2.8192	5.968	0.0000	0.0000
2025/07/21	2044	06/11/2025	11.25 Call	Bond Future	1623.0700	1.6231	1459.2500	1.4593	10.093	0.0000	0.0000
2025/07/21	2044	05/02/2026		Bond Future	11.5315	79.3304	11.5842	79.0020	0.457	0.0000	0.0000
2025/07/21	2044	05/02/2026	11.56 Call	Bond Future	3006.0600	3.0061	2813.8700	2.8139	6.393	0.0000	0.0000
2025/07/21	2044	05/02/2026	11.56 Put	Bond Future	2828.3200	2.8283	2964.5900	2.9646	4.818	0.0000	0.0000
2025/07/21	2044	07/05/2026		Bond Future	11.6626	80.7871	11.7173	80.4529	0.469	0.0000	0.0000
2025/07/21	2044	07/05/2026	11.80 Call	Bond Future	3914.7200	3.9147	3712.4100	3.7124	5.168	0.0000	0.0000
2025/07/21	2044	07/05/2026	11.80 Put	Bond Future	3079.3600	3.0794	3211.3000	3.2113	4.285	0.0000	0.0000
2025/07/21	2044	06/08/2026		Bond Future	11.8049	77.8895	11.8618	77.5493	0.481	0.0000	0.0000
2025/07/21	2044	06/08/2026	12.42 Call	Bond Future	6157.6900	6.1577	5919.9500	5.9200	3.861	0.0000	0.0000
2025/07/21	2044	06/08/2026	12.42 Put	Bond Future	2597.7500	2.5978	2700.2100	2.7002	3.944	0.0000	0.0000
2025/07/21	2046	07/08/2025		Bond Future	118.2786	118.2786	118.3678	118.3678	0.075	0.0000	0.0000
2025/07/21	2046	07/08/2025	118.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2046	07/08/2025	118.69 Put	Bond Future	411.3700	0.4114	322.2400	0.3222	21.667	0.0000	0.0000
2025/07/21	2046	06/11/2025		Bond Future	118.2542	118.2542	118.3452	118.3452	0.077	0.0000	0.0000
2025/07/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2046	06/11/2025	125.41 Put	Bond Future	7155.8200	7.1558	7064.7900	7.0648	1.272	0.0000	0.0000
2025/07/21	2046	05/02/2026		Bond Future	120.4829	120.4829	120.5759	120.5759	0.077	0.0000	0.0000
2025/07/21	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
2025/07/21	2046	05/02/2026	121.65 Put	Bond Future	1167.1000	1.1671	1074.0800	1.0741	7.970	0.0000	0.0000
2025/07/21	2046	07/05/2026		Bond Future	120.4295	120.4295	120.5240	120.5240	0.079	0.0000	0.0000
2025/07/21	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2046	07/05/2026	124.95 Put	Bond Future	4520.5500	4.5206	4425.9600	4.4260	2.092	0.0000	0.0000
2025/07/21	2046	06/08/2026		Bond Future	122.6764	122.6764	122.7732	122.7732	0.079	0.0000	0.0000
2025/07/21	2046	06/08/2026	122.38 Call	Bond Future	296.4400	0.2964	393.2200	0.3932	32.647	0.0000	0.0000
2025/07/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	07/08/2025		Bond Future	116.8498	116.8498	116.8536	116.8536	0.003	0.0000	0.0000
2025/07/21	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	07/08/2025	119.89 Put	Bond Future	3040.2500	3.0403	3036.4300	3.0364	0.126	0.0000	0.0000
2025/07/21	2050	06/11/2025		Bond Future	119.0574	119.0574	119.0613	119.0613	0.003	0.0000	0.0000
2025/07/21	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	06/11/2025	124.42 Put	Bond Future	5362.6500	5.3627	5358.7300	5.3587	0.073	0.0000	0.0000
2025/07/21	2050	05/02/2026		Bond Future	118.8886	118.8886	118.8926	118.8926	0.003	0.0000	0.0000
2025/07/21	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	05/02/2026	122.82 Put	Bond Future	3931.4300	3.9314	3927.4000	3.9274	0.103	0.0000	0.0000
2025/07/21	2050	07/05/2026		Bond Future	121.1014	121.1014	121.1057	121.1057	0.004	0.0000	0.0000
2025/07/21	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	07/05/2026	124.07 Put	Bond Future	2968.6100	2.9686	2964.3200	2.9643	0.145	0.0000	0.0000
2025/07/21	2050	06/08/2026		Bond Future	120.9080	120.9080	120.9120	120.9120	0.003	0.0000	0.0000
2025/07/21	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	2050	06/08/2026	123.27 Put	Bond Future	2362.0200	2.3620	2357.9800	2.3580	0.171	0.0000	0.0000
2025/07/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	AL37	07/08/2025		Index Future	1156.1630	1156.1630	1156.0320	1156.0320	0.011	0.0000	0.0000
2025/07/21	AL37	06/11/2025		Index Future	1177.7190	1177.7190	1177.5920	1177.5920	0.011	0.0000	0.0000
2025/07/21	AL37	05/02/2026		Index Future	1199.6370	1199.6370	1199.5160	1199.5160	0.010	0.0000	0.0000
2025/07/21	AL37	07/05/2026		Index Future	1221.7000	1221.7000	1221.5850	1221.5850	0.009	0.0000	0.0000
2025/07/21	AL37	06/08/2026		Index Future	1244.0020	1244.0020	1243.8950	1243.8950	0.009	0.0000	0.0000
2025/07/21	AL7T	07/08/2025		Index Future	1393.7430	1393.7430	1390.3990	1390.3990	0.240	0.0000	0.0000
2025/07/21	AL7T	06/11/2025		Index Future	1419.7280	1419.7280	1416.3300	1416.3300	0.239	0.0000	0.0000
2025/07/21	AL7T	05/02/2026		Index Future	1446.1510	1446.1510	1442.6980	1442.6980	0.239	0.0000	0.0000
2025/07/21	AL7T	07/05/2026		Index Future	1472.7470	1472.7470	1469.2420	1469.2420	0.238	0.0000	0.0000
2025/07/21	AL7T	06/08/2026		Index Future	1499.6320	1499.6320	1496.0740	1496.0740	0.237	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
2025/07/21	ALBI	07/08/2025		Index Future	1182.1440	1182.1440	1179.9180	1179.9180	0.188	0.0000
2025/07/21	ALBI	06/11/2025		Index Future	1204.1840	1204.1840	1201.9240	1201.9240	0.188	0.0000
2025/07/21	ALBI	05/02/2026		Index Future	1226.5950	1226.5950	1224.3000	1224.3000	0.187	0.0000
2025/07/21	ALBI	07/05/2026		Index Future	1249.1540	1249.1540	1246.8260	1246.8260	0.186	0.0000
2025/07/21	ALBI	06/08/2026		Index Future	1271.9570	1271.9570	1269.5960	1269.5960	0.186	0.0000
2025/07/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/21	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	
2025/07/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/21	ES33	07/08/2025		Bond Future	10.6020	86.4657	10.6461	86.2564	0.416	0.0000	0.0000
2025/07/21	ES33	07/08/2025	13.56 Call	Bond Future	12661.0600	12.6611	12451.8300	12.4518	1.653	0.0000	0.0000
2025/07/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES33	06/11/2025		Bond Future	10.7332	84.3047	10.7792	84.0917	0.429	0.0000	0.0000
2025/07/21	ES33	06/11/2025	12.01 Call	Bond Future	5654.4600	5.6545	5441.4400	5.4414	3.767	0.0000	0.0000
2025/07/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES33	05/02/2026		Bond Future	10.8782	85.8933	10.9264	85.6765	0.443	0.0000	0.0000
2025/07/21	ES33	05/02/2026	11.49 Call	Bond Future	2697.8400	2.6978	2481.0000	2.4810	8.038	0.0000	0.0000
2025/07/21	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES33	07/05/2026		Bond Future	11.0322	83.6962	11.0827	83.4756	0.458	0.0000	0.0000
2025/07/21	ES33	07/05/2026	11.69 Call	Bond Future	2815.6800	2.8157	2595.0800	2.5951	7.835	0.0000	0.0000
2025/07/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES33	06/08/2026		Bond Future	11.2003	85.2563	11.2533	85.0318	0.473	0.0000	0.0000
2025/07/21	ES33	06/08/2026	12.02 Call	Bond Future	3387.6300	3.3876	3163.1100	3.1631	6.628	0.0000	0.0000
2025/07/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES42	07/08/2025		Bond Future	11.5214	80.3163	11.5654	80.0504	0.382	0.0000	0.0000
2025/07/21	ES42	07/08/2025	13.79 Call	Bond Future	12044.1600	12.0442	11778.2100	11.7782	2.208	0.0000	0.0000
2025/07/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES42	06/11/2025		Bond Future	11.6460	77.5686	11.6916	77.2978	0.392	0.0000	0.0000
2025/07/21	ES42	06/11/2025	12.39 Call	Bond Future	4234.6900	4.2347	3963.8900	3.9639	6.395	0.0000	0.0000
2025/07/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES42	05/02/2026		Bond Future	11.7760	79.0298	11.8234	78.7541	0.402	0.0000	0.0000
2025/07/21	ES42	05/02/2026	11.85 Call	Bond Future	430.0700	0.4301	154.3800	0.1544	64.104	0.0000	0.0000
2025/07/21	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	ES42	07/05/2026		Bond Future	11.9169	76.2350	11.9661	75.9544	0.413	0.0000	0.0000
2025/07/21	ES42	07/05/2026	12.20 Call	Bond Future	1593.6200	1.5936	1312.9700	1.3130	17.611	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
2025/07/21	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	ES42	06/08/2026		Bond Future	12.0639	77.6543	12.1150	77.3687	0.423	0.0000
2025/07/21	ES42	06/08/2026	12.65 Call	Bond Future	3179.9600	3.1800	2894.3600	2.8944	8.981	0.0000
2025/07/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GOVI	07/08/2025		GOVI	1164.1100	1164.1100	1161.9760	1161.9760	0.183	0.0000
2025/07/21	GOVI	07/08/2025	1,011.00 Call	GOVI	1531100.0000	153.1100	1509760.0000	150.9760	1.394	0.0000
2025/07/21	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GOVI	06/11/2025		GOVI	1185.8140	1185.8140	1183.6470	1183.6470	0.183	0.0000
2025/07/21	GOVI	06/11/2025	1,112.00 Call	GOVI	738140.0000	73.8140	716470.0000	71.6470	2.936	0.0000
2025/07/21	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GOVI	05/02/2026		GOVI	1207.8830	1207.8830	1205.6830	1205.6830	0.182	0.0000
2025/07/21	GOVI	05/02/2026	1,150.00 Call	GOVI	578830.0000	57.8830	556830.0000	55.6830	3.801	0.0000
2025/07/21	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GOVI	07/05/2026		GOVI	1230.0980	1230.0980	1227.8660	1227.8660	0.181	0.0000
2025/07/21	GOVI	07/05/2026	1,177.00 Call	GOVI	530980.0000	53.0980	508660.0000	50.8660	4.204	0.0000
2025/07/21	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GOVI	06/08/2026		GOVI	1252.5530	1252.5530	1250.2900	1250.2900	0.181	0.0000
2025/07/21	GOVI	06/08/2026	1,189.00 Call	GOVI	635530.0000	63.5530	612900.0000	61.2900	3.561	0.0000
2025/07/21	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/21	IGOV	07/08/2025		Index Future	378.9530	378.9530	379.1780	379.1780	0.059	0.0000
2025/07/21	IGOV	06/11/2025		Index Future	386.1120	386.1120	386.3440	386.3440	0.060	0.0000
2025/07/21	IGOV	05/02/2026		Index Future	393.3900	393.3900	393.6280	393.6280	0.060	0.0000
2025/07/21	IGOV	07/05/2026		Index Future	400.7150	400.7150	400.9610	400.9610	0.061	0.0000
2025/07/21	IGOV	06/08/2026		Index Future	408.1180	408.1180	408.3720	408.3720	0.062	0.0000
2025/07/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/21	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	
2025/07/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/21	R033	07/08/2025		Bond Future	9.3531	107.1132	9.3572	107.0905	0.044	0.0000	0.0000
2025/07/21	R033	07/08/2025	10.33 Call	Bond Future	5197.9100	5.1979	5171.6600	5.1717	0.505	0.0000	0.0000
2025/07/21	R033	07/08/2025	10.33 Put	Bond Future	7.3400	0.0073	3.8300	0.0038	47.820	0.0000	0.0000
2025/07/21	R033	06/11/2025		Bond Future	9.4394	104.0671	9.4437	104.0442	0.046	0.0000	0.0000
2025/07/21	R033	06/11/2025	10.33 Call	Bond Future	4878.9400	4.8789	4847.0800	4.8471	0.653	0.0000	0.0000
2025/07/21	R033	06/11/2025	10.33 Put	Bond Future	267.2400	0.2672	258.3700	0.2584	3.319	0.0000	0.0000
2025/07/21	R033	05/02/2026		Bond Future	9.5341	106.0032	9.5386	105.9800	0.047	0.0000	0.0000
2025/07/21	R033	05/02/2026	10.49 Call	Bond Future	5382.8100	5.3828	5352.6700	5.3527	0.560	0.0000	0.0000
2025/07/21	R033	05/02/2026	10.49 Put	Bond Future	589.3700	0.5894	582.4000	0.5824	1.183	0.0000	0.0000
2025/07/21	R033	07/05/2026		Bond Future	9.6402	102.9071	9.6449	102.8837	0.048	0.0000	0.0000
2025/07/21	R033	07/05/2026	10.38 Call	Bond Future	4731.5400	4.7315	4703.6100	4.7036	0.590	0.0000	0.0000
2025/07/21	R033	07/05/2026	10.38 Put	Bond Future	1112.7000	1.1127	1108.1000	1.1081	0.413	0.0000	0.0000
2025/07/21	R033	06/08/2026		Bond Future	9.7576	104.8016	9.7625	104.7781	0.050	0.0000	0.0000
2025/07/21	R033	06/08/2026	10.25 Call	Bond Future	4179.0600	4.1791	4153.4300	4.1534	0.613	0.0000	0.0000
2025/07/21	R033	06/08/2026	10.25 Put	Bond Future	1831.7600	1.8318	1829.6000	1.8296	0.118	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.90 Call	Bond Future	5283.5600	5.2836	5082.4300	5.0824	3.807	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.90 Put	Bond Future	7.2100	0.0072	4.8300	0.0048	33.010	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.40 Call	Bond Future	2647.7600	2.6478	2439.9300	2.4399	7.849	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.40 Put	Bond Future	112.8300	0.1128	103.7500	0.1038	8.048	0.0000	0.0000
2025/07/21	R035	07/08/2025	11.30 Call	Bond Future	7390.5300	7.3905	7191.4800	7.1915	2.693	0.0000	0.0000
2025/07/21	R035	07/08/2025	11.30 Put	Bond Future	0.5800	0.0006	0.2800	0.0003	51.724	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.08 Put	Bond Future	475.6300	0.4756	490.7900	0.4908	3.187	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.08 Call	Bond Future	1195.8500	1.1959	1012.2600	1.0123	15.352	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.58 Put	Bond Future	44.5900	0.0446	37.2300	0.0372	16.506	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.58 Call	Bond Future	3579.4500	3.5795	3373.3400	3.3733	5.758	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	
2025/07/21	R035	07/08/2025	11.34 Call	Bond Future	7597.9800	7.5980	7398.9900	7.3990	2.619	0.0000	0.0000
2025/07/21	R035	07/08/2025	11.34 Put	Bond Future	0.4500	0.0005	0.2100	0.0002	53.333	0.0000	0.0000
2025/07/21	R035	07/08/2025		Bond Future	9.9553	97.4078	9.9896	97.2091	0.344	0.0000	0.0000
2025/07/21	R035	07/08/2025	12.65 Call	Bond Future	14036.0800	14.0361	13837.3300	13.8373	1.416	0.0000	0.0000
2025/07/21	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.20 Call	Bond Future	1693.8700	1.6939	1494.2900	1.4943	11.782	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.20 Put	Bond Future	287.5100	0.2875	286.6800	0.2867	0.289	0.0000	0.0000
2025/07/21	R035	07/08/2025	9.98 Call	Bond Future	841.8000	0.8418	679.9900	0.6800	19.222	0.0000	0.0000
2025/07/21	R035	07/08/2025	9.98 Put	Bond Future	698.5900	0.6986	735.5300	0.7355	5.288	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.35 Call	Bond Future	2398.5900	2.3986	2191.3300	2.1913	8.641	0.0000	0.0000
2025/07/21	R035	07/08/2025	10.35 Put	Bond Future	144.0600	0.1441	135.5500	0.1356	5.907	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.30 Call	Bond Future	2536.4300	2.5364	2387.3300	2.3873	5.878	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.30 Put	Bond Future	1155.1700	1.1552	1208.3300	1.2083	4.602	0.0000	0.0000
2025/07/21	R035	06/11/2025		Bond Future	10.0541	94.7208	10.0898	94.5186	0.355	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.20 Call	Bond Future	6439.1000	6.4391	6244.8200	6.2448	3.017	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.20 Put	Bond Future	229.2600	0.2293	237.2400	0.2372	3.481	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.08 Put	Bond Future	1646.0000	1.6460	1721.0900	1.7211	4.562	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.08 Call	Bond Future	1792.6800	1.7927	1665.5100	1.6655	7.094	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.58 Put	Bond Future	716.2600	0.7163	748.2000	0.7482	4.459	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.58 Call	Bond Future	3637.3900	3.6374	3467.0700	3.4671	4.682	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.67 Call	Bond Future	8688.5100	8.6885	8488.3400	8.4883	2.304	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.67 Put	Bond Future	92.2100	0.0922	94.3000	0.0943	2.267	0.0000	0.0000
2025/07/21	R035	06/11/2025	9.91 Put	Bond Future	2130.4100	2.1304	2225.0200	2.2250	4.441	0.0000	0.0000
2025/07/21	R035	06/11/2025	9.91 Call	Bond Future	1307.9200	1.3079	1200.2700	1.2003	8.231	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.41 Put	Bond Future	960.6100	0.9606	1004.5200	1.0045	4.571	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.41 Call	Bond Future	2950.9700	2.9510	2792.6200	2.7926	5.366	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.43 Call	Bond Future	7536.0700	7.5361	7338.1200	7.3381	2.627	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.43 Put	Bond Future	147.1900	0.1472	151.5000	0.1515	2.928	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.95 Call	Bond Future	10029.3600	10.0294	9827.8400	9.8278	2.009	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.95 Put	Bond Future	53.2700	0.0533	54.0100	0.0540	1.389	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.45 Call	Bond Future	7632.0100	7.6320	7433.8200	7.4338	2.597	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.45 Put	Bond Future	141.6300	0.1416	145.7000	0.1457	2.874	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.95 Put	Bond Future	367.3200	0.3673	381.9000	0.3819	3.969	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.95 Call	Bond Future	5270.7400	5.2707	5083.0600	5.0831	3.561	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.44 Put	Bond Future	912.7300	0.9127	954.3200	0.9543	4.557	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.44 Call	Bond Future	3068.2800	3.0683	2907.6100	2.9076	5.236	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.94 Put	Bond Future	374.1900	0.3742	389.1100	0.3891	3.987	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.94 Call	Bond Future	5224.8100	5.2248	5037.4700	5.0375	3.586	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.99 Call	Bond Future	10219.9400	10.2199	10018.3000	10.0183	1.973	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
2025/07/21	R035	06/11/2025	11.99 Put	Bond Future	49.2300	0.0492	49.8500	0.0499	1.259	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.50 Call	Bond Future	3307.9100	3.3079	3142.8800	3.1429	4.989	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.50 Put	Bond Future	823.2000	0.8232	860.4300	0.8604	4.523	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.15 Call	Bond Future	2015.9900	2.0160	1881.3800	1.8814	6.677	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.15 Put	Bond Future	1474.1000	1.4741	1541.7500	1.5418	4.589	0.0000	0.0000
2025/07/21	R035	06/11/2025	9.77 Put	Bond Future	2603.8100	2.6038	2715.4400	2.7154	4.287	0.0000	0.0000
2025/07/21	R035	06/11/2025	9.77 Call	Bond Future	973.0800	0.9731	882.4500	0.8825	9.314	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.00 Put	Bond Future	334.8100	0.3348	347.8100	0.3478	3.883	0.0000	0.0000
2025/07/21	R035	06/11/2025	11.00 Call	Bond Future	5501.6100	5.5016	5312.3500	5.3124	3.440	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.68 Call	Bond Future	4062.8600	4.0629	3886.7600	3.8868	4.334	0.0000	0.0000
2025/07/21	R035	06/11/2025	10.68 Put	Bond Future	600.1400	0.6001	626.3000	0.6263	4.359	0.0000	0.0000
2025/07/21	R035	05/02/2026	11.17 Call	Bond Future	6094.4800	6.0945	5915.4700	5.9155	2.937	0.0000	0.0000
2025/07/21	R035	05/02/2026	11.17 Put	Bond Future	733.6100	0.7336	760.4300	0.7604	3.656	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.67 Call	Bond Future	4080.5600	4.0806	3924.1900	3.9242	3.832	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.67 Put	Bond Future	1326.8900	1.3269	1376.3500	1.3764	3.728	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.17 Put	Bond Future	2329.2600	2.3293	2413.0400	2.4130	3.597	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.17 Call	Bond Future	2370.9300	2.3709	2248.8800	2.2489	5.148	0.0000	0.0000
2025/07/21	R035	05/02/2026	11.00 Put	Bond Future	899.4100	0.8994	932.7000	0.9327	3.701	0.0000	0.0000
2025/07/21	R035	05/02/2026	11.00 Call	Bond Future	5385.3100	5.3853	5212.7700	5.2128	3.204	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.44 Put	Bond Future	1727.0000	1.7270	1790.8000	1.7908	3.694	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.44 Call	Bond Future	3246.4500	3.2465	3104.4200	3.1044	4.375	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.94 Put	Bond Future	966.1100	0.9661	1001.9800	1.0020	3.713	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.94 Call	Bond Future	5140.3900	5.1404	4970.4300	4.9704	3.306	0.0000	0.0000
2025/07/21	R035	05/02/2026	12.44 Call	Bond Future	11668.6500	11.6687	11466.6600	11.4667	1.731	0.0000	0.0000
2025/07/21	R035	05/02/2026	12.44 Put	Bond Future	126.2600	0.1263	130.1000	0.1301	3.041	0.0000	0.0000
2025/07/21	R035	05/02/2026		Bond Future	10.1625	96.4833	10.1997	96.2775	0.366	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.79 Call	Bond Future	4542.2200	4.5422	4379.3900	4.3794	3.585	0.0000	0.0000
2025/07/21	R035	05/02/2026	10.79 Put	Bond Future	1153.4400	1.1534	1196.4400	1.1964	3.728	0.0000	0.0000
2025/07/21	R035	07/05/2026		Bond Future	10.2745	93.7523	10.3133	93.5430	0.378	0.0000	0.0000
2025/07/21	R035	07/05/2026	10.86 Call	Bond Future	4784.0400	4.7840	4629.5900	4.6296	3.228	0.0000	0.0000
2025/07/21	R035	07/05/2026	10.86 Put	Bond Future	1691.9900	1.6920	1746.8900	1.7469	3.245	0.0000	0.0000
2025/07/21	R035	06/08/2026		Bond Future	10.3977	95.4792	10.4382	95.2662	0.390	0.0000	0.0000
2025/07/21	R035	06/08/2026	11.06 Call	Bond Future	5320.6800	5.3207	5166.0500	5.1661	2.906	0.0000	0.0000
2025/07/21	R035	06/08/2026	11.06 Put	Bond Future	1922.2700	1.9223	1980.6200	1.9806	3.035	0.0000	0.0000
2025/07/21	R038	07/08/2025		Bond Future	10.5989	105.8526	10.6330	105.6153	0.322	0.0000	0.0000
2025/07/21	R038	07/08/2025	11.24 Call	Bond Future	4366.2300	4.3662	4122.6500	4.1227	5.579	0.0000	0.0000
2025/07/21	R038	07/08/2025	11.24 Put	Bond Future	34.2300	0.0342	27.9500	0.0280	18.346	0.0000	0.0000
2025/07/21	R038	06/11/2025		Bond Future	10.7108	102.3418	10.7462	102.1003	0.331	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
2025/07/21	R038	06/11/2025	11.24 Call	Bond Future	4342.0200	4.3420	4137.8000	4.1378	4.703	0.0000
2025/07/21	R038	06/11/2025	11.24 Put	Bond Future	819.6100	0.8196	856.9700	0.8570	4.558	0.0000
2025/07/21	R038	06/11/2025	12.33 Call	Bond Future	10337.4300	10.3374	10098.2200	10.0982	2.314	0.0000
2025/07/21	R038	06/11/2025	12.33 Put	Bond Future	102.5900	0.1026	104.9600	0.1050	2.310	0.0000
2025/07/21	R038	06/11/2025	10.98 Put	Bond Future	1291.1500	1.2912	1351.8400	1.3518	4.700	0.0000
2025/07/21	R038	06/11/2025	10.98 Call	Bond Future	3105.6500	3.1057	2924.7600	2.9248	5.825	0.0000
2025/07/21	R038	05/02/2026		Bond Future	10.8299	104.2457	10.8668	103.9999	0.340	0.0000
2025/07/21	R038	05/02/2026	11.44 Call	Bond Future	5426.6500	5.4267	5233.1100	5.2331	3.566	0.0000
2025/07/21	R038	05/02/2026	11.44 Put	Bond Future	1466.1800	1.4662	1518.4800	1.5185	3.567	0.0000
2025/07/21	R038	07/05/2026		Bond Future	10.9584	100.6757	10.9967	100.4257	0.350	0.0000
2025/07/21	R038	07/05/2026	11.40 Call	Bond Future	5151.4000	5.1514	4974.8700	4.9749	3.427	0.0000
2025/07/21	R038	07/05/2026	11.40 Put	Bond Future	2324.9000	2.3249	2398.4300	2.3984	3.163	0.0000
2025/07/21	R038	06/08/2026		Bond Future	11.0959	102.5287	11.1358	102.2743	0.360	0.0000
2025/07/21	R038	06/08/2026	11.77 Call	Bond Future	6601.1500	6.6012	6415.7000	6.4157	2.809	0.0000
2025/07/21	R038	06/08/2026	11.77 Put	Bond Future	2429.3900	2.4294	2498.2900	2.4983	2.836	0.0000
2025/07/21	R053	07/08/2025		Bond Future	11.2133	107.7166	11.2524	107.3754	0.349	0.0000
2025/07/21	R053	07/08/2025	13.17 Call	Bond Future	14882.5600	14.8826	14541.2800	14.5413	2.293	0.0000
2025/07/21	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R053	06/11/2025		Bond Future	11.3215	103.8624	11.3621	103.5149	0.358	0.0000
2025/07/21	R053	06/11/2025	11.76 Call	Bond Future	4974.6500	4.9747	4696.6800	4.6967	5.588	0.0000
2025/07/21	R053	06/11/2025	11.76 Put	Bond Future	1326.5700	1.3266	1396.1000	1.3961	5.241	0.0000
2025/07/21	R053	05/02/2026		Bond Future	11.4352	105.7945	11.4772	105.4407	0.368	0.0000
2025/07/21	R053	05/02/2026	11.49 Call	Bond Future	4085.0800	4.0851	3868.9800	3.8690	5.290	0.0000
2025/07/21	R053	05/02/2026	11.49 Put	Bond Future	3624.3500	3.6244	3762.0100	3.7620	3.798	0.0000
2025/07/21	R053	07/05/2026		Bond Future	11.5557	101.8757	11.5993	101.5158	0.378	0.0000
2025/07/21	R053	07/05/2026	11.69 Call	Bond Future	5106.4000	5.1064	4883.6600	4.8837	4.362	0.0000
2025/07/21	R053	07/05/2026	11.69 Put	Bond Future	4005.8200	4.0058	4143.0000	4.1430	3.425	0.0000
2025/07/21	R053	06/08/2026		Bond Future	11.6831	103.7505	11.7284	103.3843	0.388	0.0000
2025/07/21	R053	06/08/2026	12.28 Call	Bond Future	8113.2700	8.1133	7853.9100	7.8539	3.197	0.0000
2025/07/21	R053	06/08/2026	12.28 Put	Bond Future	3474.0200	3.4740	3580.9200	3.5809	3.077	0.0000
2025/07/21	R186	07/08/2025		Bond Future	7.7786	104.9154	7.7574	104.9430	0.273	0.0000
2025/07/21	R186	07/08/2025	9.68 Call	Bond Future	2428.2200	2.4282	2455.8300	2.4558	1.137	0.0000
2025/07/21	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R186	07/08/2025	10.25 Call	Bond Future	3140.5700	3.1406	3168.1800	3.1682	0.879	0.0000
2025/07/21	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R186	07/08/2025	9.22 Call	Bond Future	1848.1500	1.8482	1875.7600	1.8758	1.494	0.0000
2025/07/21	R186	06/11/2025		Bond Future	7.8288	106.8714	7.8023	106.8998	0.339	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
2025/07/21	R186	06/11/2025	8.13 Call	Bond Future	418.3800	0.4184	436.4900	0.4365	4.329	0.0000
2025/07/21	R186	06/11/2025	8.13 Put	Bond Future	97.8500	0.0979	87.6300	0.0876	10.445	0.0000
2025/07/21	R186	05/02/2026		Bond Future	7.9204	103.5550	7.8855	103.5840	0.441	0.0000
2025/07/21	R186	05/02/2026	8.43 Call	Bond Future	537.2700	0.5373	557.0400	0.5570	3.680	0.0000
2025/07/21	R186	05/02/2026	8.43 Put	Bond Future	114.6800	0.1147	105.3800	0.1054	8.110	0.0000
2025/07/21	R186	07/05/2026		Bond Future	8.1364	105.4573	8.0860	105.4872	0.619	0.0000
2025/07/21	R186	07/05/2026	8.69 Call	Bond Future	455.5100	0.4555	475.3300	0.4753	4.351	0.0000
2025/07/21	R186	07/05/2026	8.69 Put	Bond Future	128.1800	0.1282	118.1100	0.1181	7.856	0.0000
2025/07/21	R186	06/08/2026		Bond Future	8.6133	102.0939	8.5268	102.1247	1.003	0.0000
2025/07/21	R186	06/08/2026	8.57 Call	Bond Future	170.4000	0.1704	185.0900	0.1851	8.621	0.0000
2025/07/21	R186	06/08/2026	8.57 Put	Bond Future	185.7800	0.1858	169.7400	0.1697	8.634	0.0000
2025/07/21	R202	07/08/2025		Bond Future	268.6381	268.6381	267.5142	267.5142	0.418	0.0000
2025/07/21	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R202	07/08/2025	271.60 Put	Bond Future	2961.9300	2.9619	4085.8000	4.0858	37.944	0.0000
2025/07/21	R202	06/11/2025		Bond Future	273.7131	273.7131	272.5685	272.5685	0.418	0.0000
2025/07/21	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R202	06/11/2025	275.64 Put	Bond Future	1926.9000	1.9269	3071.5300	3.0715	59.403	0.0000
2025/07/21	R202	05/02/2026		Bond Future	273.5366	273.5366	272.3706	272.3706	0.426	0.0000
2025/07/21	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R202	05/02/2026	277.82 Put	Bond Future	4283.3700	4.2834	5449.4200	5.4494	27.223	0.0000
2025/07/21	R202	07/05/2026		Bond Future	278.6281	278.6281	277.4410	277.4410	0.426	0.0000
2025/07/21	R202	07/05/2026	277.55 Call	Bond Future	1078.1400	1.0781	0.0000	0.0000	(100.000)	0.0000
2025/07/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	108.9800	0.1090	100.000	0.0000
2025/07/21	R202	06/08/2026		Bond Future	278.4023	278.4023	277.1923	277.1923	0.435	0.0000
2025/07/21	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R202	06/08/2026	278.86 Put	Bond Future	457.7200	0.4577	1667.7300	1.6677	264.356	0.0000
2025/07/21	R209	07/08/2025		Bond Future	10.2453	76.7536	10.2896	76.5208	0.433	0.0000
2025/07/21	R209	07/08/2025	12.68 Call	Bond Future	11475.3000	11.4753	11242.5500	11.2426	2.028	0.0000
2025/07/21	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/21	R209	06/11/2025		Bond Future	10.3407	75.0326	10.3867	74.7957	0.444	0.0000
2025/07/21	R209	06/11/2025	11.27 Call	Bond Future	4961.2400	4.9612	4745.1900	4.7452	4.355	0.0000
2025/07/21	R209	06/11/2025	11.27 Put	Bond Future	357.8400	0.3578	378.7100	0.3787	5.832	0.0000
2025/07/21	R209	05/02/2026		Bond Future	10.4427	76.4287	10.4904	76.1875	0.457	0.0000
2025/07/21	R209	05/02/2026	10.93 Call	Bond Future	3676.3400	3.6763	3498.8800	3.4989	4.827	0.0000
2025/07/21	R209	05/02/2026	10.93 Put	Bond Future	1259.5300	1.2595	1323.2700	1.3233	5.061	0.0000
2025/07/21	R209	07/05/2026		Bond Future	10.5530	74.6813	10.6025	74.4359	0.469	0.0000
2025/07/21	R209	07/05/2026	11.07 Call	Bond Future	4186.0000	4.1860	4012.4100	4.0124	4.147	0.0000
2025/07/21	R209	07/05/2026	11.07 Put	Bond Future	1674.5200	1.6745	1746.3200	1.7463	4.288	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	
2025/07/21	R209	06/08/2026		Bond Future	10.6717	76.0567	10.7231	75.8069	0.482	0.0000	0.0000
2025/07/21	R209	06/08/2026	11.39 Call	Bond Future	5118.9000	5.1189	4937.7300	4.9377	3.539	0.0000	0.0000
2025/07/21	R209	06/08/2026	11.39 Put	Bond Future	1728.7400	1.7287	1797.3100	1.7973	3.966	0.0000	0.0000
2025/07/21	R210	07/08/2025		Bond Future	250.1597	250.1597	250.4481	250.4481	0.115	0.0000	0.0000
2025/07/21	R210	07/08/2025	248.44 Call	Bond Future	1719.7400	1.7197	2008.0700	2.0081	16.766	0.0000	0.0000
2025/07/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R210	06/11/2025		Bond Future	251.4614	251.4614	251.7555	251.7555	0.117	0.0000	0.0000
2025/07/21	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R210	06/11/2025	252.14 Put	Bond Future	678.5900	0.6786	384.4900	0.3845	43.340	0.0000	0.0000
2025/07/21	R210	05/02/2026		Bond Future	256.2007	256.2007	256.5010	256.5010	0.117	0.0000	0.0000
2025/07/21	R210	05/02/2026	253.10 Call	Bond Future	3100.7200	3.1007	3400.9600	3.4010	9.683	0.0000	0.0000
2025/07/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R210	07/05/2026		Bond Future	257.4894	257.4894	257.7953	257.7953	0.119	0.0000	0.0000
2025/07/21	R210	07/05/2026	255.40 Call	Bond Future	2089.4200	2.0894	2395.2600	2.3953	14.638	0.0000	0.0000
2025/07/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R210	06/08/2026		Bond Future	262.2951	262.2951	262.6074	262.6074	0.119	0.0000	0.0000
2025/07/21	R210	06/08/2026	259.84 Call	Bond Future	2455.0700	2.4551	2767.3600	2.7674	12.720	0.0000	0.0000
2025/07/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R213	07/08/2025		Bond Future	8.8144	95.2988	8.8188	95.2810	0.049	0.0000	0.0000
2025/07/21	R213	07/08/2025	11.66 Call	Bond Future	10831.7000	10.8317	10813.9100	10.8139	0.164	0.0000	0.0000
2025/07/21	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R213	06/11/2025		Bond Future	8.8892	93.5238	8.8937	93.5059	0.051	0.0000	0.0000
2025/07/21	R213	06/11/2025	10.05 Call	Bond Future	4573.8900	4.5739	4550.8400	4.5508	0.504	0.0000	0.0000
2025/07/21	R213	06/11/2025	10.05 Put	Bond Future	119.7000	0.1197	114.5700	0.1146	4.286	0.0000	0.0000
2025/07/21	R213	05/02/2026		Bond Future	8.9751	95.2641	8.9799	95.2461	0.053	0.0000	0.0000
2025/07/21	R213	05/02/2026	9.89 Call	Bond Future	3872.3000	3.8723	3849.0800	3.8491	0.600	0.0000	0.0000
2025/07/21	R213	05/02/2026	9.89 Put	Bond Future	478.3900	0.4784	473.2300	0.4732	1.079	0.0000	0.0000
2025/07/21	R213	07/05/2026		Bond Future	9.0678	93.4626	9.0728	93.4444	0.055	0.0000	0.0000
2025/07/21	R213	07/05/2026	9.80 Call	Bond Future	3444.5800	3.4446	3423.3800	3.4234	0.615	0.0000	0.0000
2025/07/21	R213	07/05/2026	9.80 Put	Bond Future	826.7700	0.8268	823.7200	0.8237	0.369	0.0000	0.0000
2025/07/21	R213	06/08/2026		Bond Future	9.1749	95.1847	9.1802	95.1664	0.057	0.0000	0.0000
2025/07/21	R213	06/08/2026	9.69 Call	Bond Future	3030.7200	3.0307	3011.4800	3.0115	0.635	0.0000	0.0000
2025/07/21	R213	06/08/2026	9.69 Put	Bond Future	1262.1800	1.2622	1261.1800	1.2612	0.079	0.0000	0.0000
2025/07/21	R214	07/08/2025		Bond Future	10.9871	69.8056	11.0313	69.5628	0.402	0.0000	0.0000
2025/07/21	R214	07/08/2025	12.97 Call	Bond Future	9718.5500	9.7186	9475.7900	9.4758	2.498	0.0000	0.0000
2025/07/21	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R214	06/11/2025		Bond Future	11.0920	67.8091	11.1377	67.5619	0.412	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
2025/07/21	R214	06/11/2025	11.64 Call	Bond Future	3580.8200	3.5808	3377.0900	3.3771	5.689	0.0000	0.0000
2025/07/21	R214	06/11/2025	11.64 Put	Bond Future	704.0900	0.7041	747.5600	0.7476	6.174	0.0000	0.0000
2025/07/21	R214	05/02/2026		Bond Future	11.2044	69.0708	11.2517	68.8191	0.422	0.0000	0.0000
2025/07/21	R214	05/02/2026	11.26 Call	Bond Future	2489.1400	2.4891	2338.7700	2.3388	6.041	0.0000	0.0000
2025/07/21	R214	05/02/2026	11.26 Put	Bond Future	2193.5000	2.1935	2294.7600	2.2948	4.616	0.0000	0.0000
2025/07/21	R214	07/05/2026		Bond Future	11.3183	67.0413	11.3672	66.7853	0.432	0.0000	0.0000
2025/07/21	R214	07/05/2026	11.53 Call	Bond Future	3404.9500	3.4050	3243.2500	3.2433	4.749	0.0000	0.0000
2025/07/21	R214	07/05/2026	11.53 Put	Bond Future	2307.0600	2.3071	2401.4200	2.4014	4.090	0.0000	0.0000
2025/07/21	R214	06/08/2026		Bond Future	11.4407	68.2761	11.4914	68.0155	0.443	0.0000	0.0000
2025/07/21	R214	06/08/2026	11.97 Call	Bond Future	4852.9300	4.8529	4673.1800	4.6732	3.704	0.0000	0.0000
2025/07/21	R214	06/08/2026	11.97 Put	Bond Future	2202.6400	2.2026	2283.5100	2.2835	3.672	0.0000	0.0000
2025/07/21	R248	07/08/2025		Bond Future	11.2836	83.3474	11.3428	82.9521	0.525	0.0000	0.0000
2025/07/21	R248	07/08/2025	13.21 Call	Bond Future	11313.4200	11.3134	10918.1400	10.9181	3.494	0.0000	0.0000
2025/07/21	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	R248	06/11/2025		Bond Future	11.3947	80.4617	11.4561	80.0592	0.539	0.0000	0.0000
2025/07/21	R248	06/11/2025	11.74 Call	Bond Future	3450.0000	3.4500	3157.4400	3.1574	8.480	0.0000	0.0000
2025/07/21	R248	06/11/2025	11.74 Put	Bond Future	1230.5100	1.2305	1340.5100	1.3405	8.939	0.0000	0.0000
2025/07/21	R248	05/02/2026		Bond Future	11.5137	81.9589	11.5774	81.5490	0.553	0.0000	0.0000
2025/07/21	R248	05/02/2026	11.46 Call	Bond Future	2692.5300	2.6925	2471.9000	2.4719	8.194	0.0000	0.0000
2025/07/21	R248	05/02/2026	11.46 Put	Bond Future	3041.2000	3.0412	3230.4500	3.2305	6.223	0.0000	0.0000
2025/07/21	R248	07/05/2026		Bond Future	11.6339	79.0242	11.6998	78.6070	0.567	0.0000	0.0000
2025/07/21	R248	07/05/2026	11.72 Call	Bond Future	3728.6400	3.7286	3486.8400	3.4868	6.485	0.0000	0.0000
2025/07/21	R248	07/05/2026	11.72 Put	Bond Future	3184.7300	3.1847	3360.1200	3.3601	5.507	0.0000	0.0000
2025/07/21	R248	06/08/2026		Bond Future	11.7629	80.4793	11.8313	80.0546	0.582	0.0000	0.0000
2025/07/21	R248	06/08/2026	12.37 Call	Bond Future	6275.8800	6.2759	5983.3000	5.9833	4.662	0.0000	0.0000
2025/07/21	R248	06/08/2026	12.37 Put	Bond Future	2645.8000	2.6458	2777.8700	2.7779	4.992	0.0000	0.0000
2025/07/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

