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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2025 TO 22/07/2025

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
2025/07/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/22	2029	07/08/2025		Bond Future	138.6727	138.6727	138.8192	0.106	0.0000	0.0000
2025/07/22	2029	07/08/2025	137.41 Call	Bond Future	1262.7300	1.2627	1409.1600	11.596	0.0000	0.0000
2025/07/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2029	06/11/2025		Bond Future	139.8552	139.8552	140.0046	0.107	0.0000	0.0000
2025/07/22	2029	06/11/2025	139.79 Call	Bond Future	65.1700	0.0652	214.5600	229.231	0.0000	0.0000
2025/07/22	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	
2025/07/22	2029	05/02/2026		Bond Future		142.4914	142.4914	142.6439	0.107	0.0000	0.0000	
2025/07/22	2029	05/02/2026	140.11 Call	Bond Future		2381.4000	2.3814	2533.9000	6.404	0.0000	0.0000	
2025/07/22	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2029	07/05/2026		Bond Future		143.6830	143.6830	143.8388	0.108	0.0000	0.0000	
2025/07/22	2029	07/05/2026	141.82 Call	Bond Future		1863.0300	1.8630	2018.8000	8.361	0.0000	0.0000	
2025/07/22	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2029	06/08/2026		Bond Future		146.3655	146.3655	146.5246	0.109	0.0000	0.0000	
2025/07/22	2029	06/08/2026	144.10 Call	Bond Future		2265.4900	2.2655	2424.5700	7.022	0.0000	0.0000	
2025/07/22	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2030	07/08/2025	8.72 Put	Bond Future		125.7000	0.1257	58.8100	53.214	0.0000	0.0000	
2025/07/22	2030	07/08/2025	8.72 Call	Bond Future		1072.2100	1.0722	1393.8300	29.996	0.0000	0.0000	
2025/07/22	2030	07/08/2025	9.22 Put	Bond Future		5.1200	0.0051	1.4900	70.898	0.0000	0.0000	
2025/07/22	2030	07/08/2025	9.22 Call	Bond Future		2720.3500	2.7204	3105.2300	14.148	0.0000	0.0000	
2025/07/22	2030	07/08/2025	9.81 Call	Bond Future		4751.8500	4.7519	5140.3500	8.176	0.0000	0.0000	
2025/07/22	2030	07/08/2025	9.81 Put	Bond Future		0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/07/22	2030	07/08/2025	12.12 Call	Bond Future		12228.7900	12.2288	12617.3000	3.177	0.0000	0.0000	
2025/07/22	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2030	07/08/2025	10.48 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2030	07/08/2025	10.48 Call	Bond Future		7000.2500	7.0003	7388.7600	5.550	0.0000	0.0000	
2025/07/22	2030	07/08/2025		Bond Future		8.4570	98.5845	8.3499	98.9730	1.266	0.0000	0.0000
2025/07/22	2030	07/08/2025	11.11 Call	Bond Future		9053.9600	9.0540	9442.4700	4.291	0.0000	0.0000	
2025/07/22	2030	07/08/2025	11.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/22	2030	06/11/2025		Bond Future		8.5155	100.4228	8.4009	100.8187	1.345	0.0000	0.0000
2025/07/22	2030	06/11/2025	9.54 Call	Bond Future		3552.0100	3.5520	3918.3400	10.313	0.0000	0.0000	
2025/07/22	2030	06/11/2025	9.54 Put	Bond Future		96.3600	0.0964	66.7600	30.718	0.0000	0.0000	
2025/07/22	2030	06/11/2025	8.72 Put	Bond Future		639.6100	0.6396	497.6200	22.199	0.0000	0.0000	
2025/07/22	2030	06/11/2025	8.72 Call	Bond Future		1341.6700	1.3417	1595.6100	18.927	0.0000	0.0000	
2025/07/22	2030	06/11/2025	9.22 Put	Bond Future		228.7500	0.2288	167.3700	26.833	0.0000	0.0000	
2025/07/22	2030	06/11/2025	9.22 Call	Bond Future		2621.3300	2.6213	2955.8800	12.763	0.0000	0.0000	
2025/07/22	2030	06/11/2025	10.08 Call	Bond Future		5232.9900	5.2330	5622.8900	7.451	0.0000	0.0000	
2025/07/22	2030	06/11/2025	10.08 Put	Bond Future		16.0600	0.0161	10.0300	37.547	0.0000	0.0000	
2025/07/22	2030	05/02/2026		Bond Future		8.5846	98.2836	8.4614	98.6872	1.435	0.0000	0.0000
2025/07/22	2030	05/02/2026	9.49 Call	Bond Future		3258.8600	3.2589	3590.9000	10.189	0.0000	0.0000	
2025/07/22	2030	05/02/2026	9.49 Put	Bond Future		354.0900	0.3541	282.6100	20.187	0.0000	0.0000	
2025/07/22	2030	07/05/2026		Bond Future		8.6794	100.0894	8.5464	100.5006	1.532	0.0000	0.0000
2025/07/22	2030	07/05/2026	9.39 Call	Bond Future		2848.9600	2.8490	3150.0400	10.568	0.0000	0.0000	
2025/07/22	2030	07/05/2026	9.39 Put	Bond Future		687.0800	0.6871	576.9500	16.029	0.0000	0.0000	
2025/07/22	2030	06/08/2026		Bond Future		8.7946	97.9244	8.6501	98.3434	1.643	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
2025/07/22	2030	06/08/2026	9.22 Call	Bond Future	2345.2500	2.3453	2612.2400	2.6122	11.384	0.0000	0.0000
2025/07/22	2030	06/08/2026	9.22 Put	Bond Future	1124.5900	1.1246	972.5300	0.9725	13.521	0.0000	0.0000
2025/07/22	2031	07/08/2025		Bond Future	107.3963	107.3963	107.5030	107.5030	0.099	0.0000	0.0000
2025/07/22	2031	07/08/2025	107.65 Call	Bond Future	43.8300	0.0438	69.7700	0.0698	59.183	0.0000	0.0000
2025/07/22	2031	07/08/2025	107.65 Put	Bond Future	297.5200	0.2975	216.7700	0.2168	27.141	0.0000	0.0000
2025/07/22	2031	06/11/2025		Bond Future	109.4255	109.4255	109.5343	109.5343	0.099	0.0000	0.0000
2025/07/22	2031	06/11/2025	109.69 Call	Bond Future	167.8900	0.1679	208.4100	0.2084	24.135	0.0000	0.0000
2025/07/22	2031	06/11/2025	109.69 Put	Bond Future	432.4300	0.4324	364.1000	0.3641	15.801	0.0000	0.0000
2025/07/22	2031	05/02/2026		Bond Future	109.1024	109.1024	109.2134	109.2134	0.102	0.0000	0.0000
2025/07/22	2031	05/02/2026	111.76 Call	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2025/07/22	2031	05/02/2026	111.76 Put	Bond Future	2657.6700	2.6577	2546.6500	2.5467	4.177	0.0000	0.0000
2025/07/22	2031	07/05/2026		Bond Future	111.1329	111.1329	111.2464	111.2464	0.102	0.0000	0.0000
2025/07/22	2031	07/05/2026	113.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2031	07/05/2026	113.84 Put	Bond Future	2707.1100	2.7071	2593.6300	2.5936	4.192	0.0000	0.0000
2025/07/22	2031	06/08/2026		Bond Future	110.7818	110.7818	110.8975	110.8975	0.104	0.0000	0.0000
2025/07/22	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2031	06/08/2026	113.81 Put	Bond Future	3028.1900	3.0282	2912.5000	2.9125	3.820	0.0000	0.0000
2025/07/22	2032	07/08/2025	9.40 Put	Bond Future	228.3300	0.2283	118.9500	0.1190	47.904	0.0000	0.0000
2025/07/22	2032	07/08/2025	9.40 Call	Bond Future	1378.8400	1.3788	1779.5400	1.7795	29.061	0.0000	0.0000
2025/07/22	2032	07/08/2025	9.90 Put	Bond Future	19.1700	0.0192	7.2300	0.0072	62.285	0.0000	0.0000
2025/07/22	2032	07/08/2025	9.90 Call	Bond Future	3475.5300	3.4755	3973.6700	3.9737	14.333	0.0000	0.0000
2025/07/22	2032	07/08/2025	10.59 Call	Bond Future	6523.5200	6.5235	7033.3500	7.0334	7.815	0.0000	0.0000
2025/07/22	2032	07/08/2025	10.59 Put	Bond Future	0.3300	0.0003	0.0800	0.0001	75.758	0.0000	0.0000
2025/07/22	2032	07/08/2025		Bond Future	9.1562	98.5699	9.0493	99.0799	1.168	0.0000	0.0000
2025/07/22	2032	07/08/2025	12.01 Call	Bond Future	12438.5100	12.4385	12948.5900	12.9486	4.101	0.0000	0.0000
2025/07/22	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2032	06/11/2025		Bond Future	9.2384	96.2472	9.1259	96.7670	1.218	0.0000	0.0000
2025/07/22	2032	06/11/2025	10.42 Call	Bond Future	5392.5600	5.3926	5873.8600	5.8739	8.925	0.0000	0.0000
2025/07/22	2032	06/11/2025	10.42 Put	Bond Future	141.2300	0.1412	102.7300	0.1027	27.260	0.0000	0.0000
2025/07/22	2032	06/11/2025	9.40 Put	Bond Future	1023.1500	1.0232	820.6400	0.8206	19.793	0.0000	0.0000
2025/07/22	2032	06/11/2025	9.40 Call	Bond Future	1763.6400	1.7636	2080.9300	2.0809	17.991	0.0000	0.0000
2025/07/22	2032	06/11/2025	9.90 Put	Bond Future	407.5400	0.4075	310.6600	0.3107	23.772	0.0000	0.0000
2025/07/22	2032	06/11/2025	9.90 Call	Bond Future	3393.8200	3.3938	3816.7400	3.8167	12.461	0.0000	0.0000
2025/07/22	2032	06/11/2025	10.89 Call	Bond Future	7289.8900	7.2899	7794.3900	7.7944	6.921	0.0000	0.0000
2025/07/22	2032	06/11/2025	10.89 Put	Bond Future	51.1800	0.0512	35.8800	0.0359	29.894	0.0000	0.0000
2025/07/22	2032	05/02/2026		Bond Future	9.3296	98.0381	9.2110	98.5678	1.271	0.0000	0.0000
2025/07/22	2032	05/02/2026	10.16 Call	Bond Future	4263.3100	4.2633	4679.7100	4.6797	9.767	0.0000	0.0000
2025/07/22	2032	05/02/2026	10.16 Put	Bond Future	655.6600	0.6557	542.3500	0.5424	17.282	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	
2025/07/22	2032	07/05/2026		Bond Future	9.4329	95.6795	9.3077	96.2193	1.328	0.0000	0.0000
2025/07/22	2032	07/05/2026	10.14 Call	Bond Future	4077.1700	4.0772	4464.7500	4.4648	9.506	0.0000	0.0000
2025/07/22	2032	07/05/2026	10.14 Put	Bond Future	1101.1300	1.1011	948.9800	0.9490	13.818	0.0000	0.0000
2025/07/22	2032	06/08/2026		Bond Future	9.5488	97.4417	9.4162	97.9917	1.389	0.0000	0.0000
2025/07/22	2032	06/08/2026	10.12 Call	Bond Future	3796.3200	3.7963	4164.3700	4.1644	9.695	0.0000	0.0000
2025/07/22	2032	06/08/2026	10.12 Put	Bond Future	1472.0200	1.4720	1290.1200	1.2901	12.357	0.0000	0.0000
2025/07/22	2033	07/08/2025		Bond Future	130.0654	130.0654	129.9806	129.9806	0.065	0.0000	0.0000
2025/07/22	2033	07/08/2025	128.65 Call	Bond Future	1415.3600	1.4154	1330.5900	1.3306	5.989	0.0000	0.0000
2025/07/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2033	06/11/2025		Bond Future	130.9845	130.9845	130.8983	130.8983	0.066	0.0000	0.0000
2025/07/22	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2033	06/11/2025	133.14 Put	Bond Future	2155.5500	2.1556	2241.7300	2.2417	3.998	0.0000	0.0000
2025/07/22	2033	05/02/2026		Bond Future	133.4535	133.4535	133.3660	133.3660	0.066	0.0000	0.0000
2025/07/22	2033	05/02/2026	132.88 Call	Bond Future	573.5400	0.5735	486.0300	0.4860	15.258	0.0000	0.0000
2025/07/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2033	07/05/2026		Bond Future	134.3749	134.3749	134.2861	134.2861	0.066	0.0000	0.0000
2025/07/22	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2033	07/05/2026	135.16 Put	Bond Future	785.1100	0.7851	873.9400	0.8739	11.314	0.0000	0.0000
2025/07/22	2033	06/08/2026		Bond Future	136.8837	136.8837	136.7935	136.7935	0.066	0.0000	0.0000
2025/07/22	2033	06/08/2026	134.25 Call	Bond Future	2633.7100	2.6337	2543.5400	2.5435	3.424	0.0000	0.0000
2025/07/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.50 Put	Bond Future	984.6600	0.9847	517.3900	0.5174	47.455	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.50 Call	Bond Future	558.2300	0.5582	1000.1800	1.0002	79.170	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.00 Put	Bond Future	99.1000	0.0991	30.6600	0.0307	69.062	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.00 Call	Bond Future	2586.8500	2.5869	3427.6300	3.4276	32.502	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.83 Call	Bond Future	7031.9800	7.0320	7940.9900	7.9410	12.927	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.83 Put	Bond Future	0.2400	0.0002	0.0300	0.0000	87.500	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.45 Call	Bond Future	5000.5500	5.0006	5905.4800	5.9055	18.097	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.45 Put	Bond Future	5.2500	0.0053	0.9600	0.0010	81.714	0.0000	0.0000
2025/07/22	2037	07/08/2025	12.17 Call	Bond Future	8793.5000	8.7935	9702.7100	9.7027	10.340	0.0000	0.0000
2025/07/22	2037	07/08/2025	12.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.42 Call	Bond Future	4837.9400	4.8379	5741.8700	5.7419	18.684	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.42 Put	Bond Future	6.5300	0.0065	1.2400	0.0012	81.011	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.55 Put	Bond Future	822.4200	0.8224	412.0900	0.4121	49.893	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.55 Call	Bond Future	693.6700	0.6937	1192.5600	1.1926	71.920	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.64 Put	Bond Future	578.5900	0.5786	265.1100	0.2651	54.180	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.64 Call	Bond Future	982.1100	0.9821	1577.8500	1.5779	60.659	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.82 Call	Bond Future	6979.3300	6.9793	7888.3200	7.8883	13.024	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
2025/07/22	2037	07/08/2025	11.82 Put	Bond Future	0.2600	0.0003	0.0300	0.0000	88.462	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.07 Call	Bond Future	2950.8000	2.9508	3812.8900	3.8129	29.215	0.0000	0.0000
2025/07/22	2037	07/08/2025	11.07 Put	Bond Future	65.9600	0.0660	18.8300	0.0188	71.452	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.34 Put	Bond Future	1632.0000	1.6320	985.9300	0.9859	39.588	0.0000	0.0000
2025/07/22	2037	07/08/2025	10.34 Call	Bond Future	243.4100	0.2434	506.5600	0.5066	108.110	0.0000	0.0000
2025/07/22	2037	07/08/2025		Bond Future	10.5717	86.6874	10.4194	87.5967	1.441	0.0000	0.0000
2025/07/22	2037	07/08/2025	13.01 Call	Bond Future	12914.9000	12.9149	13824.1200	13.8241	7.040	0.0000	0.0000
2025/07/22	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2037	06/11/2025		Bond Future	10.6779	88.3038	10.5197	89.2302	1.481	0.0000	0.0000
2025/07/22	2037	06/11/2025	11.63 Call	Bond Future	5692.6100	5.6926	6499.3000	6.4993	14.171	0.0000	0.0000
2025/07/22	2037	06/11/2025	11.63 Put	Bond Future	395.5200	0.3955	275.8200	0.2758	30.264	0.0000	0.0000
2025/07/22	2037	06/11/2025	10.50 Put	Bond Future	2399.3800	2.3994	1890.7600	1.8908	21.198	0.0000	0.0000
2025/07/22	2037	06/11/2025	10.50 Call	Bond Future	1356.6600	1.3567	1774.4300	1.7744	30.794	0.0000	0.0000
2025/07/22	2037	06/11/2025	11.00 Put	Bond Future	1142.7900	1.1428	850.4800	0.8505	25.579	0.0000	0.0000
2025/07/22	2037	06/11/2025	11.00 Call	Bond Future	2987.5500	2.9876	3621.6300	3.6216	21.224	0.0000	0.0000
2025/07/22	2037	06/11/2025	12.16 Call	Bond Future	8190.7100	8.1907	9069.0700	9.0691	10.724	0.0000	0.0000
2025/07/22	2037	06/11/2025	12.16 Put	Bond Future	140.7200	0.1407	92.6900	0.0927	34.132	0.0000	0.0000
2025/07/22	2037	05/02/2026	12.27 Call	Bond Future	8314.1700	8.3142	9153.0800	9.1531	10.090	0.0000	0.0000
2025/07/22	2037	05/02/2026	12.27 Put	Bond Future	446.8100	0.4468	341.9300	0.3419	23.473	0.0000	0.0000
2025/07/22	2037	05/02/2026	10.90 Put	Bond Future	2277.9200	2.2779	1876.1500	1.8762	17.638	0.0000	0.0000
2025/07/22	2037	05/02/2026	10.90 Call	Bond Future	2884.6900	2.8847	3426.7100	3.4267	18.790	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.86 Call	Bond Future	6572.7200	6.5727	7348.4800	7.3485	11.803	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.86 Put	Bond Future	784.4600	0.7845	616.4300	0.6164	21.420	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.36 Call	Bond Future	4529.4600	4.5295	5202.1400	5.2021	14.851	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.36 Put	Bond Future	1383.3600	1.3834	1112.2500	1.1123	19.598	0.0000	0.0000
2025/07/22	2037	05/02/2026	10.65 Put	Bond Future	2945.9000	2.9459	2460.7700	2.4608	16.468	0.0000	0.0000
2025/07/22	2037	05/02/2026	10.65 Call	Bond Future	2127.1100	2.1271	2585.7700	2.5858	21.563	0.0000	0.0000
2025/07/22	2037	05/02/2026	12.73 Call	Bond Future	10322.1900	10.3222	11210.4500	11.2105	8.605	0.0000	0.0000
2025/07/22	2037	05/02/2026	12.73 Put	Bond Future	211.7000	0.2117	156.1700	0.1562	26.231	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.40 Put	Bond Future	1322.9600	1.3230	1061.6000	1.0616	19.756	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.40 Call	Bond Future	4684.8800	4.6849	5367.3100	5.3673	14.567	0.0000	0.0000
2025/07/22	2037	05/02/2026		Bond Future	10.7929	85.6886	10.6284	86.6324	1.525	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.20 Call	Bond Future	3925.5900	3.9256	4556.6500	4.5567	16.076	0.0000	0.0000
2025/07/22	2037	05/02/2026	11.20 Put	Bond Future	1650.6700	1.6507	1337.9400	1.3379	18.946	0.0000	0.0000
2025/07/22	2037	07/05/2026	12.40 Call	Bond Future	8485.7900	8.4858	9300.8600	9.3009	9.605	0.0000	0.0000
2025/07/22	2037	07/05/2026	12.40 Put	Bond Future	770.9000	0.7709	624.5800	0.6246	18.980	0.0000	0.0000
2025/07/22	2037	07/05/2026	10.95 Put	Bond Future	3019.9500	3.0200	2582.3000	2.5823	14.492	0.0000	0.0000
2025/07/22	2037	07/05/2026	10.95 Call	Bond Future	3178.5600	3.1786	3702.3000	3.7023	16.477	0.0000	0.0000
2025/07/22	2037	07/05/2026		Bond Future	10.9215	87.2625	10.7502	88.2239	1.568	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
2025/07/22	2037	07/05/2026	11.32 Call	Bond Future	4388.0300	4.3880	5005.5400	5.0055	14.073	0.0000	0.0000
2025/07/22	2037	07/05/2026	11.32 Put	Bond Future	2207.3800	2.2074	1863.5000	1.8635	15.579	0.0000	0.0000
2025/07/22	2037	06/08/2026		Bond Future	11.0627	84.6101	10.8841	85.5894	1.614	0.0000	0.0000
2025/07/22	2037	06/08/2026	11.71 Call	Bond Future	5586.3100	5.5863	6253.7600	6.2538	11.948	0.0000	0.0000
2025/07/22	2037	06/08/2026	11.71 Put	Bond Future	2163.1700	2.1632	1851.3000	1.8513	14.417	0.0000	0.0000
2025/07/22	2038	07/08/2025		Bond Future	138.5810	138.5810	138.5854	138.5854	0.003	0.0000	0.0000
2025/07/22	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2038	07/08/2025	139.56 Put	Bond Future	979.0000	0.9790	974.5700	0.9746	0.453	0.0000	0.0000
2025/07/22	2038	06/11/2025		Bond Future	141.1994	141.1994	141.2040	141.2040	0.003	0.0000	0.0000
2025/07/22	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2038	06/11/2025	143.88 Put	Bond Future	2680.6300	2.6806	2676.0100	2.6760	0.172	0.0000	0.0000
2025/07/22	2038	05/02/2026		Bond Future	141.6949	141.6949	141.6999	141.6999	0.004	0.0000	0.0000
2025/07/22	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2038	05/02/2026	143.20 Put	Bond Future	1505.0600	1.5051	1500.0600	1.5001	0.332	0.0000	0.0000
2025/07/22	2038	07/05/2026		Bond Future	144.3326	144.3326	144.3381	144.3381	0.004	0.0000	0.0000
2025/07/22	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2038	07/05/2026	144.53 Put	Bond Future	197.3600	0.1974	191.9100	0.1919	2.761	0.0000	0.0000
2025/07/22	2038	06/08/2026		Bond Future	144.8250	144.8250	144.8310	144.8310	0.004	0.0000	0.0000
2025/07/22	2038	06/08/2026	144.72 Call	Bond Future	105.0400	0.1050	111.0200	0.1110	5.693	0.0000	0.0000
2025/07/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2040	07/08/2025	10.90 Put	Bond Future	1416.2500	1.4163	700.9600	0.7010	50.506	0.0000	0.0000
2025/07/22	2040	07/08/2025	10.90 Call	Bond Future	403.0800	0.4031	890.7900	0.8908	120.996	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.20 Call	Bond Future	1358.1900	1.3582	2259.4900	2.2595	66.360	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.20 Put	Bond Future	465.3400	0.4653	163.6400	0.1636	64.834	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.50 Call	Bond Future	2841.9900	2.8420	3965.1500	3.9652	39.520	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.50 Put	Bond Future	105.1300	0.1051	25.2900	0.0253	75.944	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.60 Call	Bond Future	9004.5300	9.0045	10207.5100	10.2075	13.360	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.60 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.10 Put	Bond Future	702.8800	0.7029	278.5600	0.2786	60.369	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.10 Call	Bond Future	967.4000	0.9674	1746.0800	1.7461	80.492	0.0000	0.0000
2025/07/22	2040	07/08/2025	10.80 Put	Bond Future	1893.1200	1.8931	1034.8200	1.0348	45.338	0.0000	0.0000
2025/07/22	2040	07/08/2025	10.80 Call	Bond Future	230.4100	0.2304	575.1100	0.5751	149.603	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.40 Put	Bond Future	179.7700	0.1798	49.1900	0.0492	72.637	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.40 Call	Bond Future	2308.7000	2.3087	3381.1200	3.3811	46.451	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.00 Call	Bond Future	5682.9700	5.6830	6882.2600	6.8823	21.103	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.00 Put	Bond Future	4.2500	0.0043	0.5400	0.0005	87.294	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.00 Put	Bond Future	1018.4700	1.0185	452.6100	0.4526	55.560	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.00 Call	Bond Future	647.6800	0.6477	1284.8200	1.2848	98.373	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
2025/07/22	2040	07/08/2025	11.70 Put	Bond Future	32.1400	0.0321	5.9700	0.0060	81.425	0.0000	0.0000
2025/07/22	2040	07/08/2025	11.70 Call	Bond Future	3965.0500	3.9651	5141.8800	5.1419	29.680	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.40 Call	Bond Future	7919.9200	7.9199	9122.7700	9.1228	15.188	0.0000	0.0000
2025/07/22	2040	07/08/2025	12.40 Put	Bond Future	0.1600	0.0002	0.0100	0.0000	93.750	0.0000	0.0000
2025/07/22	2040	07/08/2025		Bond Future	11.0582	85.5958	10.8707	86.7988	1.696	0.0000	0.0000
2025/07/22	2040	07/08/2025	13.29 Call	Bond Future	12573.5200	12.5735	13776.5200	13.7765	9.568	0.0000	0.0000
2025/07/22	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2040	06/11/2025		Bond Future	11.1718	87.1918	10.9774	88.4174	1.741	0.0000	0.0000
2025/07/22	2040	06/11/2025	11.84 Call	Bond Future	4793.7400	4.7937	5772.2000	5.7722	20.411	0.0000	0.0000
2025/07/22	2040	06/11/2025	11.84 Put	Bond Future	775.4500	0.7755	528.3600	0.5284	31.864	0.0000	0.0000
2025/07/22	2040	05/02/2026		Bond Future	11.2942	84.3054	11.0922	85.5540	1.788	0.0000	0.0000
2025/07/22	2040	05/02/2026	11.49 Call	Bond Future	3466.0100	3.4660	4228.6900	4.2287	22.005	0.0000	0.0000
2025/07/22	2040	05/02/2026	11.49 Put	Bond Future	2281.0300	2.2810	1795.1000	1.7951	21.303	0.0000	0.0000
2025/07/22	2040	05/02/2026	13.23 Call	Bond Future	10953.0900	10.9531	12124.8500	12.1249	10.698	0.0000	0.0000
2025/07/22	2040	05/02/2026	13.23 Put	Bond Future	254.4200	0.2544	177.5700	0.1776	30.206	0.0000	0.0000
2025/07/22	2040	05/02/2026	11.82 Put	Bond Future	1607.5000	1.6075	1240.3300	1.2403	22.841	0.0000	0.0000
2025/07/22	2040	05/02/2026	11.82 Call	Bond Future	4733.9600	4.7340	5615.4000	5.6154	18.620	0.0000	0.0000
2025/07/22	2040	07/05/2026		Bond Future	11.4288	85.8537	11.2189	87.1255	1.836	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.67 Call	Bond Future	4215.9700	4.2160	4990.1700	4.9902	18.364	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.67 Put	Bond Future	2788.3300	2.7883	2290.7600	2.2908	17.845	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.22 Call	Bond Future	6305.8000	6.3058	7235.7400	7.2357	14.747	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.22 Put	Bond Future	1755.7500	1.7558	1413.9200	1.4139	19.469	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.72 Call	Bond Future	4393.6900	4.3937	5183.8600	5.1839	17.984	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.72 Put	Bond Future	2674.6700	2.6747	2193.0700	2.1931	18.006	0.0000	0.0000
2025/07/22	2040	07/05/2026	10.70 Put	Bond Future	5991.5900	5.9916	5136.5900	5.1366	14.270	0.0000	0.0000
2025/07/22	2040	07/05/2026	10.70 Call	Bond Future	1449.8100	1.4498	1866.5800	1.8666	28.747	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.53 Call	Bond Future	7572.8800	7.5729	8572.2800	8.5723	13.197	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.53 Put	Bond Future	1340.5100	1.3405	1068.1400	1.0681	20.318	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.03 Call	Bond Future	5554.1900	5.5542	6435.2800	6.4353	15.864	0.0000	0.0000
2025/07/22	2040	07/05/2026	12.03 Put	Bond Future	2062.4800	2.0625	1671.8000	1.6718	18.942	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.12 Put	Bond Future	4350.4100	4.3504	3657.7400	3.6577	15.922	0.0000	0.0000
2025/07/22	2040	07/05/2026	11.12 Call	Bond Future	2469.1200	2.4691	3048.2200	3.0482	23.454	0.0000	0.0000
2025/07/22	2040	06/08/2026		Bond Future	11.5755	82.9245	11.3571	84.2200	1.887	0.0000	0.0000
2025/07/22	2040	06/08/2026	12.19 Call	Bond Future	5962.7900	5.9628	6842.1300	6.8421	14.747	0.0000	0.0000
2025/07/22	2040	06/08/2026	12.19 Put	Bond Future	2472.1300	2.4721	2055.9800	2.0560	16.834	0.0000	0.0000
2025/07/22	2044	07/08/2025	12.20 Call	Bond Future	5200.5300	5.2005	6346.6900	6.3467	22.039	0.0000	0.0000
2025/07/22	2044	07/08/2025	12.20 Put	Bond Future	9.9000	0.0099	1.6600	0.0017	83.232	0.0000	0.0000
2025/07/22	2044	07/08/2025	11.85 Call	Bond Future	3208.8700	3.2089	4300.8100	4.3008	34.029	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
2025/07/22	2044	07/08/2025	11.85 Put	Bond Future	83.6300	0.0836	21.1700	0.0212	74.686	0.0000	0.0000
2025/07/22	2044	07/08/2025	11.30 Put	Bond Future	1015.3800	1.0154	476.7400	0.4767	53.048	0.0000	0.0000
2025/07/22	2044	07/08/2025	11.30 Call	Bond Future	703.7900	0.7038	1319.5500	1.3196	87.492	0.0000	0.0000
2025/07/22	2044	07/08/2025	10.63 Put	Bond Future	4845.4400	4.8454	3707.5500	3.7076	23.484	0.0000	0.0000
2025/07/22	2044	07/08/2025	10.63 Call	Bond Future	4.7700	0.0048	21.2800	0.0213	346.122	0.0000	0.0000
2025/07/22	2044	07/08/2025		Bond Future	11.3483	80.3639	11.1708	81.5183	1.564	0.0000	0.0000
2025/07/22	2044	07/08/2025	13.34 Call	Bond Future	11325.8900	11.3259	12480.2900	12.4803	10.193	0.0000	0.0000
2025/07/22	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2044	06/11/2025		Bond Future	11.4622	81.8623	11.2784	83.0384	1.604	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.88 Call	Bond Future	3718.6000	3.7186	4566.0100	4.5660	22.788	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.88 Put	Bond Future	1145.0300	1.1450	816.3300	0.8163	28.707	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.20 Call	Bond Future	5149.9000	5.1499	6109.9400	6.1099	18.642	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.20 Put	Bond Future	694.7600	0.6948	478.6900	0.4787	31.100	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.25 Call	Bond Future	5383.9300	5.3839	6358.3000	6.3583	18.098	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.25 Put	Bond Future	641.5300	0.6415	439.7900	0.4398	31.447	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.00 Call	Bond Future	4239.6000	4.2396	5133.6200	5.1336	21.087	0.0000	0.0000
2025/07/22	2044	06/11/2025	12.00 Put	Bond Future	951.6000	0.9516	669.5100	0.6695	29.644	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.75 Call	Bond Future	3180.9800	3.1810	3971.8600	3.9719	24.863	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.75 Put	Bond Future	1393.6300	1.3936	1008.4000	1.0084	27.642	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.25 Put	Bond Future	2819.2100	2.8192	2166.8300	2.1668	23.141	0.0000	0.0000
2025/07/22	2044	06/11/2025	11.25 Call	Bond Future	1459.2500	1.4593	1982.9800	1.9830	35.890	0.0000	0.0000
2025/07/22	2044	05/02/2026		Bond Future	11.5842	79.0020	11.3936	80.2001	1.646	0.0000	0.0000
2025/07/22	2044	05/02/2026	11.56 Call	Bond Future	2813.8700	2.8139	3456.8600	3.4569	22.851	0.0000	0.0000
2025/07/22	2044	05/02/2026	11.56 Put	Bond Future	2964.5900	2.9646	2409.4200	2.4094	18.727	0.0000	0.0000
2025/07/22	2044	07/05/2026		Bond Future	11.7173	80.4529	11.5195	81.6733	1.689	0.0000	0.0000
2025/07/22	2044	07/05/2026	11.80 Call	Bond Future	3712.4100	3.7124	4404.6100	4.4046	18.646	0.0000	0.0000
2025/07/22	2044	07/05/2026	11.80 Put	Bond Future	3211.3000	3.2113	2683.1100	2.6831	16.448	0.0000	0.0000
2025/07/22	2044	06/08/2026		Bond Future	11.8618	77.5493	11.6560	78.7925	1.734	0.0000	0.0000
2025/07/22	2044	06/08/2026	12.42 Call	Bond Future	5919.9500	5.9200	6747.3100	6.7473	13.976	0.0000	0.0000
2025/07/22	2044	06/08/2026	12.42 Put	Bond Future	2700.2100	2.7002	2284.4200	2.2844	15.398	0.0000	0.0000
2025/07/22	2046	07/08/2025		Bond Future	118.3678	118.3678	119.3157	119.3157	0.801	0.0000	0.0000
2025/07/22	2046	07/08/2025	118.69 Call	Bond Future	0.0000	0.0000	625.7300	0.6257	100.000	0.0000	0.0000
2025/07/22	2046	07/08/2025	118.69 Put	Bond Future	322.2400	0.3222	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/22	2046	06/11/2025		Bond Future	118.3452	118.3452	119.3113	119.3113	0.816	0.0000	0.0000
2025/07/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2046	06/11/2025	125.41 Put	Bond Future	7064.7900	7.0648	6098.7200	6.0987	13.674	0.0000	0.0000
2025/07/22	2046	05/02/2026		Bond Future	120.5759	120.5759	121.5603	121.5603	0.816	0.0000	0.0000
2025/07/22	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
2025/07/22	2046	05/02/2026	121.65 Put	Bond Future	1074.0800	1.0741	89.7000	0.0897	91.649	0.0000	0.0000
2025/07/22	2046	07/05/2026		Bond Future	120.5240	120.5240	121.5273	121.5273	0.832	0.0000	0.0000
2025/07/22	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2046	07/05/2026	124.95 Put	Bond Future	4425.9600	4.4260	3422.6800	3.4227	22.668	0.0000	0.0000
2025/07/22	2046	06/08/2026		Bond Future	122.7732	122.7732	123.7955	123.7955	0.833	0.0000	0.0000
2025/07/22	2046	06/08/2026	122.38 Call	Bond Future	393.2200	0.3932	1415.5200	1.4155	259.982	0.0000	0.0000
2025/07/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	07/08/2025		Bond Future	116.8536	116.8536	117.7212	117.7212	0.742	0.0000	0.0000
2025/07/22	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	07/08/2025	119.89 Put	Bond Future	3036.4300	3.0364	2168.8200	2.1688	28.573	0.0000	0.0000
2025/07/22	2050	06/11/2025		Bond Future	119.0613	119.0613	119.9455	119.9455	0.743	0.0000	0.0000
2025/07/22	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	06/11/2025	124.42 Put	Bond Future	5358.7300	5.3587	4474.4900	4.4745	16.501	0.0000	0.0000
2025/07/22	2050	05/02/2026		Bond Future	118.8926	118.8926	119.7937	119.7937	0.758	0.0000	0.0000
2025/07/22	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	05/02/2026	122.82 Put	Bond Future	3927.4000	3.9274	3026.2900	3.0263	22.944	0.0000	0.0000
2025/07/22	2050	07/05/2026		Bond Future	121.1057	121.1057	122.0241	122.0241	0.758	0.0000	0.0000
2025/07/22	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	07/05/2026	124.07 Put	Bond Future	2964.3200	2.9643	2045.9400	2.0459	30.981	0.0000	0.0000
2025/07/22	2050	06/08/2026		Bond Future	120.9120	120.9120	121.8479	121.8479	0.774	0.0000	0.0000
2025/07/22	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	2050	06/08/2026	123.27 Put	Bond Future	2357.9800	2.3580	1422.1400	1.4221	39.688	0.0000	0.0000
2025/07/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	AL37	07/08/2025		Index Future	1156.0320	1156.0320	1161.1800	1161.1800	0.445	0.0000	0.0000
2025/07/22	AL37	06/11/2025		Index Future	1177.5920	1177.5920	1182.8380	1182.8380	0.445	0.0000	0.0000
2025/07/22	AL37	05/02/2026		Index Future	1199.5160	1199.5160	1204.8620	1204.8620	0.446	0.0000	0.0000
2025/07/22	AL37	07/05/2026		Index Future	1221.5850	1221.5850	1227.0330	1227.0330	0.446	0.0000	0.0000
2025/07/22	AL37	06/08/2026		Index Future	1243.8950	1243.8950	1249.4450	1249.4450	0.446	0.0000	0.0000
2025/07/22	AL7T	07/08/2025		Index Future	1390.3990	1390.3990	1402.6350	1402.6350	0.880	0.0000	0.0000
2025/07/22	AL7T	06/11/2025		Index Future	1416.3300	1416.3300	1428.7970	1428.7970	0.880	0.0000	0.0000
2025/07/22	AL7T	05/02/2026		Index Future	1442.6980	1442.6980	1455.4000	1455.4000	0.880	0.0000	0.0000
2025/07/22	AL7T	07/05/2026		Index Future	1469.2420	1469.2420	1482.1810	1482.1810	0.881	0.0000	0.0000
2025/07/22	AL7T	06/08/2026		Index Future	1496.0740	1496.0740	1509.2540	1509.2540	0.881	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
2025/07/22	ALBI	07/08/2025		Index Future	1179.9180	1179.9180	1189.9200	1189.9200	0.848	0.0000
2025/07/22	ALBI	06/11/2025		Index Future	1201.9240	1201.9240	1212.1140	1212.1140	0.848	0.0000
2025/07/22	ALBI	05/02/2026		Index Future	1224.3000	1224.3000	1234.6830	1234.6830	0.848	0.0000
2025/07/22	ALBI	07/05/2026		Index Future	1246.8260	1246.8260	1257.4030	1257.4030	0.848	0.0000
2025/07/22	ALBI	06/08/2026		Index Future	1269.5960	1269.5960	1280.3690	1280.3690	0.849	0.0000
2025/07/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/22	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	
2025/07/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/22	ES33	07/08/2025		Bond Future	10.6461	86.2564	10.4934	86.9845	1.434	0.0000	0.0000
2025/07/22	ES33	07/08/2025	13.56 Call	Bond Future	12451.8300	12.4518	13179.8900	13.1799	5.847	0.0000	0.0000
2025/07/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES33	06/11/2025		Bond Future	10.7792	84.0917	10.6194	84.8337	1.482	0.0000	0.0000
2025/07/22	ES33	06/11/2025	12.01 Call	Bond Future	5441.4400	5.4414	6183.4300	6.1834	13.636	0.0000	0.0000
2025/07/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES33	05/02/2026		Bond Future	10.9264	85.6765	10.7589	86.4326	1.533	0.0000	0.0000
2025/07/22	ES33	05/02/2026	11.49 Call	Bond Future	2481.0000	2.4810	3237.1700	3.2372	30.478	0.0000	0.0000
2025/07/22	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES33	07/05/2026		Bond Future	11.0827	83.4756	10.9071	84.2461	1.585	0.0000	0.0000
2025/07/22	ES33	07/05/2026	11.69 Call	Bond Future	2595.0800	2.5951	3365.5500	3.3656	29.690	0.0000	0.0000
2025/07/22	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES33	06/08/2026		Bond Future	11.2533	85.0318	11.0688	85.8169	1.640	0.0000	0.0000
2025/07/22	ES33	06/08/2026	12.02 Call	Bond Future	3163.1100	3.1631	3948.2400	3.9482	24.821	0.0000	0.0000
2025/07/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES42	07/08/2025		Bond Future	11.5654	80.0504	11.3828	81.1631	1.579	0.0000	0.0000
2025/07/22	ES42	07/08/2025	13.79 Call	Bond Future	11778.2100	11.7782	12890.9300	12.8909	9.447	0.0000	0.0000
2025/07/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES42	06/11/2025		Bond Future	11.6916	77.2978	11.5021	78.4317	1.621	0.0000	0.0000
2025/07/22	ES42	06/11/2025	12.39 Call	Bond Future	3963.8900	3.9639	5097.8000	5.0978	28.606	0.0000	0.0000
2025/07/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES42	05/02/2026		Bond Future	11.8234	78.7541	11.6267	79.9095	1.664	0.0000	0.0000
2025/07/22	ES42	05/02/2026	11.85 Call	Bond Future	154.3800	0.1544	1309.8100	1.3098	748.432	0.0000	0.0000
2025/07/22	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	ES42	07/05/2026		Bond Future	11.9661	75.9544	11.7617	77.1316	1.708	0.0000	0.0000
2025/07/22	ES42	07/05/2026	12.20 Call	Bond Future	1312.9700	1.3130	2490.2200	2.4902	89.663	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
2025/07/22	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/22	ES42	06/08/2026		Bond Future	12.1150	77.3687	11.9025	78.5681	1.754	0.0000
2025/07/22	ES42	06/08/2026	12.65 Call	Bond Future	2894.3600	2.8944	4093.7600	4.0938	41.439	0.0000
2025/07/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/22	GOVI	07/08/2025		GOVI	1161.9760	1161.9760	1171.4560	1171.4560	0.816	0.0000
2025/07/22	GOVI	07/08/2025	1,011.00 Call	GOVI	1509760.0000	150.9760	1604560.0000	160.4560	6.279	0.0000
2025/07/22	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	GOVI	06/11/2025		GOVI	1183.6470	1183.6470	1193.3060	1193.3060	0.816	0.0000
2025/07/22	GOVI	06/11/2025	1,112.00 Call	GOVI	716470.0000	71.6470	813060.0000	81.3060	13.481	0.0000
2025/07/22	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	GOVI	05/02/2026		GOVI	1205.6830	1205.6830	1215.5240	1215.5240	0.816	0.0000
2025/07/22	GOVI	05/02/2026	1,150.00 Call	GOVI	556830.0000	55.6830	655240.0000	65.5240	17.673	0.0000
2025/07/22	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	GOVI	07/05/2026		GOVI	1227.8660	1227.8660	1237.8920	1237.8920	0.817	0.0000
2025/07/22	GOVI	07/05/2026	1,177.00 Call	GOVI	508660.0000	50.8660	608920.0000	60.8920	19.711	0.0000
2025/07/22	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	GOVI	06/08/2026		GOVI	1250.2900	1250.2900	1260.5020	1260.5020	0.817	0.0000
2025/07/22	GOVI	06/08/2026	1,189.00 Call	GOVI	612900.0000	61.2900	715020.0000	71.5020	16.662	0.0000
2025/07/22	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/22	IGOV	07/08/2025		Index Future	379.1780	379.1780	380.3240	380.3240	0.302	0.0000
2025/07/22	IGOV	06/11/2025		Index Future	386.3440	386.3440	387.5120	387.5120	0.302	0.0000
2025/07/22	IGOV	05/02/2026		Index Future	393.6280	393.6280	394.8200	394.8200	0.303	0.0000
2025/07/22	IGOV	07/05/2026		Index Future	400.9610	400.9610	402.1760	402.1760	0.303	0.0000
2025/07/22	IGOV	06/08/2026		Index Future	408.3720	408.3720	409.6110	409.6110	0.303	0.0000
2025/07/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/22	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
2025/07/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/07/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/07/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/07/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/07/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/07/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/07/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/07/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/07/22	R033	07/08/2025		Bond Future	9.3572	107.0905	9.2402	107.7356	1.250	0.0000
2025/07/22	R033	07/08/2025	10.33 Call	Bond Future	5171.6600	5.1717	5814.0000	5.8140	12.420	0.0000
2025/07/22	R033	07/08/2025	10.33 Put	Bond Future	3.8300	0.0038	1.0200	0.0010	73.368	0.0000
2025/07/22	R033	06/11/2025		Bond Future	9.4437	104.0442	9.3209	104.7016	1.300	0.0000
2025/07/22	R033	06/11/2025	10.33 Call	Bond Future	4847.0800	4.8471	5429.7800	5.4298	12.022	0.0000
2025/07/22	R033	06/11/2025	10.33 Put	Bond Future	258.3700	0.2584	183.6700	0.1837	28.912	0.0000
2025/07/22	R033	05/02/2026		Bond Future	9.5386	105.9800	9.4096	106.6499	1.353	0.0000
2025/07/22	R033	05/02/2026	10.49 Call	Bond Future	5352.6700	5.3527	5905.3800	5.9054	10.326	0.0000
2025/07/22	R033	05/02/2026	10.49 Put	Bond Future	582.4000	0.5824	465.2600	0.4653	20.113	0.0000
2025/07/22	R033	07/05/2026		Bond Future	9.6449	102.8837	9.5092	103.5662	1.407	0.0000
2025/07/22	R033	07/05/2026	10.38 Call	Bond Future	4703.6100	4.7036	5208.0000	5.2080	10.723	0.0000
2025/07/22	R033	07/05/2026	10.38 Put	Bond Future	1108.1000	1.1081	930.0700	0.9301	16.066	0.0000
2025/07/22	R033	06/08/2026		Bond Future	9.7625	104.7781	9.6194	105.4734	1.466	0.0000
2025/07/22	R033	06/08/2026	10.25 Call	Bond Future	4153.4300	4.1534	4607.9400	4.6079	10.943	0.0000
2025/07/22	R033	06/08/2026	10.25 Put	Bond Future	1829.6000	1.8296	1588.7700	1.5888	13.163	0.0000
2025/07/22	R035	07/08/2025	10.90 Call	Bond Future	5082.4300	5.0824	5818.3100	5.8183	14.479	0.0000
2025/07/22	R035	07/08/2025	10.90 Put	Bond Future	4.8300	0.0048	1.1600	0.0012	75.983	0.0000
2025/07/22	R035	07/08/2025	10.40 Call	Bond Future	2439.9300	2.4399	3114.6200	3.1146	27.652	0.0000
2025/07/22	R035	07/08/2025	10.40 Put	Bond Future	103.7500	0.1038	38.8900	0.0389	62.516	0.0000
2025/07/22	R035	07/08/2025	11.30 Call	Bond Future	7191.4800	7.1915	7930.8000	7.9308	10.280	0.0000
2025/07/22	R035	07/08/2025	11.30 Put	Bond Future	0.2800	0.0003	0.0500	0.0001	82.143	0.0000
2025/07/22	R035	07/08/2025	10.08 Put	Bond Future	490.7900	0.4908	245.0800	0.2451	50.064	0.0000
2025/07/22	R035	07/08/2025	10.08 Call	Bond Future	1012.2600	1.0123	1506.1000	1.5061	48.786	0.0000
2025/07/22	R035	07/08/2025	10.58 Put	Bond Future	37.2300	0.0372	11.8600	0.0119	68.144	0.0000
2025/07/22	R035	07/08/2025	10.58 Call	Bond Future	3373.3400	3.3733	4087.5200	4.0875	21.171	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	
2025/07/22	R035	07/08/2025	11.34 Call	Bond Future	7398.9900	7.3990	8138.3600	8.1384	9.993	0.0000	0.0000
2025/07/22	R035	07/08/2025	11.34 Put	Bond Future	0.2100	0.0002	0.0300	0.0000	85.714	0.0000	0.0000
2025/07/22	R035	07/08/2025		Bond Future	9.9896	97.2091	9.8625	97.9486	1.272	0.0000	0.0000
2025/07/22	R035	07/08/2025	12.65 Call	Bond Future	13837.3300	13.8373	14576.8800	14.5769	5.345	0.0000	0.0000
2025/07/22	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R035	07/08/2025	10.20 Call	Bond Future	1494.2900	1.4943	2075.9300	2.0759	38.924	0.0000	0.0000
2025/07/22	R035	07/08/2025	10.20 Put	Bond Future	286.6800	0.2867	128.7700	0.1288	55.082	0.0000	0.0000
2025/07/22	R035	07/08/2025	9.98 Call	Bond Future	679.9900	0.6800	1084.2500	1.0843	59.451	0.0000	0.0000
2025/07/22	R035	07/08/2025	9.98 Put	Bond Future	735.5300	0.7355	400.2400	0.4002	45.585	0.0000	0.0000
2025/07/22	R035	07/08/2025	10.35 Call	Bond Future	2191.3300	2.1913	2848.5000	2.8485	29.990	0.0000	0.0000
2025/07/22	R035	07/08/2025	10.35 Put	Bond Future	135.5500	0.1356	53.1700	0.0532	60.775	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.30 Call	Bond Future	2387.3300	2.3873	2868.2000	2.8682	20.143	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.30 Put	Bond Future	1208.3300	1.2083	935.7300	0.9357	22.560	0.0000	0.0000
2025/07/22	R035	06/11/2025		Bond Future	10.0898	94.5186	9.9574	95.2720	1.313	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.20 Call	Bond Future	6244.8200	6.2448	6929.4500	6.9295	10.963	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.20 Put	Bond Future	237.2400	0.2372	168.4000	0.1684	29.017	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.08 Put	Bond Future	1721.0900	1.7211	1365.9100	1.3659	20.637	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.08 Call	Bond Future	1665.5100	1.6655	2063.8000	2.0638	23.914	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.58 Put	Bond Future	748.2000	0.7482	562.5900	0.5626	24.808	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.58 Call	Bond Future	3467.0700	3.4671	4034.9300	4.0349	16.379	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.67 Call	Bond Future	8488.3400	8.4883	9212.0200	9.2120	8.526	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.67 Put	Bond Future	94.3000	0.0943	64.5100	0.0645	31.591	0.0000	0.0000
2025/07/22	R035	06/11/2025	9.91 Put	Bond Future	2225.0200	2.2250	1800.6600	1.8007	19.072	0.0000	0.0000
2025/07/22	R035	06/11/2025	9.91 Call	Bond Future	1200.2700	1.2003	1529.3800	1.5294	27.420	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.41 Put	Bond Future	1004.5200	1.0045	768.7500	0.7688	23.471	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.41 Call	Bond Future	2792.6200	2.7926	3310.3200	3.3103	18.538	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.43 Call	Bond Future	7338.1200	7.3381	8045.6200	8.0456	9.641	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.43 Put	Bond Future	151.5000	0.1515	105.5300	0.1055	30.343	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.95 Call	Bond Future	9827.8400	9.8278	10563.5500	10.5636	7.486	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.95 Put	Bond Future	54.0100	0.0540	36.2500	0.0363	32.883	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.45 Call	Bond Future	7433.8200	7.4338	8142.9300	8.1429	9.539	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.45 Put	Bond Future	145.7000	0.1457	101.3400	0.1013	30.446	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.95 Put	Bond Future	381.9000	0.3819	277.1600	0.2772	27.426	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.95 Call	Bond Future	5083.0600	5.0831	5731.7900	5.7318	12.763	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.44 Put	Bond Future	954.3200	0.9543	728.0200	0.7280	23.713	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.44 Call	Bond Future	2907.6100	2.9076	3434.7800	3.4348	18.131	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.94 Put	Bond Future	389.1100	0.3891	282.6500	0.2827	27.360	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.94 Call	Bond Future	5037.4700	5.0375	5684.4800	5.6845	12.844	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.99 Call	Bond Future	10018.3000	10.0183	10755.2900	10.7553	7.356	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
2025/07/22	R035	06/11/2025	11.99 Put	Bond Future	49.8500	0.0499	33.3700	0.0334	33.059	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.50 Call	Bond Future	3142.8800	3.1429	3688.1900	3.6882	17.351	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.50 Put	Bond Future	860.4300	0.8604	652.2700	0.6523	24.193	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.15 Call	Bond Future	1881.3800	1.8814	2307.0500	2.3071	22.625	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.15 Put	Bond Future	1541.7500	1.5418	1213.9500	1.2140	21.262	0.0000	0.0000
2025/07/22	R035	06/11/2025	9.77 Put	Bond Future	2715.4400	2.7154	2233.3500	2.2334	17.754	0.0000	0.0000
2025/07/22	R035	06/11/2025	9.77 Call	Bond Future	882.4500	0.8825	1153.8300	1.1538	30.753	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.00 Put	Bond Future	347.8100	0.3478	251.2900	0.2513	27.751	0.0000	0.0000
2025/07/22	R035	06/11/2025	11.00 Call	Bond Future	5312.3500	5.3124	5969.3000	5.9693	12.366	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.68 Call	Bond Future	3886.7600	3.8868	4480.1800	4.4802	15.268	0.0000	0.0000
2025/07/22	R035	06/11/2025	10.68 Put	Bond Future	626.3000	0.6263	466.2500	0.4663	25.555	0.0000	0.0000
2025/07/22	R035	05/02/2026	11.17 Call	Bond Future	5915.4700	5.9155	6537.2600	6.5373	10.511	0.0000	0.0000
2025/07/22	R035	05/02/2026	11.17 Put	Bond Future	760.4300	0.7604	614.4700	0.6145	19.194	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.67 Call	Bond Future	3924.1900	3.9242	4452.3800	4.4524	13.460	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.67 Put	Bond Future	1376.3500	1.3764	1136.7900	1.1368	17.405	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.17 Put	Bond Future	2413.0400	2.4130	2044.0400	2.0440	15.292	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.17 Call	Bond Future	2248.8800	2.2489	2647.6300	2.6476	17.731	0.0000	0.0000
2025/07/22	R035	05/02/2026	11.00 Put	Bond Future	932.7000	0.9327	759.0100	0.7590	18.622	0.0000	0.0000
2025/07/22	R035	05/02/2026	11.00 Call	Bond Future	5212.7700	5.2128	5806.8300	5.8068	11.396	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.44 Put	Bond Future	1790.8000	1.7908	1495.7900	1.4958	16.474	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.44 Call	Bond Future	3104.4200	3.1044	3577.1600	3.5772	15.228	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.94 Put	Bond Future	1001.9800	1.0020	817.5000	0.8175	18.412	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.94 Call	Bond Future	4970.4300	4.9704	5553.7000	5.5537	11.735	0.0000	0.0000
2025/07/22	R035	05/02/2026	12.44 Call	Bond Future	11466.6600	11.4667	12203.4500	12.2035	6.425	0.0000	0.0000
2025/07/22	R035	05/02/2026	12.44 Put	Bond Future	130.1000	0.1301	99.1400	0.0991	23.797	0.0000	0.0000
2025/07/22	R035	05/02/2026		Bond Future	10.1997	96.2775	10.0614	97.0452	1.356	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.79 Call	Bond Future	4379.3900	4.3794	4933.4100	4.9334	12.651	0.0000	0.0000
2025/07/22	R035	05/02/2026	10.79 Put	Bond Future	1196.4400	1.1964	982.7100	0.9827	17.864	0.0000	0.0000
2025/07/22	R035	07/05/2026		Bond Future	10.3133	93.5430	10.1689	94.3251	1.400	0.0000	0.0000
2025/07/22	R035	07/05/2026	10.86 Call	Bond Future	4629.5900	4.6296	5160.0500	5.1601	11.458	0.0000	0.0000
2025/07/22	R035	07/05/2026	10.86 Put	Bond Future	1746.8900	1.7469	1495.2500	1.4953	14.405	0.0000	0.0000
2025/07/22	R035	06/08/2026		Bond Future	10.4382	95.2662	10.2872	96.0630	1.447	0.0000	0.0000
2025/07/22	R035	06/08/2026	11.06 Call	Bond Future	5166.0500	5.1661	5705.2500	5.7053	10.437	0.0000	0.0000
2025/07/22	R035	06/08/2026	11.06 Put	Bond Future	1980.6200	1.9806	1722.9900	1.7230	13.008	0.0000	0.0000
2025/07/22	R038	07/08/2025		Bond Future	10.6330	105.6153	10.4906	106.6113	1.338	0.0000	0.0000
2025/07/22	R038	07/08/2025	11.24 Call	Bond Future	4122.6500	4.1227	5097.3200	5.0973	23.642	0.0000	0.0000
2025/07/22	R038	07/08/2025	11.24 Put	Bond Future	27.9500	0.0280	6.6600	0.0067	76.172	0.0000	0.0000
2025/07/22	R038	06/11/2025		Bond Future	10.7462	102.1003	10.5982	103.1150	1.378	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
2025/07/22	R038	06/11/2025	11.24 Call	Bond Future		4137.8000	4.1378	4913.0300	4.9130	18.735	0.0000	0.0000
2025/07/22	R038	06/11/2025	11.24 Put	Bond Future		856.9700	0.8570	617.4800	0.6175	27.946	0.0000	0.0000
2025/07/22	R038	06/11/2025	12.33 Call	Bond Future		10098.2200	10.0982	11076.0200	11.0760	9.683	0.0000	0.0000
2025/07/22	R038	06/11/2025	12.33 Put	Bond Future		104.9600	0.1050	68.0400	0.0680	35.175	0.0000	0.0000
2025/07/22	R038	06/11/2025	10.98 Put	Bond Future		1351.8400	1.3518	1004.8600	1.0049	25.667	0.0000	0.0000
2025/07/22	R038	06/11/2025	10.98 Call	Bond Future		2924.7600	2.9248	3592.5000	3.5925	22.831	0.0000	0.0000
2025/07/22	R038	05/02/2026		Bond Future		10.8668	103.9999	10.7127	105.0337	1.418	0.0000	0.0000
2025/07/22	R038	05/02/2026	11.44 Call	Bond Future		5233.1100	5.2331	5975.0700	5.9751	14.178	0.0000	0.0000
2025/07/22	R038	05/02/2026	11.44 Put	Bond Future		1518.4800	1.5185	1226.6800	1.2267	19.217	0.0000	0.0000
2025/07/22	R038	07/05/2026		Bond Future		10.9967	100.4257	10.8362	101.4787	1.460	0.0000	0.0000
2025/07/22	R038	07/05/2026	11.40 Call	Bond Future		4974.8700	4.9749	5656.8400	5.6568	13.708	0.0000	0.0000
2025/07/22	R038	07/05/2026	11.40 Put	Bond Future		2398.4300	2.3984	2027.3200	2.0273	15.473	0.0000	0.0000
2025/07/22	R038	06/08/2026		Bond Future		11.1358	102.2743	10.9684	103.3471	1.503	0.0000	0.0000
2025/07/22	R038	06/08/2026	11.77 Call	Bond Future		6415.7000	6.4157	7143.8100	7.1438	11.349	0.0000	0.0000
2025/07/22	R038	06/08/2026	11.77 Put	Bond Future		2498.2900	2.4983	2153.6100	2.1536	13.797	0.0000	0.0000
2025/07/22	R053	07/08/2025		Bond Future		11.2524	107.3754	11.0699	108.9842	1.622	0.0000	0.0000
2025/07/22	R053	07/08/2025	13.17 Call	Bond Future		14541.2800	14.5413	16150.1100	16.1501	11.064	0.0000	0.0000
2025/07/22	R053	07/08/2025	13.17 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R053	06/11/2025		Bond Future		11.3621	103.5149	11.1729	105.1539	1.665	0.0000	0.0000
2025/07/22	R053	06/11/2025	11.76 Call	Bond Future		4696.6800	4.6967	5892.8100	5.8928	25.468	0.0000	0.0000
2025/07/22	R053	06/11/2025	11.76 Put	Bond Future		1396.1000	1.3961	953.1700	0.9532	31.726	0.0000	0.0000
2025/07/22	R053	05/02/2026		Bond Future		11.4772	105.4407	11.2810	107.1105	1.710	0.0000	0.0000
2025/07/22	R053	05/02/2026	11.49 Call	Bond Future		3868.9800	3.8690	4789.3800	4.7894	23.789	0.0000	0.0000
2025/07/22	R053	05/02/2026	11.49 Put	Bond Future		3762.0100	3.7620	3012.6500	3.0127	19.919	0.0000	0.0000
2025/07/22	R053	07/05/2026		Bond Future		11.5993	101.5158	11.3956	103.2166	1.757	0.0000	0.0000
2025/07/22	R053	07/05/2026	11.69 Call	Bond Future		4883.6600	4.8837	5858.4300	5.8584	19.960	0.0000	0.0000
2025/07/22	R053	07/05/2026	11.69 Put	Bond Future		4143.0000	4.1430	3416.9700	3.4170	17.524	0.0000	0.0000
2025/07/22	R053	06/08/2026		Bond Future		11.7284	103.3843	11.5167	105.1167	1.805	0.0000	0.0000
2025/07/22	R053	06/08/2026	12.28 Call	Bond Future		7853.9100	7.8539	9008.9400	9.0089	14.706	0.0000	0.0000
2025/07/22	R053	06/08/2026	12.28 Put	Bond Future		3580.9200	3.5809	3003.5600	3.0036	16.123	0.0000	0.0000
2025/07/22	R186	07/08/2025		Bond Future		7.7574	104.9430	7.7258	104.9840	0.407	0.0000	0.0000
2025/07/22	R186	07/08/2025	9.68 Call	Bond Future		2455.8300	2.4558	2496.8300	2.4968	1.669	0.0000	0.0000
2025/07/22	R186	07/08/2025	9.68 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R186	07/08/2025	10.25 Call	Bond Future		3168.1800	3.1682	3209.1800	3.2092	1.294	0.0000	0.0000
2025/07/22	R186	07/08/2025	10.25 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R186	07/08/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R186	07/08/2025	9.22 Call	Bond Future		1875.7600	1.8758	1916.7600	1.9168	2.186	0.0000	0.0000
2025/07/22	R186	06/11/2025		Bond Future		7.8023	106.8998	7.7629	106.9417	0.504	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
2025/07/22	R186	06/11/2025	8.13 Call	Bond Future	436.4900	0.4365	467.1900	0.4672	7.033	0.0000	0.0000
2025/07/22	R186	06/11/2025	8.13 Put	Bond Future	87.6300	0.0876	76.3600	0.0764	12.861	0.0000	0.0000
2025/07/22	R186	05/02/2026		Bond Future	7.8855	103.5840	7.8339	103.6270	0.654	0.0000	0.0000
2025/07/22	R186	05/02/2026	8.43 Call	Bond Future	557.0400	0.5570	588.9700	0.5890	5.732	0.0000	0.0000
2025/07/22	R186	05/02/2026	8.43 Put	Bond Future	105.3800	0.1054	94.3500	0.0944	10.467	0.0000	0.0000
2025/07/22	R186	07/05/2026		Bond Future	8.0860	105.4872	8.0118	105.5312	0.918	0.0000	0.0000
2025/07/22	R186	07/05/2026	8.69 Call	Bond Future	475.3300	0.4753	506.7600	0.5068	6.612	0.0000	0.0000
2025/07/22	R186	07/05/2026	8.69 Put	Bond Future	118.1100	0.1181	105.4900	0.1055	10.685	0.0000	0.0000
2025/07/22	R186	06/08/2026		Bond Future	8.5268	102.1247	8.4000	102.1698	1.488	0.0000	0.0000
2025/07/22	R186	06/08/2026	8.57 Call	Bond Future	185.0900	0.1851	209.0000	0.2090	12.918	0.0000	0.0000
2025/07/22	R186	06/08/2026	8.57 Put	Bond Future	169.7400	0.1697	148.5100	0.1485	12.507	0.0000	0.0000
2025/07/22	R202	07/08/2025		Bond Future	267.5142	267.5142	268.4654	268.4654	0.356	0.0000	0.0000
2025/07/22	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R202	07/08/2025	271.60 Put	Bond Future	4085.8000	4.0858	3134.6300	3.1346	23.280	0.0000	0.0000
2025/07/22	R202	06/11/2025		Bond Future	272.5685	272.5685	273.5383	273.5383	0.356	0.0000	0.0000
2025/07/22	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R202	06/11/2025	275.64 Put	Bond Future	3071.5300	3.0715	2101.7200	2.1017	31.574	0.0000	0.0000
2025/07/22	R202	05/02/2026		Bond Future	272.3706	272.3706	273.3590	273.3590	0.363	0.0000	0.0000
2025/07/22	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R202	05/02/2026	277.82 Put	Bond Future	5449.4200	5.4494	4461.0000	4.4610	18.138	0.0000	0.0000
2025/07/22	R202	07/05/2026		Bond Future	277.4410	277.4410	278.4485	278.4485	0.363	0.0000	0.0000
2025/07/22	R202	07/05/2026	277.55 Call	Bond Future	0.0000	0.0000	898.4600	0.8985	100.000	0.0000	0.0000
2025/07/22	R202	07/05/2026	277.55 Put	Bond Future	108.9800	0.1090	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/22	R202	06/08/2026		Bond Future	277.1923	277.1923	278.2199	278.2199	0.371	0.0000	0.0000
2025/07/22	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R202	06/08/2026	278.86 Put	Bond Future	1667.7300	1.6677	640.1000	0.6401	61.618	0.0000	0.0000
2025/07/22	R209	07/08/2025		Bond Future	10.2896	76.5208	10.1375	77.3236	1.478	0.0000	0.0000
2025/07/22	R209	07/08/2025	12.68 Call	Bond Future	11242.5500	11.2426	12045.3200	12.0453	7.140	0.0000	0.0000
2025/07/22	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R209	06/11/2025		Bond Future	10.3867	74.7957	10.2289	75.6136	1.520	0.0000	0.0000
2025/07/22	R209	06/11/2025	11.27 Call	Bond Future	4745.1900	4.7452	5448.7100	5.4487	14.826	0.0000	0.0000
2025/07/22	R209	06/11/2025	11.27 Put	Bond Future	378.7100	0.3787	264.3600	0.2644	30.195	0.0000	0.0000
2025/07/22	R209	05/02/2026		Bond Future	10.4904	76.1875	10.3265	77.0207	1.562	0.0000	0.0000
2025/07/22	R209	05/02/2026	10.93 Call	Bond Future	3498.8800	3.4989	4069.0000	4.0690	16.294	0.0000	0.0000
2025/07/22	R209	05/02/2026	10.93 Put	Bond Future	1323.2700	1.3233	1060.1400	1.0601	19.885	0.0000	0.0000
2025/07/22	R209	07/05/2026		Bond Future	10.6025	74.4359	10.4322	75.2847	1.606	0.0000	0.0000
2025/07/22	R209	07/05/2026	11.07 Call	Bond Future	4012.4100	4.0124	4576.2600	4.5763	14.053	0.0000	0.0000
2025/07/22	R209	07/05/2026	11.07 Put	Bond Future	1746.3200	1.7463	1461.4000	1.4614	16.315	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
2025/07/22	R209	06/08/2026		Bond Future	10.7231	75.8069	10.5460	76.6716	1.652	0.0000
2025/07/22	R209	06/08/2026	11.39 Call	Bond Future	4937.7300	4.9377	5534.3500	5.5344	12.083	0.0000
2025/07/22	R209	06/08/2026	11.39 Put	Bond Future	1797.3100	1.7973	1529.2900	1.5293	14.912	0.0000
2025/07/22	R210	07/08/2025		Bond Future	250.4481	250.4481	250.6094	250.6094	0.064	0.0000
2025/07/22	R210	07/08/2025	248.44 Call	Bond Future	2008.0700	2.0081	2169.3800	2.1694	8.033	0.0000
2025/07/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R210	06/11/2025		Bond Future	251.7555	251.7555	251.9203	251.9203	0.065	0.0000
2025/07/22	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R210	06/11/2025	252.14 Put	Bond Future	384.4900	0.3845	219.6900	0.2197	42.862	0.0000
2025/07/22	R210	05/02/2026		Bond Future	256.5010	256.5010	256.6694	256.6694	0.066	0.0000
2025/07/22	R210	05/02/2026	253.10 Call	Bond Future	3400.9600	3.4010	3569.3700	3.5694	4.952	0.0000
2025/07/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R210	07/05/2026		Bond Future	257.7953	257.7953	257.9676	257.9676	0.067	0.0000
2025/07/22	R210	07/05/2026	255.40 Call	Bond Future	2395.2600	2.3953	2567.6400	2.5676	7.197	0.0000
2025/07/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R210	06/08/2026		Bond Future	262.6074	262.6074	262.7836	262.7836	0.067	0.0000
2025/07/22	R210	06/08/2026	259.84 Call	Bond Future	2767.3600	2.7674	2943.6400	2.9436	6.370	0.0000
2025/07/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R213	07/08/2025		Bond Future	8.8188	95.2810	8.7169	95.7003	1.155	0.0000
2025/07/22	R213	07/08/2025	11.66 Call	Bond Future	10813.9100	10.8139	11233.2100	11.2332	3.877	0.0000
2025/07/22	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R213	06/11/2025		Bond Future	8.8937	93.5059	8.7859	93.9332	1.212	0.0000
2025/07/22	R213	06/11/2025	10.05 Call	Bond Future	4550.8400	4.5508	4947.0500	4.9471	8.706	0.0000
2025/07/22	R213	06/11/2025	10.05 Put	Bond Future	114.5700	0.1146	83.5000	0.0835	27.119	0.0000
2025/07/22	R213	05/02/2026		Bond Future	8.9799	95.2461	8.8655	95.6815	1.274	0.0000
2025/07/22	R213	05/02/2026	9.89 Call	Bond Future	3849.0800	3.8491	4201.3100	4.2013	9.151	0.0000
2025/07/22	R213	05/02/2026	9.89 Put	Bond Future	473.2300	0.4732	390.0100	0.3900	17.586	0.0000
2025/07/22	R213	07/05/2026		Bond Future	9.0728	93.4444	8.9511	93.8881	1.341	0.0000
2025/07/22	R213	07/05/2026	9.80 Call	Bond Future	3423.3800	3.4234	3748.1400	3.7481	9.487	0.0000
2025/07/22	R213	07/05/2026	9.80 Put	Bond Future	823.7200	0.8237	704.7600	0.7048	14.442	0.0000
2025/07/22	R213	06/08/2026		Bond Future	9.1802	95.1664	9.0504	95.6186	1.414	0.0000
2025/07/22	R213	06/08/2026	9.69 Call	Bond Future	3011.4800	3.0115	3308.2900	3.3083	9.856	0.0000
2025/07/22	R213	06/08/2026	9.69 Put	Bond Future	1261.1800	1.2612	1105.7900	1.1058	12.321	0.0000
2025/07/22	R214	07/08/2025		Bond Future	11.0313	69.5628	10.8490	70.5725	1.653	0.0000
2025/07/22	R214	07/08/2025	12.97 Call	Bond Future	9475.7900	9.4758	10485.4700	10.4855	10.655	0.0000
2025/07/22	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/22	R214	06/11/2025		Bond Future	11.1377	67.5619	10.9491	68.5905	1.693	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
2025/07/22	R214	06/11/2025	11.64 Call	Bond Future	3377.0900	3.3771	4164.2500	4.1643	23.309	0.0000	0.0000
2025/07/22	R214	06/11/2025	11.64 Put	Bond Future	747.5600	0.7476	506.1100	0.5061	32.298	0.0000	0.0000
2025/07/22	R214	05/02/2026		Bond Future	11.2517	68.8191	11.0564	69.8670	1.735	0.0000	0.0000
2025/07/22	R214	05/02/2026	11.26 Call	Bond Future	2338.7700	2.3388	2914.9800	2.9150	24.637	0.0000	0.0000
2025/07/22	R214	05/02/2026	11.26 Put	Bond Future	2294.7600	2.2948	1823.0900	1.8231	20.554	0.0000	0.0000
2025/07/22	R214	07/05/2026		Bond Future	11.3672	66.7853	11.1652	67.8526	1.778	0.0000	0.0000
2025/07/22	R214	07/05/2026	11.53 Call	Bond Future	3243.2500	3.2433	3876.5900	3.8766	19.528	0.0000	0.0000
2025/07/22	R214	07/05/2026	11.53 Put	Bond Future	2401.4200	2.4014	1967.4000	1.9674	18.073	0.0000	0.0000
2025/07/22	R214	06/08/2026		Bond Future	11.4914	68.0155	11.2820	69.1028	1.822	0.0000	0.0000
2025/07/22	R214	06/08/2026	11.97 Call	Bond Future	4673.1800	4.6732	5386.0600	5.3861	15.255	0.0000	0.0000
2025/07/22	R214	06/08/2026	11.97 Put	Bond Future	2283.5100	2.2835	1909.1100	1.9091	16.396	0.0000	0.0000
2025/07/22	R248	07/08/2025		Bond Future	11.3428	82.9521	11.1503	84.2488	1.697	0.0000	0.0000
2025/07/22	R248	07/08/2025	13.21 Call	Bond Future	10918.1400	10.9181	12214.7700	12.2148	11.876	0.0000	0.0000
2025/07/22	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	R248	06/11/2025		Bond Future	11.4561	80.0592	11.2566	81.3802	1.741	0.0000	0.0000
2025/07/22	R248	06/11/2025	11.74 Call	Bond Future	3157.4400	3.1574	4060.2000	4.0602	28.592	0.0000	0.0000
2025/07/22	R248	06/11/2025	11.74 Put	Bond Future	1340.5100	1.3405	922.2300	0.9222	31.203	0.0000	0.0000
2025/07/22	R248	05/02/2026		Bond Future	11.5774	81.5490	11.3704	82.8948	1.788	0.0000	0.0000
2025/07/22	R248	05/02/2026	11.46 Call	Bond Future	2471.9000	2.4719	3154.4000	3.1544	27.610	0.0000	0.0000
2025/07/22	R248	05/02/2026	11.46 Put	Bond Future	3230.4500	3.2305	2567.1400	2.5671	20.533	0.0000	0.0000
2025/07/22	R248	07/05/2026		Bond Future	11.6998	78.6070	11.4853	79.9778	1.834	0.0000	0.0000
2025/07/22	R248	07/05/2026	11.72 Call	Bond Future	3486.8400	3.4868	4247.3000	4.2473	21.809	0.0000	0.0000
2025/07/22	R248	07/05/2026	11.72 Put	Bond Future	3360.1200	3.3601	2749.8000	2.7498	18.164	0.0000	0.0000
2025/07/22	R248	06/08/2026		Bond Future	11.8313	80.0546	11.6086	81.4509	1.883	0.0000	0.0000
2025/07/22	R248	06/08/2026	12.37 Call	Bond Future	5983.3000	5.9833	6912.0900	6.9121	15.523	0.0000	0.0000
2025/07/22	R248	06/08/2026	12.37 Put	Bond Future	2777.8700	2.7779	2310.3900	2.3104	16.829	0.0000	0.0000
2025/07/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

