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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2025 TO 23/07/2025

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
2025/07/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/23	2029	07/08/2025		Bond Future	138.8192	138.8192	138.8730	0.039	0.0000	0.0000
2025/07/23	2029	07/08/2025	137.41 Call	Bond Future	1409.1600	1.4092	1463.0400	3.824	0.0000	0.0000
2025/07/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2029	06/11/2025		Bond Future	140.0046	140.0046	140.0595	0.039	0.0000	0.0000
2025/07/23	2029	06/11/2025	139.79 Call	Bond Future	214.5600	0.2146	269.4900	25.601	0.0000	0.0000
2025/07/23	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
2025/07/23	2029	05/02/2026		Bond Future	142.6439	142.6439	142.7007	142.7007	0.040	0.0000
2025/07/23	2029	05/02/2026	140.11 Call	Bond Future	2533.9000	2.5339	2590.7400	2.5907	2.243	0.0000
2025/07/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2029	07/05/2026		Bond Future	143.8388	143.8388	143.8975	143.8975	0.041	0.0000
2025/07/23	2029	07/05/2026	141.82 Call	Bond Future	2018.8000	2.0188	2077.4500	2.0775	2.905	0.0000
2025/07/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2029	06/08/2026		Bond Future	146.5246	146.5246	146.5855	146.5855	0.042	0.0000
2025/07/23	2029	06/08/2026	144.10 Call	Bond Future	2424.5700	2.4246	2485.4900	2.4855	2.513	0.0000
2025/07/23	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2030	07/08/2025	8.72 Put	Bond Future	58.8100	0.0588	38.4300	0.0384	34.654	0.0000
2025/07/23	2030	07/08/2025	8.72 Call	Bond Future	1393.8300	1.3938	1527.5100	1.5275	9.591	0.0000
2025/07/23	2030	07/08/2025	9.22 Put	Bond Future	1.4900	0.0015	0.6900	0.0007	53.691	0.0000
2025/07/23	2030	07/08/2025	9.22 Call	Bond Future	3105.2300	3.1052	3258.4900	3.2585	4.936	0.0000
2025/07/23	2030	07/08/2025	9.81 Call	Bond Future	5140.3500	5.1404	5294.4100	5.2944	2.997	0.0000
2025/07/23	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2030	07/08/2025	12.12 Call	Bond Future	12617.3000	12.6173	12771.3600	12.7714	1.221	0.0000
2025/07/23	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2030	07/08/2025	10.48 Call	Bond Future	7388.7600	7.3888	7542.8200	7.5428	2.085	0.0000
2025/07/23	2030	07/08/2025		Bond Future	8.3499	98.9730	8.3076	99.1271	0.507	0.0000
2025/07/23	2030	07/08/2025	11.11 Call	Bond Future	9442.4700	9.4425	9596.5300	9.5965	1.632	0.0000
2025/07/23	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2030	06/11/2025		Bond Future	8.4009	100.8187	8.3555	100.9762	0.541	0.0000
2025/07/23	2030	06/11/2025	9.54 Call	Bond Future	3918.3400	3.9183	4065.6200	4.0656	3.759	0.0000
2025/07/23	2030	06/11/2025	9.54 Put	Bond Future	66.7600	0.0668	56.5500	0.0566	15.294	0.0000
2025/07/23	2030	06/11/2025	8.72 Put	Bond Future	497.6200	0.4976	445.5700	0.4456	10.460	0.0000
2025/07/23	2030	06/11/2025	8.72 Call	Bond Future	1595.6100	1.5956	1701.0500	1.7011	6.608	0.0000
2025/07/23	2030	06/11/2025	9.22 Put	Bond Future	167.3700	0.1674	145.5500	0.1456	13.037	0.0000
2025/07/23	2030	06/11/2025	9.22 Call	Bond Future	2955.8800	2.9559	3091.5500	3.0916	4.590	0.0000
2025/07/23	2030	06/11/2025	10.08 Call	Bond Future	5622.8900	5.6229	5778.4200	5.7784	2.766	0.0000
2025/07/23	2030	06/11/2025	10.08 Put	Bond Future	10.0300	0.0100	8.0700	0.0081	19.541	0.0000
2025/07/23	2030	05/02/2026		Bond Future	8.4614	98.6872	8.4124	98.8482	0.579	0.0000
2025/07/23	2030	05/02/2026	9.49 Call	Bond Future	3590.9000	3.5909	3725.6600	3.7257	3.753	0.0000
2025/07/23	2030	05/02/2026	9.49 Put	Bond Future	282.6100	0.2826	256.3400	0.2563	9.295	0.0000
2025/07/23	2030	07/05/2026		Bond Future	8.5464	100.5006	8.4933	100.6654	0.621	0.0000
2025/07/23	2030	07/05/2026	9.39 Call	Bond Future	3150.0400	3.1500	3273.4400	3.2734	3.917	0.0000
2025/07/23	2030	07/05/2026	9.39 Put	Bond Future	576.9500	0.5770	535.5600	0.5356	7.174	0.0000
2025/07/23	2030	06/08/2026		Bond Future	8.6501	98.3434	8.5922	98.5121	0.670	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
2025/07/23	2030	06/08/2026	9.22 Call	Bond Future		2612.2400	2.6122	2722.8900	2.7229	4.236	0.0000	0.0000
2025/07/23	2030	06/08/2026	9.22 Put	Bond Future		972.5300	0.9725	914.5200	0.9145	5.965	0.0000	0.0000
2025/07/23	2031	07/08/2025		Bond Future		107.5030	107.5030	107.6664	107.6664	0.152	0.0000	0.0000
2025/07/23	2031	07/08/2025	107.65 Call	Bond Future		69.7700	0.0698	134.6000	0.1346	92.920	0.0000	0.0000
2025/07/23	2031	07/08/2025	107.65 Put	Bond Future		216.7700	0.2168	118.2300	0.1182	45.458	0.0000	0.0000
2025/07/23	2031	06/11/2025		Bond Future		109.5343	109.5343	109.7014	109.7014	0.153	0.0000	0.0000
2025/07/23	2031	06/11/2025	109.69 Call	Bond Future		208.4100	0.2084	284.0300	0.2840	36.284	0.0000	0.0000
2025/07/23	2031	06/11/2025	109.69 Put	Bond Future		364.1000	0.3641	272.6100	0.2726	25.128	0.0000	0.0000
2025/07/23	2031	05/02/2026		Bond Future		109.2134	109.2134	109.3842	109.3842	0.156	0.0000	0.0000
2025/07/23	2031	05/02/2026	111.76 Call	Bond Future		0.0600	0.0001	0.1300	0.0001	116.667	0.0000	0.0000
2025/07/23	2031	05/02/2026	111.76 Put	Bond Future		2546.6500	2.5467	2375.9100	2.3759	6.704	0.0000	0.0000
2025/07/23	2031	07/05/2026		Bond Future		111.2464	111.2464	111.4212	111.4212	0.157	0.0000	0.0000
2025/07/23	2031	07/05/2026	113.84 Call	Bond Future		0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/07/23	2031	07/05/2026	113.84 Put	Bond Future		2593.6300	2.5936	2418.7900	2.4188	6.741	0.0000	0.0000
2025/07/23	2031	06/08/2026		Bond Future		110.8975	110.8975	111.0751	111.0751	0.160	0.0000	0.0000
2025/07/23	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2031	06/08/2026	113.81 Put	Bond Future		2912.5000	2.9125	2734.9200	2.7349	6.097	0.0000	0.0000
2025/07/23	2032	07/08/2025	9.40 Put	Bond Future		118.9500	0.1190	79.8300	0.0798	32.888	0.0000	0.0000
2025/07/23	2032	07/08/2025	9.40 Call	Bond Future		1779.5400	1.7795	1969.5100	1.9695	10.675	0.0000	0.0000
2025/07/23	2032	07/08/2025	9.90 Put	Bond Future		7.2300	0.0072	3.7900	0.0038	47.580	0.0000	0.0000
2025/07/23	2032	07/08/2025	9.90 Call	Bond Future		3973.6700	3.9737	4199.3200	4.1993	5.679	0.0000	0.0000
2025/07/23	2032	07/08/2025	10.59 Call	Bond Future		7033.3500	7.0334	7262.3900	7.2624	3.256	0.0000	0.0000
2025/07/23	2032	07/08/2025	10.59 Put	Bond Future		0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2025/07/23	2032	07/08/2025		Bond Future		9.0493	99.0799	9.0016	99.3090	0.528	0.0000	0.0000
2025/07/23	2032	07/08/2025	12.01 Call	Bond Future		12948.5900	12.9486	13177.6800	13.1777	1.769	0.0000	0.0000
2025/07/23	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2032	06/11/2025		Bond Future		9.1259	96.7670	9.0755	97.0009	0.552	0.0000	0.0000
2025/07/23	2032	06/11/2025	10.42 Call	Bond Future		5873.8600	5.8739	6092.4900	6.0925	3.722	0.0000	0.0000
2025/07/23	2032	06/11/2025	10.42 Put	Bond Future		102.7300	0.1027	87.4500	0.0875	14.874	0.0000	0.0000
2025/07/23	2032	06/11/2025	9.40 Put	Bond Future		820.6400	0.8206	736.1200	0.7361	10.299	0.0000	0.0000
2025/07/23	2032	06/11/2025	9.40 Call	Bond Future		2080.9300	2.0809	2230.3200	2.2303	7.179	0.0000	0.0000
2025/07/23	2032	06/11/2025	9.90 Put	Bond Future		310.6600	0.3107	271.3100	0.2713	12.667	0.0000	0.0000
2025/07/23	2032	06/11/2025	9.90 Call	Bond Future		3816.7400	3.8167	4011.3000	4.0113	5.098	0.0000	0.0000
2025/07/23	2032	06/11/2025	10.89 Call	Bond Future		7794.3900	7.7944	8022.3300	8.0223	2.924	0.0000	0.0000
2025/07/23	2032	06/11/2025	10.89 Put	Bond Future		35.8800	0.0359	29.9100	0.0299	16.639	0.0000	0.0000
2025/07/23	2032	05/02/2026		Bond Future		9.2110	98.5678	9.1578	98.8067	0.578	0.0000	0.0000
2025/07/23	2032	05/02/2026	10.16 Call	Bond Future		4679.7100	4.6797	4870.9600	4.8710	4.087	0.0000	0.0000
2025/07/23	2032	05/02/2026	10.16 Put	Bond Future		542.3500	0.5424	494.7300	0.4947	8.780	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
2025/07/23	2032	07/05/2026		Bond Future	9.3077	96.2193	9.2513	96.4634	0.606	0.0000
2025/07/23	2032	07/05/2026	10.14 Call	Bond Future	4464.7500	4.4648	4643.7500	4.6438	4.009	0.0000
2025/07/23	2032	07/05/2026	10.14 Put	Bond Future	948.9800	0.9490	883.9000	0.8839	6.858	0.0000
2025/07/23	2032	06/08/2026		Bond Future	9.4162	97.9917	9.3564	98.2410	0.635	0.0000
2025/07/23	2032	06/08/2026	10.12 Call	Bond Future	4164.3700	4.1644	4335.4300	4.3354	4.108	0.0000
2025/07/23	2032	06/08/2026	10.12 Put	Bond Future	1290.1200	1.2901	1211.8000	1.2118	6.071	0.0000
2025/07/23	2033	07/08/2025		Bond Future	129.9806	129.9806	130.0357	130.0357	0.042	0.0000
2025/07/23	2033	07/08/2025	128.65 Call	Bond Future	1330.5900	1.3306	1385.6700	1.3857	4.140	0.0000
2025/07/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2033	06/11/2025		Bond Future	130.8983	130.8983	130.9552	130.9552	0.043	0.0000
2025/07/23	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2033	06/11/2025	133.14 Put	Bond Future	2241.7300	2.2417	2184.7900	2.1848	2.540	0.0000
2025/07/23	2033	05/02/2026		Bond Future	133.3660	133.3660	133.4249	133.4249	0.044	0.0000
2025/07/23	2033	05/02/2026	132.88 Call	Bond Future	486.0300	0.4860	544.8700	0.5449	12.106	0.0000
2025/07/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2033	07/05/2026		Bond Future	134.2861	134.2861	134.3469	134.3469	0.045	0.0000
2025/07/23	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2033	07/05/2026	135.16 Put	Bond Future	873.9400	0.8739	813.1400	0.8131	6.957	0.0000
2025/07/23	2033	06/08/2026		Bond Future	136.7935	136.7935	136.8566	136.8566	0.046	0.0000
2025/07/23	2033	06/08/2026	134.25 Call	Bond Future	2543.5400	2.5435	2606.5900	2.6066	2.479	0.0000
2025/07/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2037	07/08/2025	10.50 Put	Bond Future	517.3900	0.5174	389.8100	0.3898	24.658	0.0000
2025/07/23	2037	07/08/2025	10.50 Call	Bond Future	1000.1800	1.0002	1165.9100	1.1659	16.570	0.0000
2025/07/23	2037	07/08/2025	11.00 Put	Bond Future	30.6600	0.0307	17.2900	0.0173	43.607	0.0000
2025/07/23	2037	07/08/2025	11.00 Call	Bond Future	3427.6300	3.4276	3707.5700	3.7076	8.167	0.0000
2025/07/23	2037	07/08/2025	11.83 Call	Bond Future	7940.9900	7.9410	8234.2800	8.2343	3.693	0.0000
2025/07/23	2037	07/08/2025	11.83 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/07/23	2037	07/08/2025	11.45 Call	Bond Future	5905.4800	5.9055	6198.2200	6.1982	4.957	0.0000
2025/07/23	2037	07/08/2025	11.45 Put	Bond Future	0.9600	0.0010	0.3900	0.0004	59.375	0.0000
2025/07/23	2037	07/08/2025	12.17 Call	Bond Future	9702.7100	9.7027	9996.0200	9.9960	3.023	0.0000
2025/07/23	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	2037	07/08/2025	11.42 Call	Bond Future	5741.8700	5.7419	6034.4600	6.0345	5.096	0.0000
2025/07/23	2037	07/08/2025	11.42 Put	Bond Future	1.2400	0.0012	0.5200	0.0005	58.065	0.0000
2025/07/23	2037	07/08/2025	10.55 Put	Bond Future	412.0900	0.4121	303.0200	0.3030	26.468	0.0000
2025/07/23	2037	07/08/2025	10.55 Call	Bond Future	1192.5600	1.1926	1376.8000	1.3768	15.449	0.0000
2025/07/23	2037	07/08/2025	10.64 Put	Bond Future	265.1100	0.2651	186.0500	0.1861	29.822	0.0000
2025/07/23	2037	07/08/2025	10.64 Call	Bond Future	1577.8500	1.5779	1792.1000	1.7921	13.579	0.0000
2025/07/23	2037	07/08/2025	11.82 Call	Bond Future	7888.3200	7.8883	8181.6100	8.1816	3.718	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
2025/07/23	2037	07/08/2025	11.82 Put	Bond Future		0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/07/23	2037	07/08/2025	11.07 Call	Bond Future		3812.8900	3.8129	4097.5000	4.0975	7.464	0.0000	0.0000
2025/07/23	2037	07/08/2025	11.07 Put	Bond Future		18.8300	0.0188	10.1300	0.0101	46.203	0.0000	0.0000
2025/07/23	2037	07/08/2025	10.34 Put	Bond Future		985.9300	0.9859	796.2700	0.7963	19.237	0.0000	0.0000
2025/07/23	2037	07/08/2025	10.34 Call	Bond Future		506.5600	0.5066	610.2100	0.6102	20.462	0.0000	0.0000
2025/07/23	2037	07/08/2025		Bond Future		10.4194	87.5967	10.3708	87.8900	0.467	0.0000	0.0000
2025/07/23	2037	07/08/2025	13.01 Call	Bond Future		13824.1200	13.8241	14117.4300	14.1174	2.122	0.0000	0.0000
2025/07/23	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2037	06/11/2025		Bond Future		10.5197	89.2302	10.4691	89.5294	0.481	0.0000	0.0000
2025/07/23	2037	06/11/2025	11.63 Call	Bond Future		6499.3000	6.4993	6764.1000	6.7641	4.074	0.0000	0.0000
2025/07/23	2037	06/11/2025	11.63 Put	Bond Future		275.8200	0.2758	241.3800	0.2414	12.486	0.0000	0.0000
2025/07/23	2037	06/11/2025	10.50 Put	Bond Future		1890.7600	1.8908	1736.4800	1.7365	8.160	0.0000	0.0000
2025/07/23	2037	06/11/2025	10.50 Call	Bond Future		1774.4300	1.7744	1919.3900	1.9194	8.169	0.0000	0.0000
2025/07/23	2037	06/11/2025	11.00 Put	Bond Future		850.4800	0.8505	764.1200	0.7641	10.154	0.0000	0.0000
2025/07/23	2037	06/11/2025	11.00 Call	Bond Future		3621.6300	3.6216	3834.5100	3.8345	5.878	0.0000	0.0000
2025/07/23	2037	06/11/2025	12.16 Call	Bond Future		9069.0700	9.0691	9354.8200	9.3548	3.151	0.0000	0.0000
2025/07/23	2037	06/11/2025	12.16 Put	Bond Future		92.6900	0.0927	79.2000	0.0792	14.554	0.0000	0.0000
2025/07/23	2037	05/02/2026	12.27 Call	Bond Future		9153.0800	9.1531	9427.3000	9.4273	2.996	0.0000	0.0000
2025/07/23	2037	05/02/2026	12.27 Put	Bond Future		341.9300	0.3419	310.7800	0.3108	9.110	0.0000	0.0000
2025/07/23	2037	05/02/2026	10.90 Put	Bond Future		1876.1500	1.8762	1753.3200	1.7533	6.547	0.0000	0.0000
2025/07/23	2037	05/02/2026	10.90 Call	Bond Future		3426.7100	3.4267	3609.2500	3.6093	5.327	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.86 Call	Bond Future		7348.4800	7.3485	7603.3800	7.6034	3.469	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.86 Put	Bond Future		616.4300	0.6164	565.9600	0.5660	8.187	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.36 Call	Bond Future		5202.1400	5.2021	5425.4400	5.4254	4.292	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.36 Put	Bond Future		1112.2500	1.1123	1030.1800	1.0302	7.379	0.0000	0.0000
2025/07/23	2037	05/02/2026	10.65 Put	Bond Future		2460.7700	2.4608	2311.4900	2.3115	6.066	0.0000	0.0000
2025/07/23	2037	05/02/2026	10.65 Call	Bond Future		2585.7700	2.5858	2741.8600	2.7419	6.036	0.0000	0.0000
2025/07/23	2037	05/02/2026	12.73 Call	Bond Future		11210.4500	11.2105	11499.6100	11.4996	2.579	0.0000	0.0000
2025/07/23	2037	05/02/2026	12.73 Put	Bond Future		156.1700	0.1562	139.9600	0.1400	10.380	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.40 Put	Bond Future		1061.6000	1.0616	982.5300	0.9825	7.448	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.40 Call	Bond Future		5367.3100	5.3673	5593.6100	5.5936	4.216	0.0000	0.0000
2025/07/23	2037	05/02/2026		Bond Future		10.6284	86.6324	10.5756	86.9378	0.496	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.20 Call	Bond Future		4556.6500	4.5567	4767.0500	4.7671	4.617	0.0000	0.0000
2025/07/23	2037	05/02/2026	11.20 Put	Bond Future		1337.9400	1.3379	1242.9700	1.2430	7.098	0.0000	0.0000
2025/07/23	2037	07/05/2026	12.40 Call	Bond Future		9300.8600	9.3009	9568.2400	9.5682	2.875	0.0000	0.0000
2025/07/23	2037	07/05/2026	12.40 Put	Bond Future		624.5800	0.6246	580.2800	0.5803	7.093	0.0000	0.0000
2025/07/23	2037	07/05/2026	10.95 Put	Bond Future		2582.3000	2.5823	2446.8200	2.4468	5.246	0.0000	0.0000
2025/07/23	2037	07/05/2026	10.95 Call	Bond Future		3702.3000	3.7023	3878.5000	3.8785	4.759	0.0000	0.0000
2025/07/23	2037	07/05/2026		Bond Future		10.7502	88.2239	10.6953	88.5356	0.511	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
2025/07/23	2037	07/05/2026	11.32 Call	Bond Future	5005.5400	5.0055	5211.3500	5.2114	4.112	0.0000	0.0000
2025/07/23	2037	07/05/2026	11.32 Put	Bond Future	1863.5000	1.8635	1757.6300	1.7576	5.681	0.0000	0.0000
2025/07/23	2037	06/08/2026		Bond Future	10.8841	85.5894	10.8267	85.9076	0.528	0.0000	0.0000
2025/07/23	2037	06/08/2026	11.71 Call	Bond Future	6253.7600	6.2538	6475.6100	6.4756	3.547	0.0000	0.0000
2025/07/23	2037	06/08/2026	11.71 Put	Bond Future	1851.3000	1.8513	1754.9400	1.7549	5.205	0.0000	0.0000
2025/07/23	2038	07/08/2025		Bond Future	138.5854	138.5854	138.5986	138.5986	0.009	0.0000	0.0000
2025/07/23	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2038	07/08/2025	139.56 Put	Bond Future	974.5700	0.9746	961.4100	0.9614	1.350	0.0000	0.0000
2025/07/23	2038	06/11/2025		Bond Future	141.2040	141.2040	141.2183	141.2183	0.010	0.0000	0.0000
2025/07/23	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2038	06/11/2025	143.88 Put	Bond Future	2676.0100	2.6760	2661.7400	2.6617	0.533	0.0000	0.0000
2025/07/23	2038	05/02/2026		Bond Future	141.6999	141.6999	141.7153	141.7153	0.011	0.0000	0.0000
2025/07/23	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2038	05/02/2026	143.20 Put	Bond Future	1500.0600	1.5001	1484.7500	1.4848	1.021	0.0000	0.0000
2025/07/23	2038	07/05/2026		Bond Future	144.3381	144.3381	144.3549	144.3549	0.012	0.0000	0.0000
2025/07/23	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2038	07/05/2026	144.53 Put	Bond Future	191.9100	0.1919	175.1000	0.1751	8.759	0.0000	0.0000
2025/07/23	2038	06/08/2026		Bond Future	144.8310	144.8310	144.8479	144.8479	0.012	0.0000	0.0000
2025/07/23	2038	06/08/2026	144.72 Call	Bond Future	111.0200	0.1110	127.9200	0.1279	15.222	0.0000	0.0000
2025/07/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2040	07/08/2025	10.90 Put	Bond Future	700.9600	0.7010	541.3700	0.5414	22.767	0.0000	0.0000
2025/07/23	2040	07/08/2025	10.90 Call	Bond Future	890.7900	0.8908	1048.6300	1.0486	17.719	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.20 Call	Bond Future	2259.4900	2.2595	2521.7600	2.5218	11.607	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.20 Put	Bond Future	163.6400	0.1636	108.4800	0.1085	33.708	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.50 Call	Bond Future	3965.1500	3.9652	4271.2200	4.2712	7.719	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.50 Put	Bond Future	25.2900	0.0253	13.9300	0.0139	44.919	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.60 Call	Bond Future	10207.5100	10.2075	10524.9400	10.5249	3.110	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.10 Put	Bond Future	278.5600	0.2786	195.1000	0.1951	29.961	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.10 Call	Bond Future	1746.0800	1.7461	1980.0500	1.9801	13.400	0.0000	0.0000
2025/07/23	2040	07/08/2025	10.80 Put	Bond Future	1034.8200	1.0348	833.3600	0.8334	19.468	0.0000	0.0000
2025/07/23	2040	07/08/2025	10.80 Call	Bond Future	575.1100	0.5751	691.0800	0.6911	20.165	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.40 Put	Bond Future	49.1900	0.0492	28.9100	0.0289	41.228	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.40 Call	Bond Future	3381.1200	3.3811	3678.2700	3.6783	8.789	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.00 Call	Bond Future	6882.2600	6.8823	7199.3600	7.1994	4.607	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.00 Put	Bond Future	0.5400	0.0005	0.2100	0.0002	61.111	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.00 Put	Bond Future	452.6100	0.4526	333.6200	0.3336	26.290	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.00 Call	Bond Future	1284.8200	1.2848	1483.2600	1.4833	15.445	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
2025/07/23	2040	07/08/2025	11.70 Put	Bond Future	5.9700	0.0060	2.8700	0.0029	51.926	0.0000	0.0000
2025/07/23	2040	07/08/2025	11.70 Call	Bond Future	5141.8800	5.1419	5456.2100	5.4562	6.113	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.40 Call	Bond Future	9122.7700	9.1228	9440.1900	9.4402	3.479	0.0000	0.0000
2025/07/23	2040	07/08/2025	12.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/23	2040	07/08/2025		Bond Future	10.8707	86.7988	10.8218	87.1162	0.449	0.0000	0.0000
2025/07/23	2040	07/08/2025	13.29 Call	Bond Future	13776.5200	13.7765	14093.9500	14.0940	2.304	0.0000	0.0000
2025/07/23	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2040	06/11/2025		Bond Future	10.9774	88.4174	10.9266	88.7412	0.462	0.0000	0.0000
2025/07/23	2040	06/11/2025	11.84 Call	Bond Future	5772.2000	5.7722	6037.8700	6.0379	4.603	0.0000	0.0000
2025/07/23	2040	06/11/2025	11.84 Put	Bond Future	528.3600	0.5284	470.1800	0.4702	11.011	0.0000	0.0000
2025/07/23	2040	05/02/2026		Bond Future	11.0922	85.5540	11.0395	85.8843	0.475	0.0000	0.0000
2025/07/23	2040	05/02/2026	11.49 Call	Bond Future	4228.6900	4.2287	4439.2300	4.4392	4.979	0.0000	0.0000
2025/07/23	2040	05/02/2026	11.49 Put	Bond Future	1795.1000	1.7951	1675.2900	1.6753	6.674	0.0000	0.0000
2025/07/23	2040	05/02/2026	13.23 Call	Bond Future	12124.8500	12.1249	12437.1800	12.4372	2.576	0.0000	0.0000
2025/07/23	2040	05/02/2026	13.23 Put	Bond Future	177.5700	0.1776	159.5500	0.1596	10.148	0.0000	0.0000
2025/07/23	2040	05/02/2026	11.82 Put	Bond Future	1240.3300	1.2403	1150.5200	1.1505	7.241	0.0000	0.0000
2025/07/23	2040	05/02/2026	11.82 Call	Bond Future	5615.4000	5.6154	5855.9400	5.8559	4.284	0.0000	0.0000
2025/07/23	2040	07/05/2026		Bond Future	11.2189	87.1255	11.1641	87.4627	0.489	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.67 Call	Bond Future	4990.1700	4.9902	5202.9300	5.2029	4.264	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.67 Put	Bond Future	2290.7600	2.2908	2166.3800	2.1664	5.430	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.22 Call	Bond Future	7235.7400	7.2357	7488.0700	7.4881	3.487	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.22 Put	Bond Future	1413.9200	1.4139	1329.1100	1.3291	5.998	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.72 Call	Bond Future	5183.8600	5.1839	5400.7000	5.4007	4.183	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.72 Put	Bond Future	2193.0700	2.1931	2072.7700	2.0728	5.485	0.0000	0.0000
2025/07/23	2040	07/05/2026	10.70 Put	Bond Future	5136.5900	5.1366	4918.4900	4.9185	4.246	0.0000	0.0000
2025/07/23	2040	07/05/2026	10.70 Call	Bond Future	1866.5800	1.8666	1985.6200	1.9856	6.377	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.53 Call	Bond Future	8572.2800	8.5723	8842.0700	8.8421	3.147	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.53 Put	Bond Future	1068.1400	1.0681	1000.7900	1.0008	6.305	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.03 Call	Bond Future	6435.2800	6.4353	6675.2700	6.6753	3.729	0.0000	0.0000
2025/07/23	2040	07/05/2026	12.03 Put	Bond Future	1671.8000	1.6718	1574.6500	1.5747	5.811	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.12 Put	Bond Future	3657.7400	3.6577	3482.7700	3.4828	4.784	0.0000	0.0000
2025/07/23	2040	07/05/2026	11.12 Call	Bond Future	3048.2200	3.0482	3210.3900	3.2104	5.320	0.0000	0.0000
2025/07/23	2040	06/08/2026		Bond Future	11.3571	84.2200	11.2999	84.5641	0.503	0.0000	0.0000
2025/07/23	2040	06/08/2026	12.19 Call	Bond Future	6842.1300	6.8421	7081.9600	7.0820	3.505	0.0000	0.0000
2025/07/23	2040	06/08/2026	12.19 Put	Bond Future	2055.9800	2.0560	1951.7300	1.9517	5.071	0.0000	0.0000
2025/07/23	2044	07/08/2025	12.20 Call	Bond Future	6346.6900	6.3467	6768.1600	6.7682	6.641	0.0000	0.0000
2025/07/23	2044	07/08/2025	12.20 Put	Bond Future	1.6600	0.0017	0.6100	0.0006	63.253	0.0000	0.0000
2025/07/23	2044	07/08/2025	11.85 Call	Bond Future	4300.8100	4.3008	4712.3000	4.7123	9.568	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
2025/07/23	2044	07/08/2025	11.85 Put	Bond Future	21.1700	0.0212	10.1400	0.0101	52.102	0.0000	0.0000
2025/07/23	2044	07/08/2025	11.30 Put	Bond Future	476.7400	0.4767	327.0500	0.3271	31.399	0.0000	0.0000
2025/07/23	2044	07/08/2025	11.30 Call	Bond Future	1319.5500	1.3196	1592.3800	1.5924	20.676	0.0000	0.0000
2025/07/23	2044	07/08/2025	10.63 Put	Bond Future	3707.5500	3.7076	3295.3100	3.2953	11.119	0.0000	0.0000
2025/07/23	2044	07/08/2025	10.63 Call	Bond Future	21.2800	0.0213	31.5600	0.0316	48.308	0.0000	0.0000
2025/07/23	2044	07/08/2025		Bond Future	11.1708	81.5183	11.1069	81.9408	0.572	0.0000	0.0000
2025/07/23	2044	07/08/2025	13.34 Call	Bond Future	12480.2900	12.4803	12902.8100	12.9028	3.385	0.0000	0.0000
2025/07/23	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2044	06/11/2025		Bond Future	11.2784	83.0384	11.2121	83.4692	0.588	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.88 Call	Bond Future	4566.0100	4.5660	4891.5800	4.8916	7.130	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.88 Put	Bond Future	816.3300	0.8163	711.0900	0.7111	12.892	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.20 Call	Bond Future	6109.9400	6.1099	6472.9200	6.4729	5.941	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.20 Put	Bond Future	478.6900	0.4787	410.8600	0.4109	14.170	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.25 Call	Bond Future	6358.3000	6.3583	6725.9600	6.7260	5.782	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.25 Put	Bond Future	439.7900	0.4398	376.6400	0.3766	14.359	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.00 Call	Bond Future	5133.6200	5.1336	5474.8100	5.4748	6.646	0.0000	0.0000
2025/07/23	2044	06/11/2025	12.00 Put	Bond Future	669.5100	0.6695	579.8900	0.5799	13.386	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.75 Call	Bond Future	3971.8600	3.9719	4278.2400	4.2782	7.714	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.75 Put	Bond Future	1008.4000	1.0084	883.9700	0.8840	12.339	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.25 Put	Bond Future	2166.8300	2.1668	1948.1100	1.9481	10.094	0.0000	0.0000
2025/07/23	2044	06/11/2025	11.25 Call	Bond Future	1982.9800	1.9830	2195.0700	2.1951	10.696	0.0000	0.0000
2025/07/23	2044	05/02/2026		Bond Future	11.3936	80.2001	11.3248	80.6395	0.604	0.0000	0.0000
2025/07/23	2044	05/02/2026	11.56 Call	Bond Future	3456.8600	3.4569	3707.5100	3.7075	7.251	0.0000	0.0000
2025/07/23	2044	05/02/2026	11.56 Put	Bond Future	2409.4200	2.4094	2220.6900	2.2207	7.833	0.0000	0.0000
2025/07/23	2044	07/05/2026		Bond Future	11.5195	81.6733	11.4480	82.1214	0.620	0.0000	0.0000
2025/07/23	2044	07/05/2026	11.80 Call	Bond Future	4404.6100	4.4046	4671.6800	4.6717	6.063	0.0000	0.0000
2025/07/23	2044	07/05/2026	11.80 Put	Bond Future	2683.1100	2.6831	2502.0600	2.5021	6.748	0.0000	0.0000
2025/07/23	2044	06/08/2026		Bond Future	11.6560	78.7925	11.5817	79.2495	0.638	0.0000	0.0000
2025/07/23	2044	06/08/2026	12.42 Call	Bond Future	6747.3100	6.7473	7061.4800	7.0615	4.656	0.0000	0.0000
2025/07/23	2044	06/08/2026	12.42 Put	Bond Future	2284.4200	2.2844	2141.5700	2.1416	6.253	0.0000	0.0000
2025/07/23	2046	07/08/2025		Bond Future	119.3157	119.3157	119.2405	119.2405	0.063	0.0000	0.0000
2025/07/23	2046	07/08/2025	118.69 Call	Bond Future	625.7300	0.6257	550.4500	0.5505	12.031	0.0000	0.0000
2025/07/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2046	06/11/2025		Bond Future	119.3113	119.3113	119.2340	119.2340	0.065	0.0000	0.0000
2025/07/23	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2046	06/11/2025	125.41 Put	Bond Future	6098.7200	6.0987	6176.0300	6.1760	1.268	0.0000	0.0000
2025/07/23	2046	05/02/2026		Bond Future	121.5603	121.5603	121.4822	121.4822	0.064	0.0000	0.0000
2025/07/23	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
2025/07/23	2046	05/02/2026	121.65 Put	Bond Future	89.7000	0.0897	167.7700	0.1678	87.035	0.0000	0.0000
2025/07/23	2046	07/05/2026		Bond Future	121.5273	121.5273	121.4482	121.4482	0.065	0.0000	0.0000
2025/07/23	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2046	07/05/2026	124.95 Put	Bond Future	3422.6800	3.4227	3501.8400	3.5018	2.313	0.0000	0.0000
2025/07/23	2046	06/08/2026		Bond Future	123.7955	123.7955	123.7159	123.7159	0.064	0.0000	0.0000
2025/07/23	2046	06/08/2026	122.38 Call	Bond Future	1415.5200	1.4155	1335.9000	1.3359	5.625	0.0000	0.0000
2025/07/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	07/08/2025		Bond Future	117.7212	117.7212	117.8282	117.8282	0.091	0.0000	0.0000
2025/07/23	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	07/08/2025	119.89 Put	Bond Future	2168.8200	2.1688	2061.7900	2.0618	4.935	0.0000	0.0000
2025/07/23	2050	06/11/2025		Bond Future	119.9455	119.9455	120.0554	120.0554	0.092	0.0000	0.0000
2025/07/23	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	06/11/2025	124.42 Put	Bond Future	4474.4900	4.4745	4364.6300	4.3646	2.455	0.0000	0.0000
2025/07/23	2050	05/02/2026		Bond Future	119.7937	119.7937	119.9060	119.9060	0.094	0.0000	0.0000
2025/07/23	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	05/02/2026	122.82 Put	Bond Future	3026.2900	3.0263	2913.9700	2.9140	3.711	0.0000	0.0000
2025/07/23	2050	07/05/2026		Bond Future	122.0241	122.0241	122.1393	122.1393	0.094	0.0000	0.0000
2025/07/23	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	07/05/2026	124.07 Put	Bond Future	2045.9400	2.0459	1930.7500	1.9308	5.630	0.0000	0.0000
2025/07/23	2050	06/08/2026		Bond Future	121.8479	121.8479	121.9648	121.9648	0.096	0.0000	0.0000
2025/07/23	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	2050	06/08/2026	123.27 Put	Bond Future	1422.1400	1.4221	1305.1800	1.3052	8.224	0.0000	0.0000
2025/07/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	AL37	07/08/2025		Index Future	1161.1800	1161.1800	1163.3560	1163.3560	0.187	0.0000	0.0000
2025/07/23	AL37	06/11/2025		Index Future	1182.8380	1182.8380	1185.0570	1185.0570	0.188	0.0000	0.0000
2025/07/23	AL37	05/02/2026		Index Future	1204.8620	1204.8620	1207.1240	1207.1240	0.188	0.0000	0.0000
2025/07/23	AL37	07/05/2026		Index Future	1227.0330	1227.0330	1229.3400	1229.3400	0.188	0.0000	0.0000
2025/07/23	AL37	06/08/2026		Index Future	1249.4450	1249.4450	1251.7970	1251.7970	0.188	0.0000	0.0000
2025/07/23	AL7T	07/08/2025		Index Future	1402.6350	1402.6350	1406.8880	1406.8880	0.303	0.0000	0.0000
2025/07/23	AL7T	06/11/2025		Index Future	1428.7970	1428.7970	1433.1320	1433.1320	0.303	0.0000	0.0000
2025/07/23	AL7T	05/02/2026		Index Future	1455.4000	1455.4000	1459.8190	1459.8190	0.304	0.0000	0.0000
2025/07/23	AL7T	07/05/2026		Index Future	1482.1810	1482.1810	1486.6850	1486.6850	0.304	0.0000	0.0000
2025/07/23	AL7T	06/08/2026		Index Future	1509.2540	1509.2540	1513.8430	1513.8430	0.304	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	
2025/07/23	ALBI	07/08/2025		Index Future	1189.9200	1189.9200	1193.3280	1193.3280	0.286	0.0000	0.0000
2025/07/23	ALBI	06/11/2025		Index Future	1212.1140	1212.1140	1215.5880	1215.5880	0.287	0.0000	0.0000
2025/07/23	ALBI	05/02/2026		Index Future	1234.6830	1234.6830	1238.2230	1238.2230	0.287	0.0000	0.0000
2025/07/23	ALBI	07/05/2026		Index Future	1257.4030	1257.4030	1261.0120	1261.0120	0.287	0.0000	0.0000
2025/07/23	ALBI	06/08/2026		Index Future	1280.3690	1280.3690	1284.0470	1284.0470	0.287	0.0000	0.0000
2025/07/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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	
2025/07/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/23	ES33	07/08/2025		Bond Future	10.4934	86.9845	10.4441	87.2210	0.469	0.0000	0.0000
2025/07/23	ES33	07/08/2025	13.56 Call	Bond Future	13179.8900	13.1799	13416.4300	13.4164	1.795	0.0000	0.0000
2025/07/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES33	06/11/2025		Bond Future	10.6194	84.8337	10.5678	85.0751	0.486	0.0000	0.0000
2025/07/23	ES33	06/11/2025	12.01 Call	Bond Future	6183.4300	6.1834	6424.8900	6.4249	3.905	0.0000	0.0000
2025/07/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES33	05/02/2026		Bond Future	10.7589	86.4326	10.7047	86.6792	0.504	0.0000	0.0000
2025/07/23	ES33	05/02/2026	11.49 Call	Bond Future	3237.1700	3.2372	3483.7600	3.4838	7.617	0.0000	0.0000
2025/07/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES33	07/05/2026		Bond Future	10.9071	84.2461	10.8501	84.4980	0.522	0.0000	0.0000
2025/07/23	ES33	07/05/2026	11.69 Call	Bond Future	3365.5500	3.3656	3617.4800	3.6175	7.486	0.0000	0.0000
2025/07/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES33	06/08/2026		Bond Future	11.0688	85.8169	11.0088	86.0742	0.542	0.0000	0.0000
2025/07/23	ES33	06/08/2026	12.02 Call	Bond Future	3948.2400	3.9482	4205.6000	4.2056	6.518	0.0000	0.0000
2025/07/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES42	07/08/2025		Bond Future	11.3828	81.1631	11.3237	81.5287	0.520	0.0000	0.0000
2025/07/23	ES42	07/08/2025	13.79 Call	Bond Future	12890.9300	12.8909	13256.5500	13.2566	2.836	0.0000	0.0000
2025/07/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES42	06/11/2025		Bond Future	11.5021	78.4317	11.4406	78.8047	0.534	0.0000	0.0000
2025/07/23	ES42	06/11/2025	12.39 Call	Bond Future	5097.8000	5.0978	5470.8500	5.4709	7.318	0.0000	0.0000
2025/07/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES42	05/02/2026		Bond Future	11.6267	79.9095	11.5629	80.2901	0.549	0.0000	0.0000
2025/07/23	ES42	05/02/2026	11.85 Call	Bond Future	1309.8100	1.3098	1690.3900	1.6904	29.056	0.0000	0.0000
2025/07/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	ES42	07/05/2026		Bond Future	11.7617	77.1316	11.6953	77.5200	0.564	0.0000	0.0000
2025/07/23	ES42	07/05/2026	12.20 Call	Bond Future	2490.2200	2.4902	2878.5700	2.8786	15.595	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
2025/07/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/23	ES42	06/08/2026		Bond Future	11.9025	78.5681	11.8335	78.9644	0.580	0.0000
2025/07/23	ES42	06/08/2026	12.65 Call	Bond Future	4093.7600	4.0938	4490.0900	4.4901	9.681	0.0000
2025/07/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GOVI	07/08/2025		GOVI	1171.4560	1171.4560	1174.6830	1174.6830	0.275	0.0000
2025/07/23	GOVI	07/08/2025	1,011.00 Call	GOVI	1604560.0000	160.4560	1636830.0000	163.6830	2.011	0.0000
2025/07/23	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GOVI	06/11/2025		GOVI	1193.3060	1193.3060	1196.5960	1196.5960	0.276	0.0000
2025/07/23	GOVI	06/11/2025	1,112.00 Call	GOVI	813060.0000	81.3060	845960.0000	84.5960	4.046	0.0000
2025/07/23	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GOVI	05/02/2026		GOVI	1215.5240	1215.5240	1218.8770	1218.8770	0.276	0.0000
2025/07/23	GOVI	05/02/2026	1,150.00 Call	GOVI	655240.0000	65.5240	688770.0000	68.8770	5.117	0.0000
2025/07/23	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GOVI	07/05/2026		GOVI	1237.8920	1237.8920	1241.3100	1241.3100	0.276	0.0000
2025/07/23	GOVI	07/05/2026	1,177.00 Call	GOVI	608920.0000	60.8920	643100.0000	64.3100	5.613	0.0000
2025/07/23	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GOVI	06/08/2026		GOVI	1260.5020	1260.5020	1263.9860	1263.9860	0.276	0.0000
2025/07/23	GOVI	06/08/2026	1,189.00 Call	GOVI	715020.0000	71.5020	749860.0000	74.9860	4.873	0.0000
2025/07/23	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/23	IGOV	07/08/2025		Index Future	380.3240	380.3240	380.4120	380.4120	0.023	0.0000
2025/07/23	IGOV	06/11/2025		Index Future	387.5120	387.5120	387.6020	387.6020	0.023	0.0000
2025/07/23	IGOV	05/02/2026		Index Future	394.8200	394.8200	394.9120	394.9120	0.023	0.0000
2025/07/23	IGOV	07/05/2026		Index Future	402.1760	402.1760	402.2710	402.2710	0.024	0.0000
2025/07/23	IGOV	06/08/2026		Index Future	409.6110	409.6110	409.7080	409.7080	0.024	0.0000
2025/07/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/23	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/07/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/07/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/07/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/07/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/07/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/07/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/07/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/07/23	R033	07/08/2025		Bond Future	9.2402	107.7356	9.1923	108.0013	0.518	0.0000
2025/07/23	R033	07/08/2025	10.33 Call	Bond Future	5814.0000	5.8140	6079.1100	6.0791	4.560	0.0000
2025/07/23	R033	07/08/2025	10.33 Put	Bond Future	1.0200	0.0010	0.4400	0.0004	56.863	0.0000
2025/07/23	R033	06/11/2025		Bond Future	9.3209	104.7016	9.2705	104.9728	0.540	0.0000
2025/07/23	R033	06/11/2025	10.33 Call	Bond Future	5429.7800	5.4298	5674.1200	5.6741	4.500	0.0000
2025/07/23	R033	06/11/2025	10.33 Put	Bond Future	183.6700	0.1837	156.8000	0.1568	14.629	0.0000
2025/07/23	R033	05/02/2026		Bond Future	9.4096	106.6499	9.3566	106.9268	0.563	0.0000
2025/07/23	R033	05/02/2026	10.49 Call	Bond Future	5905.3800	5.9054	6137.8800	6.1379	3.937	0.0000
2025/07/23	R033	05/02/2026	10.49 Put	Bond Future	465.2600	0.4653	420.8400	0.4208	9.547	0.0000
2025/07/23	R033	07/05/2026		Bond Future	9.5092	103.5662	9.4532	103.8491	0.588	0.0000
2025/07/23	R033	07/05/2026	10.38 Call	Bond Future	5208.0000	5.2080	5421.9800	5.4220	4.109	0.0000
2025/07/23	R033	07/05/2026	10.38 Put	Bond Future	930.0700	0.9301	861.1200	0.8611	7.413	0.0000
2025/07/23	R033	06/08/2026		Bond Future	9.6194	105.4734	9.5602	105.7625	0.614	0.0000
2025/07/23	R033	06/08/2026	10.25 Call	Bond Future	4607.9400	4.6079	4802.0700	4.8021	4.213	0.0000
2025/07/23	R033	06/08/2026	10.25 Put	Bond Future	1588.7700	1.5888	1493.8900	1.4939	5.972	0.0000
2025/07/23	R035	07/08/2025	10.90 Call	Bond Future	5818.3100	5.8183	6129.9700	6.1300	5.357	0.0000
2025/07/23	R035	07/08/2025	10.90 Put	Bond Future	1.1600	0.0012	0.4600	0.0005	60.345	0.0000
2025/07/23	R035	07/08/2025	10.40 Call	Bond Future	3114.6200	3.1146	3409.7300	3.4097	9.475	0.0000
2025/07/23	R035	07/08/2025	10.40 Put	Bond Future	38.8900	0.0389	21.6400	0.0216	44.356	0.0000
2025/07/23	R035	07/08/2025	11.30 Call	Bond Future	7930.8000	7.9308	8243.1200	8.2431	3.938	0.0000
2025/07/23	R035	07/08/2025	11.30 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000
2025/07/23	R035	07/08/2025	10.08 Put	Bond Future	245.0800	0.2451	165.1300	0.1651	32.622	0.0000
2025/07/23	R035	07/08/2025	10.08 Call	Bond Future	1506.1000	1.5061	1738.5100	1.7385	15.431	0.0000
2025/07/23	R035	07/08/2025	10.58 Put	Bond Future	11.8600	0.0119	5.8900	0.0059	50.337	0.0000
2025/07/23	R035	07/08/2025	10.58 Call	Bond Future	4087.5200	4.0875	4393.9100	4.3939	7.496	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	
2025/07/23	R035	07/08/2025	11.34 Call	Bond Future	8138.3600	8.1384	8450.7000	8.4507	3.838	0.0000	0.0000
2025/07/23	R035	07/08/2025	11.34 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/07/23	R035	07/08/2025		Bond Future	9.8625	97.9486	9.8093	98.2610	0.540	0.0000	0.0000
2025/07/23	R035	07/08/2025	12.65 Call	Bond Future	14576.8800	14.5769	14889.2400	14.8892	2.143	0.0000	0.0000
2025/07/23	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R035	07/08/2025	10.20 Call	Bond Future	2075.9300	2.0759	2340.5000	2.3405	12.745	0.0000	0.0000
2025/07/23	R035	07/08/2025	10.20 Put	Bond Future	128.7700	0.1288	80.9800	0.0810	37.113	0.0000	0.0000
2025/07/23	R035	07/08/2025	9.98 Call	Bond Future	1084.2500	1.0843	1281.1500	1.2812	18.160	0.0000	0.0000
2025/07/23	R035	07/08/2025	9.98 Put	Bond Future	400.2400	0.4002	284.7800	0.2848	28.848	0.0000	0.0000
2025/07/23	R035	07/08/2025	10.35 Call	Bond Future	2848.5000	2.8485	3138.2200	3.1382	10.171	0.0000	0.0000
2025/07/23	R035	07/08/2025	10.35 Put	Bond Future	53.1700	0.0532	30.5300	0.0305	42.580	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.30 Call	Bond Future	2868.2000	2.8682	3081.9600	3.0820	7.453	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.30 Put	Bond Future	935.7300	0.9357	830.7200	0.8307	11.222	0.0000	0.0000
2025/07/23	R035	06/11/2025		Bond Future	9.9574	95.2720	9.9017	95.5908	0.559	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.20 Call	Bond Future	6929.4500	6.9295	7222.9100	7.2229	4.235	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.20 Put	Bond Future	168.4000	0.1684	143.0900	0.1431	15.030	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.08 Put	Bond Future	1365.9100	1.3659	1227.0900	1.2271	10.163	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.08 Call	Bond Future	2063.8000	2.0638	2243.7500	2.2438	8.719	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.58 Put	Bond Future	562.5900	0.5626	492.2600	0.4923	12.501	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.58 Call	Bond Future	4034.9300	4.0349	4283.3700	4.2834	6.157	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.67 Call	Bond Future	9212.0200	9.2120	9520.0200	9.5200	3.343	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.67 Put	Bond Future	64.5100	0.0645	53.7400	0.0537	16.695	0.0000	0.0000
2025/07/23	R035	06/11/2025	9.91 Put	Bond Future	1800.6600	1.8007	1632.8600	1.6329	9.319	0.0000	0.0000
2025/07/23	R035	06/11/2025	9.91 Call	Bond Future	1529.3800	1.5294	1680.3500	1.6804	9.871	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.41 Put	Bond Future	768.7500	0.7688	678.5400	0.6785	11.735	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.41 Call	Bond Future	3310.3200	3.3103	3538.8800	3.5389	6.904	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.43 Call	Bond Future	8045.6200	8.0456	8347.6400	8.3476	3.754	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.43 Put	Bond Future	105.5300	0.1055	88.7800	0.0888	15.872	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.95 Call	Bond Future	10563.5500	10.5636	10875.9500	10.8760	2.957	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.95 Put	Bond Future	36.2500	0.0363	29.8800	0.0299	17.572	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.45 Call	Bond Future	8142.9300	8.1429	8445.5400	8.4455	3.716	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.45 Put	Bond Future	101.3400	0.1013	85.1800	0.0852	15.946	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.95 Put	Bond Future	277.1600	0.2772	238.2100	0.2382	14.053	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.95 Call	Bond Future	5731.7900	5.7318	6011.6100	6.0116	4.882	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.44 Put	Bond Future	728.0200	0.7280	641.5900	0.6416	11.872	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.44 Call	Bond Future	3434.7800	3.4348	3667.1200	3.6671	6.764	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.94 Put	Bond Future	282.6500	0.2827	243.0400	0.2430	14.014	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.94 Call	Bond Future	5684.4800	5.6845	5963.6400	5.9636	4.911	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.99 Call	Bond Future	10755.2900	10.7553	11068.1500	11.0682	2.909	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/23	R035	06/11/2025	11.99 Put	Bond Future	33.3700	0.0334	27.4600	0.0275	17.711	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.50 Call	Bond Future	3688.1900	3.6882	3927.7400	3.9277	6.495	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.50 Put	Bond Future	652.2700	0.6523	573.0500	0.5731	12.145	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.15 Call	Bond Future	2307.0500	2.3071	2498.3000	2.4983	8.290	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.15 Put	Bond Future	1213.9500	1.2140	1086.4300	1.0864	10.505	0.0000	0.0000
2025/07/23	R035	06/11/2025	9.77 Put	Bond Future	2233.3500	2.2334	2040.8400	2.0408	8.620	0.0000	0.0000
2025/07/23	R035	06/11/2025	9.77 Call	Bond Future	1153.8300	1.1538	1280.0900	1.2801	10.943	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.00 Put	Bond Future	251.2900	0.2513	215.4800	0.2155	14.250	0.0000	0.0000
2025/07/23	R035	06/11/2025	11.00 Call	Bond Future	5969.3000	5.9693	6252.2600	6.2523	4.740	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.68 Call	Bond Future	4480.1800	4.4802	4738.6400	4.7386	5.769	0.0000	0.0000
2025/07/23	R035	06/11/2025	10.68 Put	Bond Future	466.2500	0.4663	405.9400	0.4059	12.935	0.0000	0.0000
2025/07/23	R035	05/02/2026	11.17 Call	Bond Future	6537.2600	6.5373	6805.6100	6.8056	4.105	0.0000	0.0000
2025/07/23	R035	05/02/2026	11.17 Put	Bond Future	614.4700	0.6145	557.5000	0.5575	9.271	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.67 Call	Bond Future	4452.3800	4.4524	4683.1800	4.6832	5.184	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.67 Put	Bond Future	1136.7900	1.1368	1042.2700	1.0423	8.315	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.17 Put	Bond Future	2044.0400	2.0440	1896.3600	1.8964	7.225	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.17 Call	Bond Future	2647.6300	2.6476	2825.2700	2.8253	6.709	0.0000	0.0000
2025/07/23	R035	05/02/2026	11.00 Put	Bond Future	759.0100	0.7590	690.9800	0.6910	8.963	0.0000	0.0000
2025/07/23	R035	05/02/2026	11.00 Call	Bond Future	5806.8300	5.8068	6064.1200	6.0641	4.431	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.44 Put	Bond Future	1495.7900	1.4958	1378.6800	1.3787	7.829	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.44 Call	Bond Future	3577.1600	3.5772	3785.3700	3.7854	5.821	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.94 Put	Bond Future	817.5000	0.8175	745.1700	0.7452	8.848	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.94 Call	Bond Future	5553.7000	5.5537	5806.6900	5.8067	4.555	0.0000	0.0000
2025/07/23	R035	05/02/2026	12.44 Call	Bond Future	12203.4500	12.2035	12517.0100	12.5170	2.569	0.0000	0.0000
2025/07/23	R035	05/02/2026	12.44 Put	Bond Future	99.1400	0.0991	87.3800	0.0874	11.862	0.0000	0.0000
2025/07/23	R035	05/02/2026		Bond Future	10.0614	97.0452	10.0032	97.3705	0.578	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.79 Call	Bond Future	4933.4100	4.9334	5174.6400	5.1746	4.890	0.0000	0.0000
2025/07/23	R035	05/02/2026	10.79 Put	Bond Future	982.7100	0.9827	898.6200	0.8986	8.557	0.0000	0.0000
2025/07/23	R035	07/05/2026		Bond Future	10.1689	94.3251	10.1080	94.6572	0.598	0.0000	0.0000
2025/07/23	R035	07/05/2026	10.86 Call	Bond Future	5160.0500	5.1601	5391.3900	5.3914	4.483	0.0000	0.0000
2025/07/23	R035	07/05/2026	10.86 Put	Bond Future	1495.2500	1.4953	1394.4500	1.3945	6.741	0.0000	0.0000
2025/07/23	R035	06/08/2026		Bond Future	10.2872	96.0630	10.2234	96.4021	0.620	0.0000	0.0000
2025/07/23	R035	06/08/2026	11.06 Call	Bond Future	5705.2500	5.7053	5940.4600	5.9405	4.123	0.0000	0.0000
2025/07/23	R035	06/08/2026	11.06 Put	Bond Future	1722.9900	1.7230	1619.1700	1.6192	6.026	0.0000	0.0000
2025/07/23	R038	07/08/2025		Bond Future	10.4906	106.6113	10.4419	106.9556	0.465	0.0000	0.0000
2025/07/23	R038	07/08/2025	11.24 Call	Bond Future	5097.3200	5.0973	5438.1200	5.4381	6.686	0.0000	0.0000
2025/07/23	R038	07/08/2025	11.24 Put	Bond Future	6.6600	0.0067	3.1100	0.0031	53.303	0.0000	0.0000
2025/07/23	R038	06/11/2025		Bond Future	10.5982	103.1150	10.5474	103.4664	0.479	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	
2025/07/23	R038	06/11/2025	11.24 Call	Bond Future	4913.0300	4.9130	5190.5100	5.1905	5.648	0.0000	0.0000
2025/07/23	R038	06/11/2025	11.24 Put	Bond Future	617.4800	0.6175	543.5800	0.5436	11.968	0.0000	0.0000
2025/07/23	R038	06/11/2025	12.33 Call	Bond Future	11076.0200	11.0760	11416.5000	11.4165	3.074	0.0000	0.0000
2025/07/23	R038	06/11/2025	12.33 Put	Bond Future	68.0400	0.0680	57.1400	0.0571	16.020	0.0000	0.0000
2025/07/23	R038	06/11/2025	10.98 Put	Bond Future	1004.8600	1.0049	896.1000	0.8961	10.823	0.0000	0.0000
2025/07/23	R038	06/11/2025	10.98 Call	Bond Future	3592.5000	3.5925	3835.1200	3.8351	6.754	0.0000	0.0000
2025/07/23	R038	05/02/2026		Bond Future	10.7127	105.0337	10.6598	105.3923	0.494	0.0000	0.0000
2025/07/23	R038	05/02/2026	11.44 Call	Bond Future	5975.0700	5.9751	6239.2100	6.2392	4.421	0.0000	0.0000
2025/07/23	R038	05/02/2026	11.44 Put	Bond Future	1226.6800	1.2267	1132.1800	1.1322	7.704	0.0000	0.0000
2025/07/23	R038	07/05/2026		Bond Future	10.8362	101.4787	10.7809	101.8448	0.510	0.0000	0.0000
2025/07/23	R038	07/05/2026	11.40 Call	Bond Future	5656.8400	5.6568	5900.8400	5.9008	4.313	0.0000	0.0000
2025/07/23	R038	07/05/2026	11.40 Put	Bond Future	2027.3200	2.0273	1905.2300	1.9052	6.022	0.0000	0.0000
2025/07/23	R038	06/08/2026		Bond Future	10.9684	103.3471	10.9107	103.7209	0.526	0.0000	0.0000
2025/07/23	R038	06/08/2026	11.77 Call	Bond Future	7143.8100	7.1438	7403.2600	7.4033	3.632	0.0000	0.0000
2025/07/23	R038	06/08/2026	11.77 Put	Bond Future	2153.6100	2.1536	2039.3000	2.0393	5.308	0.0000	0.0000
2025/07/23	R053	07/08/2025		Bond Future	11.0699	108.9842	11.0012	109.6017	0.621	0.0000	0.0000
2025/07/23	R053	07/08/2025	13.17 Call	Bond Future	16150.1100	16.1501	16767.6300	16.7676	3.824	0.0000	0.0000
2025/07/23	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R053	06/11/2025		Bond Future	11.1729	105.1539	11.1016	105.7836	0.638	0.0000	0.0000
2025/07/23	R053	06/11/2025	11.76 Call	Bond Future	5892.8100	5.8928	6378.9900	6.3790	8.250	0.0000	0.0000
2025/07/23	R053	06/11/2025	11.76 Put	Bond Future	953.1700	0.9532	809.7200	0.8097	15.050	0.0000	0.0000
2025/07/23	R053	05/02/2026		Bond Future	11.2810	107.1105	11.2070	107.7525	0.656	0.0000	0.0000
2025/07/23	R053	05/02/2026	11.49 Call	Bond Future	4789.3800	4.7894	5167.5600	5.1676	7.896	0.0000	0.0000
2025/07/23	R053	05/02/2026	11.49 Put	Bond Future	3012.6500	3.0127	2748.8100	2.7488	8.758	0.0000	0.0000
2025/07/23	R053	07/05/2026		Bond Future	11.3956	103.2166	11.3188	103.8713	0.674	0.0000	0.0000
2025/07/23	R053	07/05/2026	11.69 Call	Bond Future	5858.4300	5.8584	6255.0700	6.2551	6.770	0.0000	0.0000
2025/07/23	R053	07/05/2026	11.69 Put	Bond Future	3416.9700	3.4170	3158.9600	3.1590	7.551	0.0000	0.0000
2025/07/23	R053	06/08/2026		Bond Future	11.5167	105.1167	11.4369	105.7844	0.694	0.0000	0.0000
2025/07/23	R053	06/08/2026	12.28 Call	Bond Future	9008.9400	9.0089	9470.4700	9.4705	5.123	0.0000	0.0000
2025/07/23	R053	06/08/2026	12.28 Put	Bond Future	3003.5600	3.0036	2797.3700	2.7974	6.865	0.0000	0.0000
2025/07/23	R186	07/08/2025		Bond Future	7.7258	104.9840	7.7196	104.9920	0.080	0.0000	0.0000
2025/07/23	R186	07/08/2025	9.68 Call	Bond Future	2496.8300	2.4968	2504.8900	2.5049	0.323	0.0000	0.0000
2025/07/23	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R186	07/08/2025	10.25 Call	Bond Future	3209.1800	3.2092	3217.2400	3.2172	0.251	0.0000	0.0000
2025/07/23	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R186	07/08/2025	9.22 Call	Bond Future	1916.7600	1.9168	1924.8200	1.9248	0.421	0.0000	0.0000
2025/07/23	R186	06/11/2025		Bond Future	7.7629	106.9417	7.7547	106.9505	0.106	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
2025/07/23	R186	06/11/2025	8.13 Call	Bond Future	467.1900	0.4672	473.1300	1.271	0.0000	0.0000
2025/07/23	R186	06/11/2025	8.13 Put	Bond Future	76.3600	0.0764	73.5100	3.732	0.0000	0.0000
2025/07/23	R186	05/02/2026		Bond Future	7.8339	103.6270	7.8223	103.6366	0.147	0.0000
2025/07/23	R186	05/02/2026	8.43 Call	Bond Future	588.9700	0.5890	595.8200	1.163	0.0000	0.0000
2025/07/23	R186	05/02/2026	8.43 Put	Bond Future	94.3500	0.0944	91.5900	2.925	0.0000	0.0000
2025/07/23	R186	07/05/2026		Bond Future	8.0118	105.5312	7.9939	105.5419	0.223	0.0000
2025/07/23	R186	07/05/2026	8.69 Call	Bond Future	506.7600	0.5068	514.2200	1.472	0.0000	0.0000
2025/07/23	R186	07/05/2026	8.69 Put	Bond Future	105.4900	0.1055	102.3200	3.005	0.0000	0.0000
2025/07/23	R186	06/08/2026		Bond Future	8.4000	102.1698	8.3672	102.1815	0.391	0.0000
2025/07/23	R186	06/08/2026	8.57 Call	Bond Future	209.0000	0.2090	215.3200	3.024	0.0000	0.0000
2025/07/23	R186	06/08/2026	8.57 Put	Bond Future	148.5100	0.1485	143.1500	3.609	0.0000	0.0000
2025/07/23	R202	07/08/2025		Bond Future	268.4654	268.4654	268.4900	268.4900	0.009	0.0000
2025/07/23	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R202	07/08/2025	271.60 Put	Bond Future	3134.6300	3.1346	3110.0400	3.1100	0.784	0.0000
2025/07/23	R202	06/11/2025		Bond Future	273.5383	273.5383	273.5648	273.5648	0.010	0.0000
2025/07/23	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R202	06/11/2025	275.64 Put	Bond Future	2101.7200	2.1017	2075.2000	2.0752	1.262	0.0000
2025/07/23	R202	05/02/2026		Bond Future	273.3590	273.3590	273.3858	273.3858	0.010	0.0000
2025/07/23	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R202	05/02/2026	277.82 Put	Bond Future	4461.0000	4.4610	4434.1900	4.4342	0.601	0.0000
2025/07/23	R202	07/05/2026		Bond Future	278.4485	278.4485	278.4782	278.4782	0.011	0.0000
2025/07/23	R202	07/05/2026	277.55 Call	Bond Future	898.4600	0.8985	928.2000	0.9282	3.310	0.0000
2025/07/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R202	06/08/2026		Bond Future	278.2199	278.2199	278.2497	278.2497	0.011	0.0000
2025/07/23	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R202	06/08/2026	278.86 Put	Bond Future	640.1000	0.6401	610.2800	0.6103	4.659	0.0000
2025/07/23	R209	07/08/2025		Bond Future	10.1375	77.3236	10.0893	77.5803	0.475	0.0000
2025/07/23	R209	07/08/2025	12.68 Call	Bond Future	12045.3200	12.0453	12302.0400	12.3020	2.131	0.0000
2025/07/23	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R209	06/11/2025		Bond Future	10.2289	75.6136	10.1788	75.8755	0.490	0.0000
2025/07/23	R209	06/11/2025	11.27 Call	Bond Future	5448.7100	5.4487	5678.0400	5.6780	4.209	0.0000
2025/07/23	R209	06/11/2025	11.27 Put	Bond Future	264.3600	0.2644	231.7400	0.2317	12.339	0.0000
2025/07/23	R209	05/02/2026		Bond Future	10.3265	77.0207	10.2745	77.2880	0.504	0.0000
2025/07/23	R209	05/02/2026	10.93 Call	Bond Future	4069.0000	4.0690	4257.5700	4.2576	4.634	0.0000
2025/07/23	R209	05/02/2026	10.93 Put	Bond Future	1060.1400	1.0601	981.4300	0.9814	7.424	0.0000
2025/07/23	R209	07/05/2026		Bond Future	10.4322	75.2847	10.3780	75.5575	0.520	0.0000
2025/07/23	R209	07/05/2026	11.07 Call	Bond Future	4576.2600	4.5763	4762.5300	4.7625	4.070	0.0000
2025/07/23	R209	07/05/2026	11.07 Put	Bond Future	1461.4000	1.4614	1374.8400	1.3748	5.923	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
2025/07/23	R209	06/08/2026		Bond Future	10.5460	76.6716	10.4895	76.9501	0.536	0.0000
2025/07/23	R209	06/08/2026	11.39 Call	Bond Future	5534.3500	5.5344	5731.0200	5.7310	3.554	0.0000
2025/07/23	R209	06/08/2026	11.39 Put	Bond Future	1529.2900	1.5293	1447.4500	1.4475	5.352	0.0000
2025/07/23	R210	07/08/2025		Bond Future	250.6094	250.6094	250.7757	250.7757	0.066	0.0000
2025/07/23	R210	07/08/2025	248.44 Call	Bond Future	2169.3800	2.1694	2335.7400	2.3357	7.669	0.0000
2025/07/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R210	06/11/2025		Bond Future	251.9203	251.9203	252.0893	252.0893	0.067	0.0000
2025/07/23	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R210	06/11/2025	252.14 Put	Bond Future	219.6900	0.2197	50.7200	0.0507	76.913	0.0000
2025/07/23	R210	05/02/2026		Bond Future	256.6694	256.6694	256.8432	256.8432	0.068	0.0000
2025/07/23	R210	05/02/2026	253.10 Call	Bond Future	3569.3700	3.5694	3743.1700	3.7432	4.869	0.0000
2025/07/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R210	07/05/2026		Bond Future	257.9676	257.9676	258.1457	258.1457	0.069	0.0000
2025/07/23	R210	07/05/2026	255.40 Call	Bond Future	2567.6400	2.5676	2745.7200	2.7457	6.936	0.0000
2025/07/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R210	06/08/2026		Bond Future	262.7836	262.7836	262.9672	262.9672	0.070	0.0000
2025/07/23	R210	06/08/2026	259.84 Call	Bond Future	2943.6400	2.9436	3127.1800	3.1272	6.235	0.0000
2025/07/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R213	07/08/2025		Bond Future	8.7169	95.7003	8.6695	95.8963	0.544	0.0000
2025/07/23	R213	07/08/2025	11.66 Call	Bond Future	11233.2100	11.2332	11429.2600	11.4293	1.745	0.0000
2025/07/23	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R213	06/11/2025		Bond Future	8.7859	93.9332	8.7356	94.1334	0.573	0.0000
2025/07/23	R213	06/11/2025	10.05 Call	Bond Future	4947.0500	4.9471	5134.5400	5.1345	3.790	0.0000
2025/07/23	R213	06/11/2025	10.05 Put	Bond Future	83.5000	0.0835	70.7300	0.0707	15.293	0.0000
2025/07/23	R213	05/02/2026		Bond Future	8.8655	95.6815	8.8119	95.8861	0.604	0.0000
2025/07/23	R213	05/02/2026	9.89 Call	Bond Future	4201.3100	4.2013	4369.6400	4.3696	4.007	0.0000
2025/07/23	R213	05/02/2026	9.89 Put	Bond Future	390.0100	0.3900	353.7700	0.3538	9.292	0.0000
2025/07/23	R213	07/05/2026		Bond Future	8.9511	93.8881	8.8941	94.0972	0.638	0.0000
2025/07/23	R213	07/05/2026	9.80 Call	Bond Future	3748.1400	3.7481	3904.6200	3.9046	4.175	0.0000
2025/07/23	R213	07/05/2026	9.80 Put	Bond Future	704.7600	0.7048	652.1400	0.6521	7.466	0.0000
2025/07/23	R213	06/08/2026		Bond Future	9.0504	95.6186	8.9893	95.8324	0.675	0.0000
2025/07/23	R213	06/08/2026	9.69 Call	Bond Future	3308.2900	3.3083	3452.4000	3.4524	4.356	0.0000
2025/07/23	R213	06/08/2026	9.69 Put	Bond Future	1105.7900	1.1058	1036.1800	1.0362	6.295	0.0000
2025/07/23	R214	07/08/2025		Bond Future	10.8490	70.5725	10.7905	70.9010	0.539	0.0000
2025/07/23	R214	07/08/2025	12.97 Call	Bond Future	10485.4700	10.4855	10814.0000	10.8140	3.133	0.0000
2025/07/23	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/23	R214	06/11/2025		Bond Future	10.9491	68.5905	10.8886	68.9255	0.553	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
2025/07/23	R214	06/11/2025	11.64 Call	Bond Future	4164.2500	4.1643	4431.8700	4.4319	6.427	0.0000	0.0000
2025/07/23	R214	06/11/2025	11.64 Put	Bond Future	506.1100	0.5061	438.6700	0.4387	13.325	0.0000	0.0000
2025/07/23	R214	05/02/2026		Bond Future	11.0564	69.8670	10.9937	70.2088	0.567	0.0000	0.0000
2025/07/23	R214	05/02/2026	11.26 Call	Bond Future	2914.9800	2.9150	3114.9400	3.1149	6.860	0.0000	0.0000
2025/07/23	R214	05/02/2026	11.26 Put	Bond Future	1823.0900	1.8231	1681.2900	1.6813	7.778	0.0000	0.0000
2025/07/23	R214	07/05/2026		Bond Future	11.1652	67.8526	11.1002	68.2013	0.582	0.0000	0.0000
2025/07/23	R214	07/05/2026	11.53 Call	Bond Future	3876.5900	3.8766	4093.5800	4.0936	5.597	0.0000	0.0000
2025/07/23	R214	07/05/2026	11.53 Put	Bond Future	1967.4000	1.9674	1835.7600	1.8358	6.691	0.0000	0.0000
2025/07/23	R214	06/08/2026		Bond Future	11.2820	69.1028	11.2146	69.4584	0.597	0.0000	0.0000
2025/07/23	R214	06/08/2026	11.97 Call	Bond Future	5386.0600	5.3861	5627.3200	5.6273	4.479	0.0000	0.0000
2025/07/23	R214	06/08/2026	11.97 Put	Bond Future	1909.1100	1.9091	1794.7700	1.7948	5.989	0.0000	0.0000
2025/07/23	R248	07/08/2025		Bond Future	11.1503	84.2488	11.0865	84.6860	0.572	0.0000	0.0000
2025/07/23	R248	07/08/2025	13.21 Call	Bond Future	12214.7700	12.2148	12651.9600	12.6520	3.579	0.0000	0.0000
2025/07/23	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	R248	06/11/2025		Bond Future	11.2566	81.3802	11.1906	81.8260	0.587	0.0000	0.0000
2025/07/23	R248	06/11/2025	11.74 Call	Bond Future	4060.2000	4.0602	4384.5800	4.3846	7.989	0.0000	0.0000
2025/07/23	R248	06/11/2025	11.74 Put	Bond Future	922.2300	0.9222	800.7800	0.8008	13.169	0.0000	0.0000
2025/07/23	R248	05/02/2026		Bond Future	11.3704	82.8948	11.3019	83.3494	0.603	0.0000	0.0000
2025/07/23	R248	05/02/2026	11.46 Call	Bond Future	3154.4000	3.1544	3402.9000	3.4029	7.878	0.0000	0.0000
2025/07/23	R248	05/02/2026	11.46 Put	Bond Future	2567.1400	2.5671	2361.0400	2.3610	8.028	0.0000	0.0000
2025/07/23	R248	07/05/2026		Bond Future	11.4853	79.9778	11.4141	80.4415	0.619	0.0000	0.0000
2025/07/23	R248	07/05/2026	11.72 Call	Bond Future	4247.3000	4.2473	4519.8500	4.5199	6.417	0.0000	0.0000
2025/07/23	R248	07/05/2026	11.72 Put	Bond Future	2749.8000	2.7498	2558.6600	2.5587	6.951	0.0000	0.0000
2025/07/23	R248	06/08/2026		Bond Future	11.6086	81.4509	11.5346	81.9239	0.637	0.0000	0.0000
2025/07/23	R248	06/08/2026	12.37 Call	Bond Future	6912.0900	6.9121	7238.0600	7.2381	4.716	0.0000	0.0000
2025/07/23	R248	06/08/2026	12.37 Put	Bond Future	2310.3900	2.3104	2163.3700	2.1634	6.363	0.0000	0.0000
2025/07/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

