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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2025 TO 24/07/2025

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
2025/07/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2029	07/08/2025		Bond Future	138.8730	138.8730	138.9230	138.9230	0.036	0.0000	0.0000
2025/07/24	2029	07/08/2025	137.41 Call	Bond Future	1463.0400	1.4630	1513.0000	1.5130	3.415	0.0000	0.0000
2025/07/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2029	06/11/2025		Bond Future	140.0595	140.0595	140.1106	140.1106	0.037	0.0000	0.0000
2025/07/24	2029	06/11/2025	139.79 Call	Bond Future	269.4900	0.2695	320.6400	0.3206	18.980	0.0000	0.0000
2025/07/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/24	2029	05/02/2026		Bond Future	142.7007	142.7007	142.7532	0.037	0.0000	0.0000
2025/07/24	2029	05/02/2026	140.11 Call	Bond Future	2590.7400	2.5907	2643.1800	2.6432	2.024	0.0000
2025/07/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2029	07/05/2026		Bond Future	143.8975	143.8975	143.9513	143.9513	0.037	0.0000
2025/07/24	2029	07/05/2026	141.82 Call	Bond Future	2077.4500	2.0775	2131.3100	2.1313	2.593	0.0000
2025/07/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2029	06/08/2026		Bond Future	146.5855	146.5855	146.6407	146.6407	0.038	0.0000
2025/07/24	2029	06/08/2026	144.10 Call	Bond Future	2485.4900	2.4855	2540.7300	2.5407	2.222	0.0000
2025/07/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2030	07/08/2025	8.72 Put	Bond Future	38.4300	0.0384	46.9800	0.0470	22.248	0.0000
2025/07/24	2030	07/08/2025	8.72 Call	Bond Future	1527.5100	1.5275	1372.7300	1.3727	10.133	0.0000
2025/07/24	2030	07/08/2025	9.22 Put	Bond Future	0.6900	0.0007	0.7800	0.0008	13.043	0.0000
2025/07/24	2030	07/08/2025	9.22 Call	Bond Future	3258.4900	3.2585	3095.2500	3.0953	5.010	0.0000
2025/07/24	2030	07/08/2025	9.81 Call	Bond Future	5294.4100	5.2944	5131.0800	5.1311	3.085	0.0000
2025/07/24	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2030	07/08/2025	12.12 Call	Bond Future	12771.3600	12.7714	12608.0300	12.6080	1.279	0.0000
2025/07/24	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2030	07/08/2025	10.48 Call	Bond Future	7542.8200	7.5428	7379.4900	7.3795	2.165	0.0000
2025/07/24	2030	07/08/2025		Bond Future	8.3076	99.1271	8.3525	98.9638	0.540	0.0000
2025/07/24	2030	07/08/2025	11.11 Call	Bond Future	9596.5300	9.5965	9433.2000	9.4332	1.702	0.0000
2025/07/24	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2030	06/11/2025		Bond Future	8.3555	100.9762	8.4034	100.8100	0.574	0.0000
2025/07/24	2030	06/11/2025	9.54 Call	Bond Future	4065.6200	4.0656	3907.3300	3.9073	3.893	0.0000
2025/07/24	2030	06/11/2025	9.54 Put	Bond Future	56.5500	0.0566	64.4400	0.0644	13.952	0.0000
2025/07/24	2030	06/11/2025	8.72 Put	Bond Future	445.5700	0.4456	492.3900	0.4924	10.508	0.0000
2025/07/24	2030	06/11/2025	8.72 Call	Bond Future	1701.0500	1.7011	1581.6900	1.5817	7.017	0.0000
2025/07/24	2030	06/11/2025	9.22 Put	Bond Future	145.5500	0.1456	163.4600	0.1635	12.305	0.0000
2025/07/24	2030	06/11/2025	9.22 Call	Bond Future	3091.5500	3.0916	2943.2800	2.9433	4.796	0.0000
2025/07/24	2030	06/11/2025	10.08 Call	Bond Future	5778.4200	5.7784	5613.6000	5.6136	2.852	0.0000
2025/07/24	2030	06/11/2025	10.08 Put	Bond Future	8.0700	0.0081	9.4300	0.0094	16.853	0.0000
2025/07/24	2030	05/02/2026		Bond Future	8.4124	98.8482	8.4638	98.6791	0.611	0.0000
2025/07/24	2030	05/02/2026	9.49 Call	Bond Future	3725.6600	3.7257	3579.9900	3.5800	3.910	0.0000
2025/07/24	2030	05/02/2026	9.49 Put	Bond Future	256.3400	0.2563	279.7500	0.2798	9.132	0.0000
2025/07/24	2030	07/05/2026		Bond Future	8.4933	100.6654	8.5487	100.4935	0.652	0.0000
2025/07/24	2030	07/05/2026	9.39 Call	Bond Future	3273.4400	3.2734	3140.4100	3.1404	4.064	0.0000
2025/07/24	2030	07/05/2026	9.39 Put	Bond Future	535.5600	0.5356	574.4600	0.5745	7.263	0.0000
2025/07/24	2030	06/08/2026		Bond Future	8.5922	98.5121	8.6522	98.3373	0.699	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	
2025/07/24	2030	06/08/2026	9.22 Call			Bond Future	2722.8900	2.7229	2604.1100	2.6041	4.362	0.0000	0.0000
2025/07/24	2030	06/08/2026	9.22 Put			Bond Future	914.5200	0.9145	970.5600	0.9706	6.128	0.0000	0.0000
2025/07/24	2031	07/08/2025				Bond Future	107.6664	107.6664	107.4603	107.4603	0.191	0.0000	0.0000
2025/07/24	2031	07/08/2025	107.65 Call			Bond Future	134.6000	0.1346	49.7700	0.0498	63.024	0.0000	0.0000
2025/07/24	2031	07/08/2025	107.65 Put			Bond Future	118.2300	0.1182	239.4800	0.2395	102.554	0.0000	0.0000
2025/07/24	2031	06/11/2025				Bond Future	109.7014	109.7014	109.4917	109.4917	0.191	0.0000	0.0000
2025/07/24	2031	06/11/2025	109.69 Call			Bond Future	284.0300	0.2840	188.7800	0.1888	33.535	0.0000	0.0000
2025/07/24	2031	06/11/2025	109.69 Put			Bond Future	272.6100	0.2726	387.1000	0.3871	41.998	0.0000	0.0000
2025/07/24	2031	05/02/2026				Bond Future	109.3842	109.3842	109.1708	109.1708	0.195	0.0000	0.0000
2025/07/24	2031	05/02/2026	111.76 Call			Bond Future	0.1300	0.0001	0.0400	0.0000	69.231	0.0000	0.0000
2025/07/24	2031	05/02/2026	111.76 Put			Bond Future	2375.9100	2.3759	2589.2000	2.5892	8.977	0.0000	0.0000
2025/07/24	2031	07/05/2026				Bond Future	111.4212	111.4212	111.2042	111.2042	0.195	0.0000	0.0000
2025/07/24	2031	07/05/2026	113.84 Call			Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	0.0000
2025/07/24	2031	07/05/2026	113.84 Put			Bond Future	2418.7900	2.4188	2635.8300	2.6358	8.973	0.0000	0.0000
2025/07/24	2031	06/08/2026				Bond Future	111.0751	111.0751	110.8545	110.8545	0.199	0.0000	0.0000
2025/07/24	2031	06/08/2026	113.81 Call			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2025/07/24	2031	06/08/2026	113.81 Put			Bond Future	2734.9200	2.7349	2955.5500	2.9556	8.067	0.0000	0.0000
2025/07/24	2032	07/08/2025	9.40 Put			Bond Future	79.8300	0.0798	91.4700	0.0915	14.581	0.0000	0.0000
2025/07/24	2032	07/08/2025	9.40 Call			Bond Future	1969.5100	1.9695	1791.5700	1.7916	9.035	0.0000	0.0000
2025/07/24	2032	07/08/2025	9.90 Put			Bond Future	3.7900	0.0038	3.9700	0.0040	4.749	0.0000	0.0000
2025/07/24	2032	07/08/2025	9.90 Call			Bond Future	4199.3200	4.1993	4009.9200	4.0099	4.510	0.0000	0.0000
2025/07/24	2032	07/08/2025	10.59 Call			Bond Future	7262.3900	7.2624	7072.8100	7.0728	2.610	0.0000	0.0000
2025/07/24	2032	07/08/2025	10.59 Put			Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/07/24	2032	07/08/2025				Bond Future	9.0016	99.3090	9.0411	99.1195	0.439	0.0000	0.0000
2025/07/24	2032	07/08/2025	12.01 Call			Bond Future	13177.6800	13.1777	12988.1000	12.9881	1.439	0.0000	0.0000
2025/07/24	2032	07/08/2025	12.01 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2025/07/24	2032	06/11/2025				Bond Future	9.0755	97.0009	9.1170	96.8080	0.458	0.0000	0.0000
2025/07/24	2032	06/11/2025	10.42 Call			Bond Future	6092.4900	6.0925	5908.1500	5.9082	3.026	0.0000	0.0000
2025/07/24	2032	06/11/2025	10.42 Put			Bond Future	87.4500	0.0875	96.0300	0.0960	9.811	0.0000	0.0000
2025/07/24	2032	06/11/2025	9.40 Put			Bond Future	736.1200	0.7361	794.5700	0.7946	7.940	0.0000	0.0000
2025/07/24	2032	06/11/2025	9.40 Call			Bond Future	2230.3200	2.2303	2095.8500	2.0959	6.029	0.0000	0.0000
2025/07/24	2032	06/11/2025	9.90 Put			Bond Future	271.3100	0.2713	296.0000	0.2960	9.100	0.0000	0.0000
2025/07/24	2032	06/11/2025	9.90 Call			Bond Future	4011.3000	4.0113	3843.0700	3.8431	4.194	0.0000	0.0000
2025/07/24	2032	06/11/2025	10.89 Call			Bond Future	8022.3300	8.0223	7832.4200	7.8324	2.367	0.0000	0.0000
2025/07/24	2032	06/11/2025	10.89 Put			Bond Future	29.9100	0.0299	32.9200	0.0329	10.064	0.0000	0.0000
2025/07/24	2032	05/02/2026				Bond Future	9.1578	98.8067	9.2015	98.6103	0.478	0.0000	0.0000
2025/07/24	2032	05/02/2026	10.16 Call			Bond Future	4870.9600	4.8710	4707.2900	4.7073	3.360	0.0000	0.0000
2025/07/24	2032	05/02/2026	10.16 Put			Bond Future	494.7300	0.4947	527.3900	0.5274	6.602	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
2025/07/24	2032	07/05/2026		Bond Future	9.2513	96.4634	9.2974	96.2637	0.498	0.0000
2025/07/24	2032	07/05/2026	10.14 Call	Bond Future	4643.7500	4.6438	4491.0900	4.4911	3.287	0.0000
2025/07/24	2032	07/05/2026	10.14 Put	Bond Future	883.9000	0.8839	930.9400	0.9309	5.322	0.0000
2025/07/24	2032	06/08/2026		Bond Future	9.3564	98.2410	9.4051	98.0380	0.520	0.0000
2025/07/24	2032	06/08/2026	10.12 Call	Bond Future	4335.4300	4.3354	4190.5900	4.1906	3.341	0.0000
2025/07/24	2032	06/08/2026	10.12 Put	Bond Future	1211.8000	1.2118	1270.0400	1.2700	4.806	0.0000
2025/07/24	2033	07/08/2025		Bond Future	130.0357	130.0357	130.0393	130.0393	0.003	0.0000
2025/07/24	2033	07/08/2025	128.65 Call	Bond Future	1385.6700	1.3857	1389.2700	1.3893	0.260	0.0000
2025/07/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2033	06/11/2025		Bond Future	130.9552	130.9552	130.9591	130.9591	0.003	0.0000
2025/07/24	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2033	06/11/2025	133.14 Put	Bond Future	2184.7900	2.1848	2180.9200	2.1809	0.177	0.0000
2025/07/24	2033	05/02/2026		Bond Future	133.4249	133.4249	133.4292	133.4292	0.003	0.0000
2025/07/24	2033	05/02/2026	132.88 Call	Bond Future	544.8700	0.5449	549.1700	0.5492	0.789	0.0000
2025/07/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2033	07/05/2026		Bond Future	134.3469	134.3469	134.3517	134.3517	0.004	0.0000
2025/07/24	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2033	07/05/2026	135.16 Put	Bond Future	813.1400	0.8131	808.3400	0.8083	0.590	0.0000
2025/07/24	2033	06/08/2026		Bond Future	136.8566	136.8566	136.8619	136.8619	0.004	0.0000
2025/07/24	2033	06/08/2026	134.25 Call	Bond Future	2606.5900	2.6066	2611.8600	2.6119	0.202	0.0000
2025/07/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2037	07/08/2025	10.50 Put	Bond Future	389.8100	0.3898	375.6400	0.3756	3.635	0.0000
2025/07/24	2037	07/08/2025	10.50 Call	Bond Future	1165.9100	1.1659	1128.0600	1.1281	3.246	0.0000
2025/07/24	2037	07/08/2025	11.00 Put	Bond Future	17.2900	0.0173	14.3700	0.0144	16.888	0.0000
2025/07/24	2037	07/08/2025	11.00 Call	Bond Future	3707.5700	3.7076	3680.9700	3.6810	0.717	0.0000
2025/07/24	2037	07/08/2025	11.83 Call	Bond Future	8234.2800	8.2343	8210.5900	8.2106	0.288	0.0000
2025/07/24	2037	07/08/2025	11.83 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/07/24	2037	07/08/2025	11.45 Call	Bond Future	6198.2200	6.1982	6174.4100	6.1744	0.384	0.0000
2025/07/24	2037	07/08/2025	11.45 Put	Bond Future	0.3900	0.0004	0.2600	0.0003	33.333	0.0000
2025/07/24	2037	07/08/2025	12.17 Call	Bond Future	9996.0200	9.9960	9972.3400	9.9723	0.237	0.0000
2025/07/24	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	2037	07/08/2025	11.42 Call	Bond Future	6034.4600	6.0345	6010.6100	6.0106	0.395	0.0000
2025/07/24	2037	07/08/2025	11.42 Put	Bond Future	0.5200	0.0005	0.3500	0.0004	32.692	0.0000
2025/07/24	2037	07/08/2025	10.55 Put	Bond Future	303.0200	0.3030	289.1800	0.2892	4.567	0.0000
2025/07/24	2037	07/08/2025	10.55 Call	Bond Future	1376.8000	1.3768	1339.2800	1.3393	2.725	0.0000
2025/07/24	2037	07/08/2025	10.64 Put	Bond Future	186.0500	0.1861	173.9800	0.1740	6.488	0.0000
2025/07/24	2037	07/08/2025	10.64 Call	Bond Future	1792.1000	1.7921	1756.3500	1.7564	1.995	0.0000
2025/07/24	2037	07/08/2025	11.82 Call	Bond Future	8181.6100	8.1816	8157.9200	8.1579	0.290	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
2025/07/24	2037	07/08/2025	11.82 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/24	2037	07/08/2025	11.07 Call	Bond Future		4097.5000	4.0975	4071.8600	4.0719	0.626	0.0000	0.0000
2025/07/24	2037	07/08/2025	11.07 Put	Bond Future		10.1300	0.0101	8.1700	0.0082	19.348	0.0000	0.0000
2025/07/24	2037	07/08/2025	10.34 Put	Bond Future		796.2700	0.7963	785.5500	0.7856	1.346	0.0000	0.0000
2025/07/24	2037	07/08/2025	10.34 Call	Bond Future		610.2100	0.6102	575.8100	0.5758	5.637	0.0000	0.0000
2025/07/24	2037	07/08/2025		Bond Future		10.3708	87.8900	10.3747	87.8663	0.038	0.0000	0.0000
2025/07/24	2037	07/08/2025	13.01 Call	Bond Future		14117.4300	14.1174	14093.7500	14.0938	0.168	0.0000	0.0000
2025/07/24	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2037	06/11/2025		Bond Future		10.4691	89.5294	10.4731	89.5055	0.039	0.0000	0.0000
2025/07/24	2037	06/11/2025	11.63 Call	Bond Future		6764.1000	6.7641	6738.2100	6.7382	0.383	0.0000	0.0000
2025/07/24	2037	06/11/2025	11.63 Put	Bond Future		241.3800	0.2414	239.4300	0.2394	0.808	0.0000	0.0000
2025/07/24	2037	06/11/2025	10.50 Put	Bond Future		1736.4800	1.7365	1739.2300	1.7392	0.158	0.0000	0.0000
2025/07/24	2037	06/11/2025	10.50 Call	Bond Future		1919.3900	1.9194	1898.2000	1.8982	1.104	0.0000	0.0000
2025/07/24	2037	06/11/2025	11.00 Put	Bond Future		764.1200	0.7641	762.7700	0.7628	0.177	0.0000	0.0000
2025/07/24	2037	06/11/2025	11.00 Call	Bond Future		3834.5100	3.8345	3809.2200	3.8092	0.660	0.0000	0.0000
2025/07/24	2037	06/11/2025	12.16 Call	Bond Future		9354.8200	9.3548	9329.7000	9.3297	0.269	0.0000	0.0000
2025/07/24	2037	06/11/2025	12.16 Put	Bond Future		79.2000	0.0792	78.0200	0.0780	1.490	0.0000	0.0000
2025/07/24	2037	05/02/2026	12.27 Call	Bond Future		9427.3000	9.4273	9402.2300	9.4022	0.266	0.0000	0.0000
2025/07/24	2037	05/02/2026	12.27 Put	Bond Future		310.7800	0.3108	309.9200	0.3099	0.277	0.0000	0.0000
2025/07/24	2037	05/02/2026	10.90 Put	Bond Future		1753.3200	1.7533	1756.0800	1.7561	0.157	0.0000	0.0000
2025/07/24	2037	05/02/2026	10.90 Call	Bond Future		3609.2500	3.6093	3587.8000	3.5878	0.594	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.86 Call	Bond Future		7603.3800	7.6034	7578.4800	7.5785	0.327	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.86 Put	Bond Future		565.9600	0.5660	565.2700	0.5653	0.122	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.36 Call	Bond Future		5425.4400	5.4254	5401.6500	5.4017	0.438	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.36 Put	Bond Future		1030.1800	1.0302	1030.6000	1.0306	0.041	0.0000	0.0000
2025/07/24	2037	05/02/2026	10.65 Put	Bond Future		2311.4900	2.3115	2316.2200	2.3162	0.205	0.0000	0.0000
2025/07/24	2037	05/02/2026	10.65 Call	Bond Future		2741.8600	2.7419	2722.3800	2.7224	0.710	0.0000	0.0000
2025/07/24	2037	05/02/2026	12.73 Call	Bond Future		11499.6100	11.4996	11474.7200	11.4747	0.216	0.0000	0.0000
2025/07/24	2037	05/02/2026	12.73 Put	Bond Future		139.9600	0.1400	139.2800	0.1393	0.486	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.40 Put	Bond Future		982.5300	0.9825	982.8200	0.9828	0.030	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.40 Call	Bond Future		5593.6100	5.5936	5569.6900	5.5697	0.428	0.0000	0.0000
2025/07/24	2037	05/02/2026		Bond Future		10.5756	86.9378	10.5798	86.9136	0.039	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.20 Call	Bond Future		4767.0500	4.7671	4743.9000	4.7439	0.486	0.0000	0.0000
2025/07/24	2037	05/02/2026	11.20 Put	Bond Future		1242.9700	1.2430	1244.0300	1.2440	0.085	0.0000	0.0000
2025/07/24	2037	07/05/2026	12.40 Call	Bond Future		9568.2400	9.5682	9543.7600	9.5438	0.256	0.0000	0.0000
2025/07/24	2037	07/05/2026	12.40 Put	Bond Future		580.2800	0.5803	580.2400	0.5802	0.007	0.0000	0.0000
2025/07/24	2037	07/05/2026	10.95 Put	Bond Future		2446.8200	2.4468	2451.5400	2.4515	0.193	0.0000	0.0000
2025/07/24	2037	07/05/2026	10.95 Call	Bond Future		3878.5000	3.8785	3858.7800	3.8588	0.508	0.0000	0.0000
2025/07/24	2037	07/05/2026		Bond Future		10.6953	88.5356	10.6996	88.5112	0.040	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	
2025/07/24	2037	07/05/2026	11.32 Call	Bond Future	5211.3500	5.2114	5189.6000	5.1896	0.417	0.0000	0.0000
2025/07/24	2037	07/05/2026	11.32 Put	Bond Future	1757.6300	1.7576	1760.3200	1.7603	0.153	0.0000	0.0000
2025/07/24	2037	06/08/2026		Bond Future	10.8267	85.9076	10.8311	85.8829	0.041	0.0000	0.0000
2025/07/24	2037	06/08/2026	11.71 Call	Bond Future	6475.6100	6.4756	6453.7500	6.4538	0.338	0.0000	0.0000
2025/07/24	2037	06/08/2026	11.71 Put	Bond Future	1754.9400	1.7549	1757.7400	1.7577	0.160	0.0000	0.0000
2025/07/24	2038	07/08/2025		Bond Future	138.5986	138.5986	138.3159	138.3159	0.204	0.0000	0.0000
2025/07/24	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2038	07/08/2025	139.56 Put	Bond Future	961.4100	0.9614	1244.1100	1.2441	29.405	0.0000	0.0000
2025/07/24	2038	06/11/2025		Bond Future	141.2183	141.2183	140.9306	140.9306	0.204	0.0000	0.0000
2025/07/24	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2038	06/11/2025	143.88 Put	Bond Future	2661.7400	2.6617	2949.4300	2.9494	10.808	0.0000	0.0000
2025/07/24	2038	05/02/2026		Bond Future	141.7153	141.7153	141.4226	141.4226	0.207	0.0000	0.0000
2025/07/24	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2038	05/02/2026	143.20 Put	Bond Future	1484.7500	1.4848	1777.4400	1.7774	19.713	0.0000	0.0000
2025/07/24	2038	07/05/2026		Bond Future	144.3549	144.3549	144.0571	144.0571	0.206	0.0000	0.0000
2025/07/24	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2038	07/05/2026	144.53 Put	Bond Future	175.1000	0.1751	472.9400	0.4729	170.097	0.0000	0.0000
2025/07/24	2038	06/08/2026		Bond Future	144.8479	144.8479	144.5451	144.5451	0.209	0.0000	0.0000
2025/07/24	2038	06/08/2026	144.72 Call	Bond Future	127.9200	0.1279	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	174.9500	0.1750	100.000	0.0000	0.0000
2025/07/24	2040	07/08/2025	10.90 Put	Bond Future	541.3700	0.5414	526.0600	0.5261	2.828	0.0000	0.0000
2025/07/24	2040	07/08/2025	10.90 Call	Bond Future	1048.6300	1.0486	1008.1800	1.0082	3.857	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.20 Call	Bond Future	2521.7600	2.5218	2486.6800	2.4867	1.391	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.20 Put	Bond Future	108.4800	0.1085	98.5400	0.0985	9.163	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.50 Call	Bond Future	4271.2200	4.2712	4243.5200	4.2435	0.649	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.50 Put	Bond Future	13.9300	0.0139	11.3700	0.0114	18.378	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.60 Call	Bond Future	10524.9400	10.5249	10499.8000	10.4998	0.239	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.10 Put	Bond Future	195.1000	0.1951	182.0500	0.1821	6.689	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.10 Call	Bond Future	1980.0500	1.9801	1941.8600	1.9419	1.929	0.0000	0.0000
2025/07/24	2040	07/08/2025	10.80 Put	Bond Future	833.3600	0.8334	820.9700	0.8210	1.487	0.0000	0.0000
2025/07/24	2040	07/08/2025	10.80 Call	Bond Future	691.0800	0.6911	653.5500	0.6536	5.431	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.40 Put	Bond Future	28.9100	0.0289	24.5600	0.0246	15.047	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.40 Call	Bond Future	3678.2700	3.6783	3648.7800	3.6488	0.802	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.00 Call	Bond Future	7199.3600	7.1994	7174.1400	7.1741	0.350	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.00 Put	Bond Future	0.2100	0.0002	0.1300	0.0001	38.095	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.00 Put	Bond Future	333.6200	0.3336	318.4000	0.3184	4.562	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.00 Call	Bond Future	1483.2600	1.4833	1442.9000	1.4429	2.721	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
2025/07/24	2040	07/08/2025	11.70 Put	Bond Future	2.8700	0.0029	2.1400	0.0021	25.436	0.0000	0.0000
2025/07/24	2040	07/08/2025	11.70 Call	Bond Future	5456.2100	5.4562	5430.3400	5.4303	0.474	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.40 Call	Bond Future	9440.1900	9.4402	9415.0500	9.4151	0.266	0.0000	0.0000
2025/07/24	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2040	07/08/2025		Bond Future	10.8218	87.1162	10.8257	87.0911	0.036	0.0000	0.0000
2025/07/24	2040	07/08/2025	13.29 Call	Bond Future	14093.9500	14.0940	14068.8100	14.0688	0.178	0.0000	0.0000
2025/07/24	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2040	06/11/2025		Bond Future	10.9266	88.7412	10.9306	88.7158	0.036	0.0000	0.0000
2025/07/24	2040	06/11/2025	11.84 Call	Bond Future	6037.8700	6.0379	6009.8900	6.0099	0.463	0.0000	0.0000
2025/07/24	2040	06/11/2025	11.84 Put	Bond Future	470.1800	0.4702	467.6200	0.4676	0.544	0.0000	0.0000
2025/07/24	2040	05/02/2026		Bond Future	11.0395	85.8843	11.0436	85.8586	0.037	0.0000	0.0000
2025/07/24	2040	05/02/2026	11.49 Call	Bond Future	4439.2300	4.4392	4415.4100	4.4154	0.537	0.0000	0.0000
2025/07/24	2040	05/02/2026	11.49 Put	Bond Future	1675.2900	1.6753	1677.1700	1.6772	0.112	0.0000	0.0000
2025/07/24	2040	05/02/2026	13.23 Call	Bond Future	12437.1800	12.4372	12410.6800	12.4107	0.213	0.0000	0.0000
2025/07/24	2040	05/02/2026	13.23 Put	Bond Future	159.5500	0.1596	158.7500	0.1588	0.501	0.0000	0.0000
2025/07/24	2040	05/02/2026	11.82 Put	Bond Future	1150.5200	1.1505	1150.8200	1.1508	0.026	0.0000	0.0000
2025/07/24	2040	05/02/2026	11.82 Call	Bond Future	5855.9400	5.8559	5830.5400	5.8305	0.434	0.0000	0.0000
2025/07/24	2040	07/05/2026		Bond Future	11.1641	87.4627	11.1683	87.4368	0.038	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.67 Call	Bond Future	5202.9300	5.2029	5180.3100	5.1803	0.435	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.67 Put	Bond Future	2166.3800	2.1664	2169.6400	2.1696	0.150	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.22 Call	Bond Future	7488.0700	7.4881	7463.2200	7.4632	0.332	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.22 Put	Bond Future	1329.1100	1.3291	1330.1400	1.3301	0.077	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.72 Call	Bond Future	5400.7000	5.4007	5377.8100	5.3778	0.424	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.72 Put	Bond Future	2072.7700	2.0728	2075.7600	2.0758	0.144	0.0000	0.0000
2025/07/24	2040	07/05/2026	10.70 Put	Bond Future	4918.4900	4.9185	4929.3700	4.9294	0.221	0.0000	0.0000
2025/07/24	2040	07/05/2026	10.70 Call	Bond Future	1985.6200	1.9856	1970.6200	1.9706	0.755	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.53 Call	Bond Future	8842.0700	8.8421	8816.4900	8.8165	0.289	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.53 Put	Bond Future	1000.7900	1.0008	1001.0900	1.0011	0.030	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.03 Call	Bond Future	6675.2700	6.6753	6651.0400	6.6510	0.363	0.0000	0.0000
2025/07/24	2040	07/05/2026	12.03 Put	Bond Future	1574.6500	1.5747	1576.3000	1.5763	0.105	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.12 Put	Bond Future	3482.7700	3.4828	3489.7600	3.4898	0.201	0.0000	0.0000
2025/07/24	2040	07/05/2026	11.12 Call	Bond Future	3210.3900	3.2104	3191.5000	3.1915	0.588	0.0000	0.0000
2025/07/24	2040	06/08/2026		Bond Future	11.2999	84.5641	11.3043	84.5379	0.038	0.0000	0.0000
2025/07/24	2040	06/08/2026	12.19 Call	Bond Future	7081.9600	7.0820	7058.5800	7.0586	0.330	0.0000	0.0000
2025/07/24	2040	06/08/2026	12.19 Put	Bond Future	1951.7300	1.9517	1954.5300	1.9545	0.143	0.0000	0.0000
2025/07/24	2044	07/08/2025	12.20 Call	Bond Future	6768.1600	6.7682	6942.6200	6.9426	2.578	0.0000	0.0000
2025/07/24	2044	07/08/2025	12.20 Put	Bond Future	0.6100	0.0006	0.3000	0.0003	50.820	0.0000	0.0000
2025/07/24	2044	07/08/2025	11.85 Call	Bond Future	4712.3000	4.7123	4883.0800	4.8831	3.624	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
2025/07/24	2044	07/08/2025	11.85 Put	Bond Future	10.1400	0.0101	6.1500	0.0062	39.349	0.0000	0.0000
2025/07/24	2044	07/08/2025	11.30 Put	Bond Future	327.0500	0.3271	262.6300	0.2626	19.697	0.0000	0.0000
2025/07/24	2044	07/08/2025	11.30 Call	Bond Future	1592.3800	1.5924	1702.7300	1.7027	6.930	0.0000	0.0000
2025/07/24	2044	07/08/2025	10.63 Put	Bond Future	3295.3100	3.2953	3122.4000	3.1224	5.247	0.0000	0.0000
2025/07/24	2044	07/08/2025	10.63 Call	Bond Future	31.5600	0.0316	33.4200	0.0334	5.894	0.0000	0.0000
2025/07/24	2044	07/08/2025		Bond Future	11.1069	81.9408	11.0806	82.1156	0.237	0.0000	0.0000
2025/07/24	2044	07/08/2025	13.34 Call	Bond Future	12902.8100	12.9028	13077.5800	13.0776	1.355	0.0000	0.0000
2025/07/24	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2044	06/11/2025		Bond Future	11.2121	83.4692	11.1848	83.6475	0.243	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.88 Call	Bond Future	4891.5800	4.8916	5024.9300	5.0249	2.726	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.88 Put	Bond Future	711.0900	0.7111	666.1700	0.6662	6.317	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.20 Call	Bond Future	6472.9200	6.4729	6622.0200	6.6220	2.303	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.20 Put	Bond Future	410.8600	0.4109	381.6900	0.3817	7.100	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.25 Call	Bond Future	6725.9600	6.7260	6877.0400	6.8770	2.246	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.25 Put	Bond Future	376.6400	0.3766	349.4500	0.3495	7.219	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.00 Call	Bond Future	5474.8100	5.4748	5614.7200	5.6147	2.556	0.0000	0.0000
2025/07/24	2044	06/11/2025	12.00 Put	Bond Future	579.8900	0.5799	541.5300	0.5415	6.615	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.75 Call	Bond Future	4278.2400	4.2782	4403.5500	4.4036	2.929	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.75 Put	Bond Future	883.9700	0.8840	831.0100	0.8310	5.991	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.25 Put	Bond Future	1948.1100	1.9481	1856.0200	1.8560	4.727	0.0000	0.0000
2025/07/24	2044	06/11/2025	11.25 Call	Bond Future	2195.0700	2.1951	2281.2500	2.2813	3.926	0.0000	0.0000
2025/07/24	2044	05/02/2026		Bond Future	11.3248	80.6395	11.2965	80.8212	0.250	0.0000	0.0000
2025/07/24	2044	05/02/2026	11.56 Call	Bond Future	3707.5100	3.7075	3809.9800	3.8100	2.764	0.0000	0.0000
2025/07/24	2044	05/02/2026	11.56 Put	Bond Future	2220.6900	2.2207	2141.4200	2.1414	3.570	0.0000	0.0000
2025/07/24	2044	07/05/2026		Bond Future	11.4480	82.1214	11.4186	82.3067	0.256	0.0000	0.0000
2025/07/24	2044	07/05/2026	11.80 Call	Bond Future	4671.6800	4.6717	4781.2600	4.7813	2.346	0.0000	0.0000
2025/07/24	2044	07/05/2026	11.80 Put	Bond Future	2502.0600	2.5021	2426.3300	2.4263	3.027	0.0000	0.0000
2025/07/24	2044	06/08/2026		Bond Future	11.5817	79.2495	11.5511	79.4385	0.264	0.0000	0.0000
2025/07/24	2044	06/08/2026	12.42 Call	Bond Future	7061.4800	7.0615	7190.5600	7.1906	1.828	0.0000	0.0000
2025/07/24	2044	06/08/2026	12.42 Put	Bond Future	2141.5700	2.1416	2081.6800	2.0817	2.797	0.0000	0.0000
2025/07/24	2046	07/08/2025		Bond Future	119.2405	119.2405	119.2441	119.2441	0.003	0.0000	0.0000
2025/07/24	2046	07/08/2025	118.69 Call	Bond Future	550.4500	0.5505	554.0500	0.5541	0.654	0.0000	0.0000
2025/07/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2046	06/11/2025		Bond Future	119.2340	119.2340	119.2378	119.2378	0.003	0.0000	0.0000
2025/07/24	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2046	06/11/2025	125.41 Put	Bond Future	6176.0300	6.1760	6172.2100	6.1722	0.062	0.0000	0.0000
2025/07/24	2046	05/02/2026		Bond Future	121.4822	121.4822	121.4866	121.4866	0.004	0.0000	0.0000
2025/07/24	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
2025/07/24	2046	05/02/2026	121.65 Put	Bond Future	167.7700	0.1678	163.4200	0.1634	2.593	0.0000	0.0000
2025/07/24	2046	07/05/2026		Bond Future	121.4482	121.4482	121.4529	121.4529	0.004	0.0000	0.0000
2025/07/24	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2046	07/05/2026	124.95 Put	Bond Future	3501.8400	3.5018	3497.1100	3.4971	0.135	0.0000	0.0000
2025/07/24	2046	06/08/2026		Bond Future	123.7159	123.7159	123.7210	123.7210	0.004	0.0000	0.0000
2025/07/24	2046	06/08/2026	122.38 Call	Bond Future	1335.9000	1.3359	1340.9700	1.3410	0.380	0.0000	0.0000
2025/07/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	07/08/2025		Bond Future	117.8282	117.8282	117.7352	117.7352	0.079	0.0000	0.0000
2025/07/24	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	07/08/2025	119.89 Put	Bond Future	2061.7900	2.0618	2154.7800	2.1548	4.510	0.0000	0.0000
2025/07/24	2050	06/11/2025		Bond Future	120.0554	120.0554	119.9607	119.9607	0.079	0.0000	0.0000
2025/07/24	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	06/11/2025	124.42 Put	Bond Future	4364.6300	4.3646	4459.2900	4.4593	2.169	0.0000	0.0000
2025/07/24	2050	05/02/2026		Bond Future	119.9060	119.9060	119.8100	119.8100	0.080	0.0000	0.0000
2025/07/24	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	05/02/2026	122.82 Put	Bond Future	2913.9700	2.9140	3009.9600	3.0100	3.294	0.0000	0.0000
2025/07/24	2050	07/05/2026		Bond Future	122.1393	122.1393	122.0418	122.0418	0.080	0.0000	0.0000
2025/07/24	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	07/05/2026	124.07 Put	Bond Future	1930.7500	1.9308	2028.1800	2.0282	5.046	0.0000	0.0000
2025/07/24	2050	06/08/2026		Bond Future	121.9648	121.9648	121.8662	121.8662	0.081	0.0000	0.0000
2025/07/24	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	2050	06/08/2026	123.27 Put	Bond Future	1305.1800	1.3052	1403.7600	1.4038	7.553	0.0000	0.0000
2025/07/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	AL37	07/08/2025		Index Future	1163.3560	1163.3560	1161.5100	1161.5100	0.159	0.0000	0.0000
2025/07/24	AL37	06/11/2025		Index Future	1185.0570	1185.0570	1183.1780	1183.1780	0.159	0.0000	0.0000
2025/07/24	AL37	05/02/2026		Index Future	1207.1240	1207.1240	1205.2130	1205.2130	0.158	0.0000	0.0000
2025/07/24	AL37	07/05/2026		Index Future	1229.3400	1229.3400	1227.3970	1227.3970	0.158	0.0000	0.0000
2025/07/24	AL37	06/08/2026		Index Future	1251.7970	1251.7970	1249.8220	1249.8220	0.158	0.0000	0.0000
2025/07/24	AL7T	07/08/2025		Index Future	1406.8880	1406.8880	1405.8520	1405.8520	0.074	0.0000	0.0000
2025/07/24	AL7T	06/11/2025		Index Future	1433.1320	1433.1320	1432.0790	1432.0790	0.073	0.0000	0.0000
2025/07/24	AL7T	05/02/2026		Index Future	1459.8190	1459.8190	1458.7490	1458.7490	0.073	0.0000	0.0000
2025/07/24	AL7T	07/05/2026		Index Future	1486.6850	1486.6850	1485.5990	1485.5990	0.073	0.0000	0.0000
2025/07/24	AL7T	06/08/2026		Index Future	1513.8430	1513.8430	1512.7410	1512.7410	0.073	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	
2025/07/24	ALBI	07/08/2025		Index Future	1193.3280	1193.3280	1192.9080	1192.9080	0.035	0.0000	0.0000
2025/07/24	ALBI	06/11/2025		Index Future	1215.5880	1215.5880	1215.1620	1215.1620	0.035	0.0000	0.0000
2025/07/24	ALBI	05/02/2026		Index Future	1238.2230	1238.2230	1237.7920	1237.7920	0.035	0.0000	0.0000
2025/07/24	ALBI	07/05/2026		Index Future	1261.0120	1261.0120	1260.5760	1260.5760	0.035	0.0000	0.0000
2025/07/24	ALBI	06/08/2026		Index Future	1284.0470	1284.0470	1283.6070	1283.6070	0.034	0.0000	0.0000
2025/07/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	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	
2025/07/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/24	ES33	07/08/2025		Bond Future	10.4441	87.2210	10.4529	87.1788	0.084	0.0000	0.0000
2025/07/24	ES33	07/08/2025	13.56 Call	Bond Future	13416.4300	13.4164	13374.1500	13.3742	0.315	0.0000	0.0000
2025/07/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES33	06/11/2025		Bond Future	10.5678	85.0751	10.5770	85.0323	0.087	0.0000	0.0000
2025/07/24	ES33	06/11/2025	12.01 Call	Bond Future	6424.8900	6.4249	6382.0200	6.3820	0.667	0.0000	0.0000
2025/07/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES33	05/02/2026		Bond Future	10.7047	86.6792	10.7143	86.6357	0.089	0.0000	0.0000
2025/07/24	ES33	05/02/2026	11.49 Call	Bond Future	3483.7600	3.4838	3440.2400	3.4402	1.249	0.0000	0.0000
2025/07/24	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES33	07/05/2026		Bond Future	10.8501	84.4980	10.8600	84.4540	0.092	0.0000	0.0000
2025/07/24	ES33	07/05/2026	11.69 Call	Bond Future	3617.4800	3.6175	3573.4200	3.5734	1.218	0.0000	0.0000
2025/07/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES33	06/08/2026		Bond Future	11.0088	86.0742	11.0192	86.0296	0.094	0.0000	0.0000
2025/07/24	ES33	06/08/2026	12.02 Call	Bond Future	4205.6000	4.2056	4160.9600	4.1610	1.061	0.0000	0.0000
2025/07/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES42	07/08/2025		Bond Future	11.3237	81.5287	11.3124	81.5989	0.100	0.0000	0.0000
2025/07/24	ES42	07/08/2025	13.79 Call	Bond Future	13256.5500	13.2566	13326.7700	13.3268	0.530	0.0000	0.0000
2025/07/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES42	06/11/2025		Bond Future	11.4406	78.8047	11.4289	78.8764	0.103	0.0000	0.0000
2025/07/24	ES42	06/11/2025	12.39 Call	Bond Future	5470.8500	5.4709	5542.5200	5.5425	1.310	0.0000	0.0000
2025/07/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES42	05/02/2026		Bond Future	11.5629	80.2901	11.5507	80.3633	0.106	0.0000	0.0000
2025/07/24	ES42	05/02/2026	11.85 Call	Bond Future	1690.3900	1.6904	1763.6200	1.7636	4.332	0.0000	0.0000
2025/07/24	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	ES42	07/05/2026		Bond Future	11.6953	77.5200	11.6826	77.5947	0.109	0.0000	0.0000
2025/07/24	ES42	07/05/2026	12.20 Call	Bond Future	2878.5700	2.8786	2953.3300	2.9533	2.597	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
2025/07/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	ES42	06/08/2026		Bond Future	11.8335	78.9644	11.8202	79.0408	0.112	0.0000
2025/07/24	ES42	06/08/2026	12.65 Call	Bond Future	4490.0900	4.4901	4566.4900	4.5665	1.702	0.0000
2025/07/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GOVI	07/08/2025		GOVI	1174.6830	1174.6830	1174.2010	1174.2010	0.041	0.0000
2025/07/24	GOVI	07/08/2025	1,011. Call 00	GOVI	1636830.0000	163.6830	1632010.0000	163.2010	0.294	0.0000
2025/07/24	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GOVI	06/11/2025		GOVI	1196.5960	1196.5960	1196.1060	1196.1060	0.041	0.0000
2025/07/24	GOVI	06/11/2025	1,112. Call 00	GOVI	845960.0000	84.5960	841060.0000	84.1060	0.579	0.0000
2025/07/24	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GOVI	05/02/2026		GOVI	1218.8770	1218.8770	1218.3810	1218.3810	0.041	0.0000
2025/07/24	GOVI	05/02/2026	1,150. Call 00	GOVI	688770.0000	68.8770	683810.0000	68.3810	0.720	0.0000
2025/07/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GOVI	07/05/2026		GOVI	1241.3100	1241.3100	1240.8080	1240.8080	0.040	0.0000
2025/07/24	GOVI	07/05/2026	1,177. Call 00	GOVI	643100.0000	64.3100	638080.0000	63.8080	0.781	0.0000
2025/07/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GOVI	06/08/2026		GOVI	1263.9860	1263.9860	1263.4780	1263.4780	0.040	0.0000
2025/07/24	GOVI	06/08/2026	1,189. Call 00	GOVI	749860.0000	74.9860	744780.0000	74.4780	0.677	0.0000
2025/07/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/24	IGOV	07/08/2025		Index Future	380.4120	380.4120	380.2090	380.2090	0.053	0.0000
2025/07/24	IGOV	06/11/2025		Index Future	387.6020	387.6020	387.3970	387.3970	0.053	0.0000
2025/07/24	IGOV	05/02/2026		Index Future	394.9120	394.9120	394.7040	394.7040	0.053	0.0000
2025/07/24	IGOV	07/05/2026		Index Future	402.2710	402.2710	402.0600	402.0600	0.052	0.0000
2025/07/24	IGOV	06/08/2026		Index Future	409.7080	409.7080	409.4940	409.4940	0.052	0.0000
2025/07/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/24	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
2025/07/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/07/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/07/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/07/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/07/24	R033	07/08/2025		Bond Future	9.1923	108.0013	9.2217	0.320	0.0000	0.0000
2025/07/24	R033	07/08/2025	10.33 Call	Bond Future	6079.1100	6.0791	5915.9200	2.684	0.0000	0.0000
2025/07/24	R033	07/08/2025	10.33 Put	Bond Future	0.4400	0.0004	0.3900	11.364	0.0000	0.0000
2025/07/24	R033	06/11/2025		Bond Future	9.2705	104.9728	9.3013	0.332	0.0000	0.0000
2025/07/24	R033	06/11/2025	10.33 Call	Bond Future	5674.1200	5.6741	5519.2100	2.730	0.0000	0.0000
2025/07/24	R033	06/11/2025	10.33 Put	Bond Future	156.8000	0.1568	167.8200	0.1678	7.028	0.0000
2025/07/24	R033	05/02/2026		Bond Future	9.3566	106.9268	9.3889	0.345	0.0000	0.0000
2025/07/24	R033	05/02/2026	10.49 Call	Bond Future	6137.8800	6.1379	5990.3800	2.403	0.0000	0.0000
2025/07/24	R033	05/02/2026	10.49 Put	Bond Future	420.8400	0.4208	442.1600	0.4422	5.066	0.0000
2025/07/24	R033	07/05/2026		Bond Future	9.4532	103.8491	9.4871	0.359	0.0000	0.0000
2025/07/24	R033	07/05/2026	10.38 Call	Bond Future	5421.9800	5.4220	5286.2200	2.504	0.0000	0.0000
2025/07/24	R033	07/05/2026	10.38 Put	Bond Future	861.1200	0.8611	896.9900	0.8970	4.166	0.0000
2025/07/24	R033	06/08/2026		Bond Future	9.5602	105.7625	9.5959	0.373	0.0000	0.0000
2025/07/24	R033	06/08/2026	10.25 Call	Bond Future	4802.0700	4.8021	4678.8700	2.566	0.0000	0.0000
2025/07/24	R033	06/08/2026	10.25 Put	Bond Future	1493.8900	1.4939	1545.2200	1.5452	3.436	0.0000
2025/07/24	R035	07/08/2025	10.90 Call	Bond Future	6129.9700	6.1300	6017.3100	6.0173	1.838	0.0000
2025/07/24	R035	07/08/2025	10.90 Put	Bond Future	0.4600	0.0005	0.3700	0.0004	19.565	0.0000
2025/07/24	R035	07/08/2025	10.40 Call	Bond Future	3409.7300	3.4097	3296.2900	3.2963	3.327	0.0000
2025/07/24	R035	07/08/2025	10.40 Put	Bond Future	21.6400	0.0216	20.7700	0.0208	4.020	0.0000
2025/07/24	R035	07/08/2025	11.30 Call	Bond Future	8243.1200	8.2431	8130.5500	8.1306	1.366	0.0000
2025/07/24	R035	07/08/2025	11.30 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/07/24	R035	07/08/2025	10.08 Put	Bond Future	165.1300	0.1651	170.1300	0.1701	3.028	0.0000
2025/07/24	R035	07/08/2025	10.08 Call	Bond Future	1738.5100	1.7385	1630.9400	1.6309	6.187	0.0000
2025/07/24	R035	07/08/2025	10.58 Put	Bond Future	5.8900	0.0059	5.3300	0.0053	9.508	0.0000
2025/07/24	R035	07/08/2025	10.58 Call	Bond Future	4393.9100	4.3939	4280.7800	4.2808	2.575	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
2025/07/24	R035	07/08/2025	11.34 Call	Bond Future	8450.7000	8.4507	8338.1300	8.3381	1.332	0.0000	0.0000
2025/07/24	R035	07/08/2025	11.34 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/24	R035	07/08/2025		Bond Future	9.8093	98.2610	9.8284	98.1484	0.195	0.0000	0.0000
2025/07/24	R035	07/08/2025	12.65 Call	Bond Future	14889.2400	14.8892	14776.6700	14.7767	0.756	0.0000	0.0000
2025/07/24	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R035	07/08/2025	10.20 Call	Bond Future	2340.5000	2.3405	2228.6100	2.2286	4.781	0.0000	0.0000
2025/07/24	R035	07/08/2025	10.20 Put	Bond Future	80.9800	0.0810	81.6600	0.0817	0.840	0.0000	0.0000
2025/07/24	R035	07/08/2025	9.98 Call	Bond Future	1281.1500	1.2812	1180.9900	1.1810	7.818	0.0000	0.0000
2025/07/24	R035	07/08/2025	9.98 Put	Bond Future	284.7800	0.2848	297.1900	0.2972	4.358	0.0000	0.0000
2025/07/24	R035	07/08/2025	10.35 Call	Bond Future	3138.2200	3.1382	3024.8300	3.0248	3.613	0.0000	0.0000
2025/07/24	R035	07/08/2025	10.35 Put	Bond Future	30.5300	0.0305	29.7100	0.0297	2.686	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.30 Call	Bond Future	3081.9600	3.0820	2994.4100	2.9944	2.841	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.30 Put	Bond Future	830.7200	0.8307	857.6200	0.8576	3.238	0.0000	0.0000
2025/07/24	R035	06/11/2025		Bond Future	9.9017	95.5908	9.9217	95.4764	0.201	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.20 Call	Bond Future	7222.9100	7.2229	7113.0200	7.1130	1.521	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.20 Put	Bond Future	143.0900	0.1431	147.6500	0.1477	3.187	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.08 Put	Bond Future	1227.0900	1.2271	1265.2700	1.2653	3.111	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.08 Call	Bond Future	2243.7500	2.2438	2167.4800	2.1675	3.399	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.58 Put	Bond Future	492.2600	0.4923	508.5800	0.5086	3.315	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.58 Call	Bond Future	4283.3700	4.2834	4185.2400	4.1852	2.291	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.67 Call	Bond Future	9520.0200	9.5200	9407.1100	9.4071	1.186	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.67 Put	Bond Future	53.7400	0.0537	55.2800	0.0553	2.866	0.0000	0.0000
2025/07/24	R035	06/11/2025	9.91 Put	Bond Future	1632.8600	1.6329	1681.3700	1.6814	2.971	0.0000	0.0000
2025/07/24	R035	06/11/2025	9.91 Call	Bond Future	1680.3500	1.6804	1614.4100	1.6144	3.924	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.41 Put	Bond Future	678.5400	0.6785	700.8000	0.7008	3.281	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.41 Call	Bond Future	3538.8800	3.5389	3446.6900	3.4467	2.605	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.43 Call	Bond Future	8347.6400	8.3476	8235.9000	8.2359	1.339	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.43 Put	Bond Future	88.7800	0.0888	91.4900	0.0915	3.052	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.95 Call	Bond Future	10875.9500	10.8760	10762.2800	10.7623	1.045	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.95 Put	Bond Future	29.8800	0.0299	30.6600	0.0307	2.610	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.45 Call	Bond Future	8445.5400	8.4455	8333.6800	8.3337	1.324	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.45 Put	Bond Future	85.1800	0.0852	87.7700	0.0878	3.041	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.95 Put	Bond Future	238.2100	0.2382	246.0300	0.2460	3.283	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.95 Call	Bond Future	6011.6100	6.0116	5904.9800	5.9050	1.774	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.44 Put	Bond Future	641.5900	0.6416	662.6900	0.6627	3.289	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.44 Call	Bond Future	3667.1200	3.6671	3573.7700	3.5738	2.546	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.94 Put	Bond Future	243.0400	0.2430	251.0200	0.2510	3.283	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.94 Call	Bond Future	5963.6400	5.9636	5857.1700	5.8572	1.785	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.99 Call	Bond Future	11068.1500	11.0682	10954.4100	10.9544	1.028	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
2025/07/24	R035	06/11/2025	11.99 Put	Bond Future	27.4600	0.0275	28.1700	0.0282	2.586	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.50 Call	Bond Future	3927.7400	3.9277	3832.2200	3.8322	2.432	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.50 Put	Bond Future	573.0500	0.5731	591.9800	0.5920	3.303	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.15 Call	Bond Future	2498.3000	2.4983	2418.1600	2.4182	3.208	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.15 Put	Bond Future	1086.4300	1.0864	1120.7400	1.1207	3.158	0.0000	0.0000
2025/07/24	R035	06/11/2025	9.77 Put	Bond Future	2040.8400	2.0408	2098.6400	2.0986	2.832	0.0000	0.0000
2025/07/24	R035	06/11/2025	9.77 Call	Bond Future	1280.0900	1.2801	1223.4400	1.2234	4.425	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.00 Put	Bond Future	215.4800	0.2155	222.5200	0.2225	3.267	0.0000	0.0000
2025/07/24	R035	06/11/2025	11.00 Call	Bond Future	6252.2600	6.2523	6144.8500	6.1449	1.718	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.68 Call	Bond Future	4738.6400	4.7386	4637.6700	4.6377	2.131	0.0000	0.0000
2025/07/24	R035	06/11/2025	10.68 Put	Bond Future	405.9400	0.4059	419.4200	0.4194	3.321	0.0000	0.0000
2025/07/24	R035	05/02/2026	11.17 Call	Bond Future	6805.6100	6.8056	6703.5200	6.7035	1.500	0.0000	0.0000
2025/07/24	R035	05/02/2026	11.17 Put	Bond Future	557.5000	0.5575	571.8500	0.5719	2.574	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.67 Call	Bond Future	4683.1800	4.6832	4592.7600	4.5928	1.931	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.67 Put	Bond Future	1042.2700	1.0423	1068.2900	1.0683	2.496	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.17 Put	Bond Future	1896.3600	1.8964	1940.4400	1.9404	2.324	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.17 Call	Bond Future	2825.2700	2.8253	2752.9100	2.7529	2.561	0.0000	0.0000
2025/07/24	R035	05/02/2026	11.00 Put	Bond Future	690.9800	0.6910	708.6600	0.7087	2.559	0.0000	0.0000
2025/07/24	R035	05/02/2026	11.00 Call	Bond Future	6064.1200	6.0641	5965.3600	5.9654	1.629	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.44 Put	Bond Future	1378.6800	1.3787	1412.1800	1.4122	2.430	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.44 Call	Bond Future	3785.3700	3.7854	3702.4300	3.7024	2.191	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.94 Put	Bond Future	745.1700	0.7452	764.1600	0.7642	2.548	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.94 Call	Bond Future	5806.6900	5.8067	5709.2400	5.7092	1.678	0.0000	0.0000
2025/07/24	R035	05/02/2026	12.44 Call	Bond Future	12517.0100	12.5170	12402.8800	12.4029	0.912	0.0000	0.0000
2025/07/24	R035	05/02/2026	12.44 Put	Bond Future	87.3800	0.0874	89.6900	0.0897	2.644	0.0000	0.0000
2025/07/24	R035	05/02/2026		Bond Future	10.0032	97.3705	10.0240	97.2541	0.208	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.79 Call	Bond Future	5174.6400	5.1746	5080.8700	5.0809	1.812	0.0000	0.0000
2025/07/24	R035	05/02/2026	10.79 Put	Bond Future	898.6200	0.8986	921.2900	0.9213	2.523	0.0000	0.0000
2025/07/24	R035	07/05/2026		Bond Future	10.1080	94.6572	10.1297	94.5389	0.214	0.0000	0.0000
2025/07/24	R035	07/05/2026	10.86 Call	Bond Future	5391.3900	5.3914	5302.2900	5.3023	1.653	0.0000	0.0000
2025/07/24	R035	07/05/2026	10.86 Put	Bond Future	1394.4500	1.3945	1423.6500	1.4237	2.094	0.0000	0.0000
2025/07/24	R035	06/08/2026		Bond Future	10.2234	96.4021	10.2460	96.2818	0.221	0.0000	0.0000
2025/07/24	R035	06/08/2026	11.06 Call	Bond Future	5940.4600	5.9405	5851.2300	5.8512	1.502	0.0000	0.0000
2025/07/24	R035	06/08/2026	11.06 Put	Bond Future	1619.1700	1.6192	1650.1900	1.6502	1.916	0.0000	0.0000
2025/07/24	R038	07/08/2025		Bond Future	10.4419	106.9556	10.4458	106.9280	0.037	0.0000	0.0000
2025/07/24	R038	07/08/2025	11.24 Call	Bond Future	5438.1200	5.4381	5409.7400	5.4097	0.522	0.0000	0.0000
2025/07/24	R038	07/08/2025	11.24 Put	Bond Future	3.1100	0.0031	2.3400	0.0023	24.759	0.0000	0.0000
2025/07/24	R038	06/11/2025		Bond Future	10.5474	103.4664	10.5514	103.4385	0.038	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/24	R038	06/11/2025	11.24 Call		Bond Future	5190.5100	5.1905	5160.9800	5.1610	0.569	0.0000	0.0000
2025/07/24	R038	06/11/2025	11.24 Put		Bond Future	543.5800	0.5436	541.9300	0.5419	0.304	0.0000	0.0000
2025/07/24	R038	06/11/2025	12.33 Call		Bond Future	11416.5000	11.4165	11387.6400	11.3876	0.253	0.0000	0.0000
2025/07/24	R038	06/11/2025	12.33 Put		Bond Future	57.1400	0.0571	56.1600	0.0562	1.715	0.0000	0.0000
2025/07/24	R038	06/11/2025	10.98 Put		Bond Future	896.1000	0.8961	895.5900	0.8956	0.057	0.0000	0.0000
2025/07/24	R038	06/11/2025	10.98 Call		Bond Future	3835.1200	3.8351	3806.7300	3.8067	0.740	0.0000	0.0000
2025/07/24	R038	05/02/2026			Bond Future	10.6598	105.3923	10.6639	105.3641	0.039	0.0000	0.0000
2025/07/24	R038	05/02/2026	11.44 Call		Bond Future	6239.2100	6.2392	6211.6400	6.2116	0.442	0.0000	0.0000
2025/07/24	R038	05/02/2026	11.44 Put		Bond Future	1132.1800	1.1322	1132.7900	1.1328	0.054	0.0000	0.0000
2025/07/24	R038	07/05/2026			Bond Future	10.7809	101.8448	10.7852	101.8164	0.040	0.0000	0.0000
2025/07/24	R038	07/05/2026	11.40 Call		Bond Future	5900.8400	5.9008	5875.6800	5.8757	0.426	0.0000	0.0000
2025/07/24	R038	07/05/2026	11.40 Put		Bond Future	1905.2300	1.9052	1908.5000	1.9085	0.172	0.0000	0.0000
2025/07/24	R038	06/08/2026			Bond Future	10.9107	103.7209	10.9151	103.6922	0.041	0.0000	0.0000
2025/07/24	R038	06/08/2026	11.77 Call		Bond Future	7403.2600	7.4033	7377.9600	7.3780	0.342	0.0000	0.0000
2025/07/24	R038	06/08/2026	11.77 Put		Bond Future	2039.3000	2.0393	2042.6900	2.0427	0.166	0.0000	0.0000
2025/07/24	R053	07/08/2025			Bond Future	11.0012	109.6017	10.9901	109.7023	0.101	0.0000	0.0000
2025/07/24	R053	07/08/2025	13.17 Call		Bond Future	16767.6300	16.7676	16868.2500	16.8683	0.600	0.0000	0.0000
2025/07/24	R053	07/08/2025	13.17 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R053	06/11/2025			Bond Future	11.1016	105.7836	11.0901	105.8863	0.104	0.0000	0.0000
2025/07/24	R053	06/11/2025	11.76 Call		Bond Future	6378.9900	6.3790	6452.2700	6.4523	1.149	0.0000	0.0000
2025/07/24	R053	06/11/2025	11.76 Put		Bond Future	809.7200	0.8097	780.2400	0.7802	3.641	0.0000	0.0000
2025/07/24	R053	05/02/2026			Bond Future	11.2070	107.7525	11.1950	107.8574	0.107	0.0000	0.0000
2025/07/24	R053	05/02/2026	11.49 Call		Bond Future	5167.5600	5.1676	5223.0500	5.2231	1.074	0.0000	0.0000
2025/07/24	R053	05/02/2026	11.49 Put		Bond Future	2748.8100	2.7488	2699.3800	2.6994	1.798	0.0000	0.0000
2025/07/24	R053	07/05/2026			Bond Future	11.3188	103.8713	11.3063	103.9785	0.110	0.0000	0.0000
2025/07/24	R053	07/05/2026	11.69 Call		Bond Future	6255.0700	6.2551	6315.0600	6.3151	0.959	0.0000	0.0000
2025/07/24	R053	07/05/2026	11.69 Put		Bond Future	3158.9600	3.1590	3111.7200	3.1117	1.495	0.0000	0.0000
2025/07/24	R053	06/08/2026			Bond Future	11.4369	105.7844	11.4239	105.8938	0.114	0.0000	0.0000
2025/07/24	R053	06/08/2026	12.28 Call		Bond Future	9470.4700	9.4705	9541.7800	9.5418	0.753	0.0000	0.0000
2025/07/24	R053	06/08/2026	12.28 Put		Bond Future	2797.3700	2.7974	2759.2500	2.7593	1.363	0.0000	0.0000
2025/07/24	R186	07/08/2025			Bond Future	7.7196	104.9920	7.7450	104.9590	0.329	0.0000	0.0000
2025/07/24	R186	07/08/2025	9.68 Call		Bond Future	2504.8900	2.5049	2471.8700	2.4719	1.318	0.0000	0.0000
2025/07/24	R186	07/08/2025	9.68 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R186	07/08/2025	10.25 Call		Bond Future	3217.2400	3.2172	3184.2200	3.1842	1.026	0.0000	0.0000
2025/07/24	R186	07/08/2025	10.25 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R186	07/08/2025	9.22 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R186	07/08/2025	9.22 Call		Bond Future	1924.8200	1.9248	1891.8000	1.8918	1.715	0.0000	0.0000
2025/07/24	R186	06/11/2025			Bond Future	7.7547	106.9505	7.7860	106.9171	0.404	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/07/24	R186	06/11/2025	8.13 Call			Bond Future	473.1300	0.4731	446.9000	0.4469	5.544	0.0000	0.0000
2025/07/24	R186	06/11/2025	8.13 Put			Bond Future	73.5100	0.0735	80.7300	0.0807	9.822	0.0000	0.0000
2025/07/24	R186	05/02/2026				Bond Future	7.8223	103.6366	7.8630	103.6028	0.520	0.0000	0.0000
2025/07/24	R186	05/02/2026	8.43 Call			Bond Future	595.8200	0.5958	569.4500	0.5695	4.426	0.0000	0.0000
2025/07/24	R186	05/02/2026	8.43 Put			Bond Future	91.5900	0.0916	99.0700	0.0991	8.167	0.0000	0.0000
2025/07/24	R186	07/05/2026				Bond Future	7.9939	105.5419	8.0515	105.5077	0.720	0.0000	0.0000
2025/07/24	R186	07/05/2026	8.69 Call			Bond Future	514.2200	0.5142	488.8800	0.4889	4.928	0.0000	0.0000
2025/07/24	R186	07/05/2026	8.69 Put			Bond Future	102.3200	0.1023	111.1600	0.1112	8.640	0.0000	0.0000
2025/07/24	R186	06/08/2026				Bond Future	8.3672	102.1815	8.4642	102.1470	1.160	0.0000	0.0000
2025/07/24	R186	06/08/2026	8.57 Call			Bond Future	215.3200	0.2153	196.0900	0.1961	8.931	0.0000	0.0000
2025/07/24	R186	06/08/2026	8.57 Put			Bond Future	143.1500	0.1432	158.4500	0.1585	10.688	0.0000	0.0000
2025/07/24	R202	07/08/2025				Bond Future	268.4900	268.4900	268.3095	268.3095	0.067	0.0000	0.0000
2025/07/24	R202	07/08/2025	271.60 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R202	07/08/2025	271.60 Put			Bond Future	3110.0400	3.1100	3290.4900	3.2905	5.802	0.0000	0.0000
2025/07/24	R202	06/11/2025				Bond Future	273.5648	273.5648	273.3813	273.3813	0.067	0.0000	0.0000
2025/07/24	R202	06/11/2025	275.64 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R202	06/11/2025	275.64 Put			Bond Future	2075.2000	2.0752	2258.6800	2.2587	8.842	0.0000	0.0000
2025/07/24	R202	05/02/2026				Bond Future	273.3858	273.3858	273.1998	273.1998	0.068	0.0000	0.0000
2025/07/24	R202	05/02/2026	277.82 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R202	05/02/2026	277.82 Put			Bond Future	4434.1900	4.4342	4620.2300	4.6202	4.196	0.0000	0.0000
2025/07/24	R202	07/05/2026				Bond Future	278.4782	278.4782	278.2894	278.2894	0.068	0.0000	0.0000
2025/07/24	R202	07/05/2026	277.55 Call			Bond Future	928.2000	0.9282	739.3800	0.7394	20.343	0.0000	0.0000
2025/07/24	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R202	06/08/2026				Bond Future	278.2497	278.2497	278.0585	278.0585	0.069	0.0000	0.0000
2025/07/24	R202	06/08/2026	278.86 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R202	06/08/2026	278.86 Put			Bond Future	610.2800	0.6103	801.4600	0.8015	31.327	0.0000	0.0000
2025/07/24	R209	07/08/2025				Bond Future	10.0893	77.5803	10.0984	77.5318	0.090	0.0000	0.0000
2025/07/24	R209	07/08/2025	12.68 Call			Bond Future	12302.0400	12.3020	12253.4800	12.2535	0.395	0.0000	0.0000
2025/07/24	R209	07/08/2025	12.68 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R209	06/11/2025				Bond Future	10.1788	75.8755	10.1882	75.8262	0.093	0.0000	0.0000
2025/07/24	R209	06/11/2025	11.27 Call			Bond Future	5678.0400	5.6780	5629.9000	5.6299	0.848	0.0000	0.0000
2025/07/24	R209	06/11/2025	11.27 Put			Bond Future	231.7400	0.2317	232.9600	0.2330	0.526	0.0000	0.0000
2025/07/24	R209	05/02/2026				Bond Future	10.2745	77.2880	10.2842	77.2379	0.095	0.0000	0.0000
2025/07/24	R209	05/02/2026	10.93 Call			Bond Future	4257.5700	4.2576	4216.1400	4.2161	0.973	0.0000	0.0000
2025/07/24	R209	05/02/2026	10.93 Put			Bond Future	981.4300	0.9814	990.0900	0.9901	0.882	0.0000	0.0000
2025/07/24	R209	07/05/2026				Bond Future	10.3780	75.5575	10.3881	75.5068	0.097	0.0000	0.0000
2025/07/24	R209	07/05/2026	11.07 Call			Bond Future	4762.5300	4.7625	4722.5500	4.7226	0.839	0.0000	0.0000
2025/07/24	R209	07/05/2026	11.07 Put			Bond Future	1374.8400	1.3748	1385.6400	1.3856	0.786	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Yield	Previous Days Closing	Price	Today's Closing	Yield	Today's Closing	Price	% Movement in MTM	Today's High	Today's Low
2025/07/24	R209	06/08/2026		Bond Future	10.4895		76.9501		10.4999		76.8985		0.099	0.0000	0.0000
2025/07/24	R209	06/08/2026	11.39 Call	Bond Future	5731.0200		5.7310		5690.1400		5.6901		0.713	0.0000	0.0000
2025/07/24	R209	06/08/2026	11.39 Put	Bond Future	1447.4500		1.4475		1458.1000		1.4581		0.736	0.0000	0.0000
2025/07/24	R210	07/08/2025		Bond Future	250.7757		250.7757		250.6836		250.6836		0.037	0.0000	0.0000
2025/07/24	R210	07/08/2025	248.44 Call	Bond Future	2335.7400		2.3357		2243.6200		2.2436		3.944	0.0000	0.0000
2025/07/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R210	06/11/2025		Bond Future	252.0893		252.0893		251.9959		251.9959		0.037	0.0000	0.0000
2025/07/24	R210	06/11/2025	252.14 Call	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R210	06/11/2025	252.14 Put	Bond Future	50.7200		0.0507		144.0700		0.1441		184.050	0.0000	0.0000
2025/07/24	R210	05/02/2026		Bond Future	256.8432		256.8432		256.7486		256.7486		0.037	0.0000	0.0000
2025/07/24	R210	05/02/2026	253.10 Call	Bond Future	3743.1700		3.7432		3648.5800		3.6486		2.527	0.0000	0.0000
2025/07/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R210	07/05/2026		Bond Future	258.1457		258.1457		258.0502		258.0502		0.037	0.0000	0.0000
2025/07/24	R210	07/05/2026	255.40 Call	Bond Future	2745.7200		2.7457		2650.2300		2.6502		3.478	0.0000	0.0000
2025/07/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R210	06/08/2026		Bond Future	262.9672		262.9672		262.8706		262.8706		0.037	0.0000	0.0000
2025/07/24	R210	06/08/2026	259.84 Call	Bond Future	3127.1800		3.1272		3030.5800		3.0306		3.089	0.0000	0.0000
2025/07/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R213	07/08/2025		Bond Future	8.6695		95.8963		8.6941		95.7947		0.283	0.0000	0.0000
2025/07/24	R213	07/08/2025	11.66 Call	Bond Future	11429.2600		11.4293		11327.6200		11.3276		0.889	0.0000	0.0000
2025/07/24	R213	07/08/2025	11.66 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R213	06/11/2025		Bond Future	8.7356		94.1334		8.7616		94.0301		0.297	0.0000	0.0000
2025/07/24	R213	06/11/2025	10.05 Call	Bond Future	5134.5400		5.1345		5034.9800		5.0350		1.939	0.0000	0.0000
2025/07/24	R213	06/11/2025	10.05 Put	Bond Future	70.7300		0.0707		74.5500		0.0746		5.401	0.0000	0.0000
2025/07/24	R213	05/02/2026		Bond Future	8.8119		95.8861		8.8394		95.7810		0.312	0.0000	0.0000
2025/07/24	R213	05/02/2026	9.89 Call	Bond Future	4369.6400		4.3696		4278.8300		4.2788		2.078	0.0000	0.0000
2025/07/24	R213	05/02/2026	9.89 Put	Bond Future	353.7700		0.3538		368.0800		0.3681		4.045	0.0000	0.0000
2025/07/24	R213	07/05/2026		Bond Future	8.8941		94.0972		8.9232		93.9905		0.327	0.0000	0.0000
2025/07/24	R213	07/05/2026	9.80 Call	Bond Future	3904.6200		3.9046		3820.5300		3.8205		2.154	0.0000	0.0000
2025/07/24	R213	07/05/2026	9.80 Put	Bond Future	652.1400		0.6521		674.8200		0.6748		3.478	0.0000	0.0000
2025/07/24	R213	06/08/2026		Bond Future	8.9893		95.8324		9.0203		95.7239		0.345	0.0000	0.0000
2025/07/24	R213	06/08/2026	9.69 Call	Bond Future	3452.4000		3.4524		3375.2300		3.3752		2.235	0.0000	0.0000
2025/07/24	R213	06/08/2026	9.69 Put	Bond Future	1036.1800		1.0362		1067.4900		1.0675		3.022	0.0000	0.0000
2025/07/24	R214	07/08/2025		Bond Future	10.7905		70.9010		10.7794		70.9636		0.103	0.0000	0.0000
2025/07/24	R214	07/08/2025	12.97 Call	Bond Future	10814.0000		10.8140		10876.5700		10.8766		0.579	0.0000	0.0000
2025/07/24	R214	07/08/2025	12.97 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2025/07/24	R214	06/11/2025		Bond Future	10.8886		68.9255		10.8771		68.9894		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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/24	R214	06/11/2025	11.64 Call	Bond Future	4431.8700	4.4319	4479.3100	4.4793	1.070	0.0000	0.0000
2025/07/24	R214	06/11/2025	11.64 Put	Bond Future	438.6700	0.4387	422.2200	0.4222	3.750	0.0000	0.0000
2025/07/24	R214	05/02/2026		Bond Future	10.9937	70.2088	10.9818	70.2740	0.108	0.0000	0.0000
2025/07/24	R214	05/02/2026	11.26 Call	Bond Future	3114.9400	3.1149	3149.3600	3.1494	1.105	0.0000	0.0000
2025/07/24	R214	05/02/2026	11.26 Put	Bond Future	1681.2900	1.6813	1650.4700	1.6505	1.833	0.0000	0.0000
2025/07/24	R214	07/05/2026		Bond Future	11.1002	68.2013	11.0878	68.2678	0.111	0.0000	0.0000
2025/07/24	R214	07/05/2026	11.53 Call	Bond Future	4093.5800	4.0936	4131.9800	4.1320	0.938	0.0000	0.0000
2025/07/24	R214	07/05/2026	11.53 Put	Bond Future	1835.7600	1.8358	1807.6000	1.8076	1.534	0.0000	0.0000
2025/07/24	R214	06/08/2026		Bond Future	11.2146	69.4584	11.2017	69.5264	0.114	0.0000	0.0000
2025/07/24	R214	06/08/2026	11.97 Call	Bond Future	5627.3200	5.6273	5670.8200	5.6708	0.773	0.0000	0.0000
2025/07/24	R214	06/08/2026	11.97 Put	Bond Future	1794.7700	1.7948	1770.2600	1.7703	1.366	0.0000	0.0000
2025/07/24	R248	07/08/2025		Bond Future	11.0865	84.6860	11.0704	84.7976	0.146	0.0000	0.0000
2025/07/24	R248	07/08/2025	13.21 Call	Bond Future	12651.9600	12.6520	12763.6400	12.7636	0.883	0.0000	0.0000
2025/07/24	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	R248	06/11/2025		Bond Future	11.1906	81.8260	11.1738	81.9399	0.150	0.0000	0.0000
2025/07/24	R248	06/11/2025	11.74 Call	Bond Future	4384.5800	4.3846	4463.5300	4.4635	1.801	0.0000	0.0000
2025/07/24	R248	06/11/2025	11.74 Put	Bond Future	800.7800	0.8008	765.8300	0.7658	4.364	0.0000	0.0000
2025/07/24	R248	05/02/2026		Bond Future	11.3019	83.3494	11.2844	83.4656	0.154	0.0000	0.0000
2025/07/24	R248	05/02/2026	11.46 Call	Bond Future	3402.9000	3.4029	3462.9200	3.4629	1.764	0.0000	0.0000
2025/07/24	R248	05/02/2026	11.46 Put	Bond Future	2361.0400	2.3610	2304.8700	2.3049	2.379	0.0000	0.0000
2025/07/24	R248	07/05/2026		Bond Future	11.4141	80.4415	11.3961	80.5601	0.158	0.0000	0.0000
2025/07/24	R248	07/05/2026	11.72 Call	Bond Future	4519.8500	4.5199	4586.7300	4.5867	1.480	0.0000	0.0000
2025/07/24	R248	07/05/2026	11.72 Put	Bond Future	2558.6600	2.5587	2506.9800	2.5070	2.020	0.0000	0.0000
2025/07/24	R248	06/08/2026		Bond Future	11.5346	81.9239	11.5158	82.0449	0.163	0.0000	0.0000
2025/07/24	R248	06/08/2026	12.37 Call	Bond Future	7238.0600	7.2381	7318.9200	7.3189	1.117	0.0000	0.0000
2025/07/24	R248	06/08/2026	12.37 Put	Bond Future	2163.3700	2.1634	2123.2600	2.1233	1.854	0.0000	0.0000
2025/07/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

