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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2025 TO 25/07/2025

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	
2025/07/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	2029	07/08/2025		Bond Future	138.9230	138.9230	139.0179	139.0179	0.068	0.0000	0.0000
2025/07/25	2029	07/08/2025	137.41 Call	Bond Future	1513.0000	1.5130	1607.9100	1.6079	6.273	0.0000	0.0000
2025/07/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2029	06/11/2025		Bond Future	140.1106	140.1106	140.1925	140.1925	0.058	0.0000	0.0000
2025/07/25	2029	06/11/2025	139.79 Call	Bond Future	320.6400	0.3206	402.5200	0.4025	25.536	0.0000	0.0000
2025/07/25	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	
2025/07/25	2029	05/02/2026		Bond Future		142.7532	142.7532	142.8358	0.058	0.0000	0.0000	
2025/07/25	2029	05/02/2026	140.11 Call	Bond Future		2643.1800	2.6432	2725.8200	3.127	0.0000	0.0000	
2025/07/25	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2029	07/05/2026		Bond Future		143.9513	143.9513	144.0348	0.058	0.0000	0.0000	
2025/07/25	2029	07/05/2026	141.82 Call	Bond Future		2131.3100	2.1313	2214.8300	3.919	0.0000	0.0000	
2025/07/25	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2029	06/08/2026		Bond Future		146.6407	146.6407	146.6942	0.036	0.0000	0.0000	
2025/07/25	2029	06/08/2026	144.10 Call	Bond Future		2540.7300	2.5407	2594.1800	2.104	0.0000	0.0000	
2025/07/25	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2030	07/08/2025	8.72 Put	Bond Future		46.9800	0.0470	41.2000	12.303	0.0000	0.0000	
2025/07/25	2030	07/08/2025	8.72 Call	Bond Future		1372.7300	1.3727	1330.4400	3.081	0.0000	0.0000	
2025/07/25	2030	07/08/2025	9.22 Put	Bond Future		0.7800	0.0008	0.1900	75.641	0.0000	0.0000	
2025/07/25	2030	07/08/2025	9.22 Call	Bond Future		3095.2500	3.0953	3058.1500	1.199	0.0000	0.0000	
2025/07/25	2030	07/08/2025	9.81 Call	Bond Future		5131.0800	5.1311	5094.5700	0.712	0.0000	0.0000	
2025/07/25	2030	07/08/2025	9.81 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2030	07/08/2025	12.12 Call	Bond Future		12608.0300	12.6080	12571.5200	0.290	0.0000	0.0000	
2025/07/25	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2030	07/08/2025	10.48 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2030	07/08/2025	10.48 Call	Bond Future		7379.4900	7.3795	7342.9800	0.495	0.0000	0.0000	
2025/07/25	2030	07/08/2025		Bond Future		8.3525	98.9638	8.3625	98.9273	0.120	0.0000	0.0000
2025/07/25	2030	07/08/2025	11.11 Call	Bond Future		9433.2000	9.4332	9396.6900	0.387	0.0000	0.0000	
2025/07/25	2030	07/08/2025	11.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/25	2030	06/11/2025		Bond Future		8.4034	100.8100	8.4172	100.7622	0.164	0.0000	0.0000
2025/07/25	2030	06/11/2025	9.54 Call	Bond Future		3907.3300	3.9073	3851.6500	1.425	0.0000	0.0000	
2025/07/25	2030	06/11/2025	9.54 Put	Bond Future		64.4400	0.0644	56.5900	12.182	0.0000	0.0000	
2025/07/25	2030	06/11/2025	8.72 Put	Bond Future		492.3900	0.4924	475.7600	3.377	0.0000	0.0000	
2025/07/25	2030	06/11/2025	8.72 Call	Bond Future		1581.6900	1.5817	1517.2300	4.075	0.0000	0.0000	
2025/07/25	2030	06/11/2025	9.22 Put	Bond Future		163.4600	0.1635	150.2800	8.063	0.0000	0.0000	
2025/07/25	2030	06/11/2025	9.22 Call	Bond Future		2943.2800	2.9433	2882.2700	2.073	0.0000	0.0000	
2025/07/25	2030	06/11/2025	10.08 Call	Bond Future		5613.6000	5.6136	5563.7800	0.887	0.0000	0.0000	
2025/07/25	2030	06/11/2025	10.08 Put	Bond Future		9.4300	0.0094	7.4400	21.103	0.0000	0.0000	
2025/07/25	2030	05/02/2026		Bond Future		8.4638	98.6791	8.4789	98.6298	0.177	0.0000	0.0000
2025/07/25	2030	05/02/2026	9.49 Call	Bond Future		3579.9900	3.5800	3512.2800	1.891	0.0000	0.0000	
2025/07/25	2030	05/02/2026	9.49 Put	Bond Future		279.7500	0.2798	261.3500	6.577	0.0000	0.0000	
2025/07/25	2030	07/05/2026		Bond Future		8.5487	100.4935	8.5650	100.4430	0.190	0.0000	0.0000
2025/07/25	2030	07/05/2026	9.39 Call	Bond Future		3140.4100	3.1404	3066.6900	2.347	0.0000	0.0000	
2025/07/25	2030	07/05/2026	9.39 Put	Bond Future		574.4600	0.5745	551.1600	4.056	0.0000	0.0000	
2025/07/25	2030	06/08/2026		Bond Future		8.6522	98.3373	8.6776	98.2637	0.293	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/25	2030	06/08/2026	9.22 Call	Bond Future		2604.1100	2.6041	2506.3000	2.5063	3.756	0.0000	0.0000
2025/07/25	2030	06/08/2026	9.22 Put	Bond Future		970.5600	0.9706	946.3200	0.9463	2.498	0.0000	0.0000
2025/07/25	2031	07/08/2025		Bond Future		107.4603	107.4603	107.6165	107.6165	0.145	0.0000	0.0000
2025/07/25	2031	07/08/2025	107.65 Call	Bond Future		49.7700	0.0498	100.6900	0.1007	102.311	0.0000	0.0000
2025/07/25	2031	07/08/2025	107.65 Put	Bond Future		239.4800	0.2395	134.2300	0.1342	43.949	0.0000	0.0000
2025/07/25	2031	06/11/2025		Bond Future		109.4917	109.4917	109.6392	109.6392	0.135	0.0000	0.0000
2025/07/25	2031	06/11/2025	109.69 Call	Bond Future		188.7800	0.1888	246.2700	0.2463	30.453	0.0000	0.0000
2025/07/25	2031	06/11/2025	109.69 Put	Bond Future		387.1000	0.3871	297.0400	0.2970	23.265	0.0000	0.0000
2025/07/25	2031	05/02/2026		Bond Future		109.1708	109.1708	109.3203	109.3203	0.137	0.0000	0.0000
2025/07/25	2031	05/02/2026	111.76 Call	Bond Future		0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2025/07/25	2031	05/02/2026	111.76 Put	Bond Future		2589.2000	2.5892	2439.7700	2.4398	5.771	0.0000	0.0000
2025/07/25	2031	07/05/2026		Bond Future		111.2042	111.2042	111.3562	111.3562	0.137	0.0000	0.0000
2025/07/25	2031	07/05/2026	113.84 Call	Bond Future		0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/07/25	2031	07/05/2026	113.84 Put	Bond Future		2635.8300	2.6358	2483.8600	2.4839	5.766	0.0000	0.0000
2025/07/25	2031	06/08/2026		Bond Future		110.8545	110.8545	110.9842	110.9842	0.117	0.0000	0.0000
2025/07/25	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2031	06/08/2026	113.81 Put	Bond Future		2955.5500	2.9556	2825.8000	2.8258	4.390	0.0000	0.0000
2025/07/25	2032	07/08/2025	9.40 Put	Bond Future		91.4700	0.0915	81.8500	0.0819	10.517	0.0000	0.0000
2025/07/25	2032	07/08/2025	9.40 Call	Bond Future		1791.5700	1.7916	1711.3300	1.7113	4.479	0.0000	0.0000
2025/07/25	2032	07/08/2025	9.90 Put	Bond Future		3.9700	0.0040	2.6500	0.0027	33.249	0.0000	0.0000
2025/07/25	2032	07/08/2025	9.90 Call	Bond Future		4009.9200	4.0099	3937.9800	3.9380	1.794	0.0000	0.0000
2025/07/25	2032	07/08/2025	10.59 Call	Bond Future		7072.8100	7.0728	7002.1700	7.0022	0.999	0.0000	0.0000
2025/07/25	2032	07/08/2025	10.59 Put	Bond Future		0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/07/25	2032	07/08/2025		Bond Future		9.0411	99.1195	9.0558	99.0488	0.163	0.0000	0.0000
2025/07/25	2032	07/08/2025	12.01 Call	Bond Future		12988.1000	12.9881	12917.4800	12.9175	0.544	0.0000	0.0000
2025/07/25	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2032	06/11/2025		Bond Future		9.1170	96.8080	9.1348	96.7256	0.195	0.0000	0.0000
2025/07/25	2032	06/11/2025	10.42 Call	Bond Future		5908.1500	5.9082	5828.2500	5.8283	1.352	0.0000	0.0000
2025/07/25	2032	06/11/2025	10.42 Put	Bond Future		96.0300	0.0960	98.5100	0.0985	2.583	0.0000	0.0000
2025/07/25	2032	06/11/2025	9.40 Put	Bond Future		794.5700	0.7946	815.6800	0.8157	2.657	0.0000	0.0000
2025/07/25	2032	06/11/2025	9.40 Call	Bond Future		2095.8500	2.0959	2034.5800	2.0346	2.923	0.0000	0.0000
2025/07/25	2032	06/11/2025	9.90 Put	Bond Future		296.0000	0.2960	304.2600	0.3043	2.791	0.0000	0.0000
2025/07/25	2032	06/11/2025	9.90 Call	Bond Future		3843.0700	3.8431	3768.9500	3.7690	1.929	0.0000	0.0000
2025/07/25	2032	06/11/2025	10.89 Call	Bond Future		7832.4200	7.8324	7747.5600	7.7476	1.083	0.0000	0.0000
2025/07/25	2032	06/11/2025	10.89 Put	Bond Future		32.9200	0.0329	30.4400	0.0304	7.533	0.0000	0.0000
2025/07/25	2032	05/02/2026		Bond Future		9.2015	98.6103	9.2203	98.5260	0.205	0.0000	0.0000
2025/07/25	2032	05/02/2026	10.16 Call	Bond Future		4707.2900	4.7073	4596.5700	4.5966	2.352	0.0000	0.0000
2025/07/25	2032	05/02/2026	10.16 Put	Bond Future		527.3900	0.5274	501.0200	0.5010	5.000	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	
2025/07/25	2032	07/05/2026		Bond Future	9.2974	96.2637	9.3173	96.1776	0.214	0.0000	0.0000
2025/07/25	2032	07/05/2026	10.14 Call	Bond Future	4491.0900	4.4911	4371.6800	4.3717	2.659	0.0000	0.0000
2025/07/25	2032	07/05/2026	10.14 Put	Bond Future	930.9400	0.9309	897.6200	0.8976	3.579	0.0000	0.0000
2025/07/25	2032	06/08/2026		Bond Future	9.4051	98.0380	9.4314	97.9287	0.279	0.0000	0.0000
2025/07/25	2032	06/08/2026	10.12 Call	Bond Future	4190.5900	4.1906	4110.1200	4.1101	1.920	0.0000	0.0000
2025/07/25	2032	06/08/2026	10.12 Put	Bond Future	1270.0400	1.2700	1298.8300	1.2988	2.267	0.0000	0.0000
2025/07/25	2033	07/08/2025		Bond Future	130.0393	130.0393	130.0402	130.0402	0.001	0.0000	0.0000
2025/07/25	2033	07/08/2025	128.65 Call	Bond Future	1389.2700	1.3893	1390.1600	1.3902	0.064	0.0000	0.0000
2025/07/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2033	06/11/2025		Bond Future	130.9591	130.9591	130.9462	130.9462	0.010	0.0000	0.0000
2025/07/25	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2033	06/11/2025	133.14 Put	Bond Future	2180.9200	2.1809	2193.7900	2.1938	0.590	0.0000	0.0000
2025/07/25	2033	05/02/2026		Bond Future	133.4292	133.4292	133.4152	133.4152	0.010	0.0000	0.0000
2025/07/25	2033	05/02/2026	132.88 Call	Bond Future	549.1700	0.5492	535.2200	0.5352	2.540	0.0000	0.0000
2025/07/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2033	07/05/2026		Bond Future	134.3517	134.3517	134.3369	134.3369	0.011	0.0000	0.0000
2025/07/25	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2033	07/05/2026	135.16 Put	Bond Future	808.3400	0.8083	823.0800	0.8231	1.823	0.0000	0.0000
2025/07/25	2033	06/08/2026		Bond Future	136.8619	136.8619	136.8173	136.8173	0.033	0.0000	0.0000
2025/07/25	2033	06/08/2026	134.25 Call	Bond Future	2611.8600	2.6119	2567.2800	2.5673	1.707	0.0000	0.0000
2025/07/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.50 Put	Bond Future	375.6400	0.3756	377.3000	0.3773	0.442	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.50 Call	Bond Future	1128.0600	1.1281	1013.2100	1.0132	10.181	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.00 Put	Bond Future	14.3700	0.0144	12.0900	0.0121	15.866	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.00 Call	Bond Future	3680.9700	3.6810	3562.1800	3.5622	3.227	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.83 Call	Bond Future	8210.5900	8.2106	8094.0800	8.0941	1.419	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.45 Call	Bond Future	6174.4100	6.1744	6057.7600	6.0578	1.889	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.45 Put	Bond Future	0.2600	0.0003	0.1200	0.0001	53.846	0.0000	0.0000
2025/07/25	2037	07/08/2025	12.17 Call	Bond Future	9972.3400	9.9723	9855.8300	9.8558	1.168	0.0000	0.0000
2025/07/25	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.42 Call	Bond Future	6010.6100	6.0106	5893.9200	5.8939	1.941	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.42 Put	Bond Future	0.3500	0.0004	0.1700	0.0002	51.429	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.55 Put	Bond Future	289.1800	0.2892	286.7800	0.2868	0.830	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.55 Call	Bond Future	1339.2800	1.3393	1220.3700	1.2204	8.879	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.64 Put	Bond Future	173.9800	0.1740	167.7300	0.1677	3.592	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.64 Call	Bond Future	1756.3500	1.7564	1633.5900	1.6336	6.989	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.82 Call	Bond Future	8157.9200	8.1579	8041.4100	8.0414	1.428	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
2025/07/25	2037	07/08/2025	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.07 Call	Bond Future	4071.8600	4.0719	3953.8700	3.9539	2.898	0.0000	0.0000
2025/07/25	2037	07/08/2025	11.07 Put	Bond Future	8.1700	0.0082	6.6900	0.0067	18.115	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.34 Put	Bond Future	785.5500	0.7856	811.0400	0.8110	3.245	0.0000	0.0000
2025/07/25	2037	07/08/2025	10.34 Call	Bond Future	575.8100	0.5758	484.7900	0.4848	15.807	0.0000	0.0000
2025/07/25	2037	07/08/2025		Bond Future	10.3747	87.8663	10.3940	87.7498	0.186	0.0000	0.0000
2025/07/25	2037	07/08/2025	13.01 Call	Bond Future	14093.7500	14.0938	13977.2400	13.9772	0.827	0.0000	0.0000
2025/07/25	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2037	06/11/2025		Bond Future	10.4731	89.5055	10.4948	89.3774	0.207	0.0000	0.0000
2025/07/25	2037	06/11/2025	11.63 Call	Bond Future	6738.2100	6.7382	6620.5600	6.6206	1.746	0.0000	0.0000
2025/07/25	2037	06/11/2025	11.63 Put	Bond Future	239.4300	0.2394	249.8900	0.2499	4.369	0.0000	0.0000
2025/07/25	2037	06/11/2025	10.50 Put	Bond Future	1739.2300	1.7392	1800.8100	1.8008	3.541	0.0000	0.0000
2025/07/25	2037	06/11/2025	10.50 Call	Bond Future	1898.2000	1.8982	1831.6700	1.8317	3.505	0.0000	0.0000
2025/07/25	2037	06/11/2025	11.00 Put	Bond Future	762.7700	0.7628	793.6900	0.7937	4.054	0.0000	0.0000
2025/07/25	2037	06/11/2025	11.00 Call	Bond Future	3809.2200	3.8092	3712.0300	3.7120	2.551	0.0000	0.0000
2025/07/25	2037	06/11/2025	12.16 Call	Bond Future	9329.7000	9.3297	9193.5200	9.1935	1.460	0.0000	0.0000
2025/07/25	2037	06/11/2025	12.16 Put	Bond Future	78.0200	0.0780	69.9500	0.0700	10.344	0.0000	0.0000
2025/07/25	2037	05/02/2026	12.27 Call	Bond Future	9402.2300	9.4022	9250.5200	9.2505	1.614	0.0000	0.0000
2025/07/25	2037	05/02/2026	12.27 Put	Bond Future	309.9200	0.3099	289.2200	0.2892	6.679	0.0000	0.0000
2025/07/25	2037	05/02/2026	10.90 Put	Bond Future	1756.0800	1.7561	1802.8400	1.8028	2.663	0.0000	0.0000
2025/07/25	2037	05/02/2026	10.90 Call	Bond Future	3587.8000	3.5878	3503.5500	3.5036	2.348	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.86 Call	Bond Future	7578.4800	7.5785	7444.2300	7.4442	1.771	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.86 Put	Bond Future	565.2700	0.5653	562.0300	0.5620	0.573	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.36 Call	Bond Future	5401.6500	5.4017	5299.2600	5.2993	1.896	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.36 Put	Bond Future	1030.6000	1.0306	1059.2200	1.0592	2.777	0.0000	0.0000
2025/07/25	2037	05/02/2026	10.65 Put	Bond Future	2316.2200	2.3162	2375.1400	2.3751	2.544	0.0000	0.0000
2025/07/25	2037	05/02/2026	10.65 Call	Bond Future	2722.3800	2.7224	2650.2900	2.6503	2.648	0.0000	0.0000
2025/07/25	2037	05/02/2026	12.73 Call	Bond Future	11474.7200	11.4747	11330.7000	11.3307	1.255	0.0000	0.0000
2025/07/25	2037	05/02/2026	12.73 Put	Bond Future	139.2800	0.1393	126.2700	0.1263	9.341	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.40 Put	Bond Future	982.8200	0.9828	1010.2500	1.0103	2.791	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.40 Call	Bond Future	5569.6900	5.5697	5466.1100	5.4661	1.860	0.0000	0.0000
2025/07/25	2037	05/02/2026		Bond Future	10.5798	86.9136	10.6024	86.7825	0.214	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.20 Call	Bond Future	4743.9000	4.7439	4646.9000	4.6469	2.045	0.0000	0.0000
2025/07/25	2037	05/02/2026	11.20 Put	Bond Future	1244.0300	1.2440	1278.0400	1.2780	2.734	0.0000	0.0000
2025/07/25	2037	07/05/2026	12.40 Call	Bond Future	9543.7600	9.5438	9378.4600	9.3785	1.732	0.0000	0.0000
2025/07/25	2037	07/05/2026	12.40 Put	Bond Future	580.2400	0.5802	548.4600	0.5485	5.477	0.0000	0.0000
2025/07/25	2037	07/05/2026	10.95 Put	Bond Future	2451.5400	2.4515	2419.0900	2.4191	1.324	0.0000	0.0000
2025/07/25	2037	07/05/2026	10.95 Call	Bond Future	3858.7800	3.8588	3692.8100	3.6928	4.301	0.0000	0.0000
2025/07/25	2037	07/05/2026		Bond Future	10.6996	88.5112	10.7231	88.3776	0.220	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	
2025/07/25	2037	07/05/2026	11.32 Call	Bond Future	5189.6000	5.1896	5016.9700	5.0170	3.326	0.0000	0.0000
2025/07/25	2037	07/05/2026	11.32 Put	Bond Future	1760.3200	1.7603	1721.2100	1.7212	2.222	0.0000	0.0000
2025/07/25	2037	06/08/2026		Bond Future	10.8311	85.8829	10.8592	85.7273	0.259	0.0000	0.0000
2025/07/25	2037	06/08/2026	11.71 Call	Bond Future	6453.7500	6.4538	6314.4700	6.3145	2.158	0.0000	0.0000
2025/07/25	2037	06/08/2026	11.71 Put	Bond Future	1757.7400	1.7577	1774.0700	1.7741	0.929	0.0000	0.0000
2025/07/25	2038	07/08/2025		Bond Future	138.3159	138.3159	138.4608	138.4608	0.105	0.0000	0.0000
2025/07/25	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2038	07/08/2025	139.56 Put	Bond Future	1244.1100	1.2441	1099.1900	1.0992	11.648	0.0000	0.0000
2025/07/25	2038	06/11/2025		Bond Future	140.9306	140.9306	141.0634	141.0634	0.094	0.0000	0.0000
2025/07/25	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2038	06/11/2025	143.88 Put	Bond Future	2949.4300	2.9494	2816.5700	2.8166	4.505	0.0000	0.0000
2025/07/25	2038	05/02/2026		Bond Future	141.4226	141.4226	141.5567	141.5567	0.095	0.0000	0.0000
2025/07/25	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2038	05/02/2026	143.20 Put	Bond Future	1777.4400	1.7774	1643.2700	1.6433	7.548	0.0000	0.0000
2025/07/25	2038	07/05/2026		Bond Future	144.0571	144.0571	144.1934	144.1934	0.095	0.0000	0.0000
2025/07/25	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2038	07/05/2026	144.53 Put	Bond Future	472.9400	0.4729	336.6200	0.3366	28.824	0.0000	0.0000
2025/07/25	2038	06/08/2026		Bond Future	144.5451	144.5451	144.6518	144.6518	0.074	0.0000	0.0000
2025/07/25	2038	06/08/2026	144.72 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2038	06/08/2026	144.72 Put	Bond Future	174.9500	0.1750	68.2100	0.0682	61.012	0.0000	0.0000
2025/07/25	2040	07/08/2025	10.90 Put	Bond Future	526.0600	0.5261	562.4100	0.5624	6.910	0.0000	0.0000
2025/07/25	2040	07/08/2025	10.90 Call	Bond Future	1008.1800	1.0082	854.3300	0.8543	15.260	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.20 Call	Bond Future	2486.6800	2.4867	2296.2700	2.2963	7.657	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.20 Put	Bond Future	98.5400	0.0985	98.3300	0.0983	0.213	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.50 Call	Bond Future	4243.5200	4.2435	4052.3200	4.0523	4.506	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.50 Put	Bond Future	11.3700	0.0114	10.3700	0.0104	8.795	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.60 Call	Bond Future	10499.8000	10.4998	10309.6000	10.3096	1.811	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.10 Put	Bond Future	182.0500	0.1821	187.4100	0.1874	2.944	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.10 Call	Bond Future	1941.8600	1.9419	1757.0200	1.7570	9.519	0.0000	0.0000
2025/07/25	2040	07/08/2025	10.80 Put	Bond Future	820.9700	0.8210	884.4300	0.8844	7.730	0.0000	0.0000
2025/07/25	2040	07/08/2025	10.80 Call	Bond Future	653.5500	0.6536	526.8100	0.5268	19.393	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.40 Put	Bond Future	24.5600	0.0246	23.0400	0.0230	6.189	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.40 Call	Bond Future	3648.7800	3.6488	3457.0600	3.4571	5.254	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.00 Call	Bond Future	7174.1400	7.1741	6983.8900	6.9839	2.652	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.00 Put	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.00 Put	Bond Future	318.4000	0.3184	335.3500	0.3354	5.323	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.00 Call	Bond Future	1442.9000	1.4429	1269.6500	1.2697	12.007	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
2025/07/25	2040	07/08/2025	11.70 Put	Bond Future	2.1400	0.0021	1.8500	0.0019	13.551	0.0000	0.0000
2025/07/25	2040	07/08/2025	11.70 Call	Bond Future	5430.3400	5.4303	5239.8500	5.2399	3.508	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.40 Call	Bond Future	9415.0500	9.4151	9224.8500	9.2249	2.020	0.0000	0.0000
2025/07/25	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2040	07/08/2025		Bond Future	10.8257	87.0911	10.8549	86.9009	0.270	0.0000	0.0000
2025/07/25	2040	07/08/2025	13.29 Call	Bond Future	14068.8100	14.0688	13878.6100	13.8786	1.352	0.0000	0.0000
2025/07/25	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2040	06/11/2025		Bond Future	10.9306	88.7158	10.9624	88.5127	0.291	0.0000	0.0000
2025/07/25	2040	06/11/2025	11.84 Call	Bond Future	6009.8900	6.0099	5797.1600	5.7972	3.540	0.0000	0.0000
2025/07/25	2040	06/11/2025	11.84 Put	Bond Future	467.6200	0.4676	458.0300	0.4580	2.051	0.0000	0.0000
2025/07/25	2040	05/02/2026		Bond Future	11.0436	85.8586	11.0766	85.6512	0.299	0.0000	0.0000
2025/07/25	2040	05/02/2026	11.49 Call	Bond Future	4415.4100	4.4154	4277.9700	4.2780	3.113	0.0000	0.0000
2025/07/25	2040	05/02/2026	11.49 Put	Bond Future	1677.1700	1.6772	1747.1200	1.7471	4.171	0.0000	0.0000
2025/07/25	2040	05/02/2026	13.23 Call	Bond Future	12410.6800	12.4107	12192.2200	12.1922	1.760	0.0000	0.0000
2025/07/25	2040	05/02/2026	13.23 Put	Bond Future	158.7500	0.1588	147.6800	0.1477	6.973	0.0000	0.0000
2025/07/25	2040	05/02/2026	11.82 Put	Bond Future	1150.8200	1.1508	1201.5900	1.2016	4.412	0.0000	0.0000
2025/07/25	2040	05/02/2026	11.82 Call	Bond Future	5830.5400	5.8305	5673.9200	5.6739	2.686	0.0000	0.0000
2025/07/25	2040	07/05/2026		Bond Future	11.1683	87.4368	11.2027	87.2254	0.308	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.67 Call	Bond Future	5180.3100	5.1803	4953.4300	4.9534	4.380	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.67 Put	Bond Future	2169.6400	2.1696	2154.1600	2.1542	0.713	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.22 Call	Bond Future	7463.2200	7.4632	7225.8600	7.2259	3.180	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.22 Put	Bond Future	1330.1400	1.3301	1304.1800	1.3042	1.952	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.72 Call	Bond Future	5377.8100	5.3778	5149.5300	5.1495	4.245	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.72 Put	Bond Future	2075.7600	2.0758	2058.8800	2.0589	0.813	0.0000	0.0000
2025/07/25	2040	07/05/2026	10.70 Put	Bond Future	4929.3700	4.9294	4973.4100	4.9734	0.893	0.0000	0.0000
2025/07/25	2040	07/05/2026	10.70 Call	Bond Future	1970.6200	1.9706	1803.2600	1.8033	8.493	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.53 Call	Bond Future	8816.4900	8.8165	8577.8600	8.5779	2.707	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.53 Put	Bond Future	1001.0900	1.0011	973.8600	0.9739	2.720	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.03 Call	Bond Future	6651.0400	6.6510	6415.9400	6.4159	3.535	0.0000	0.0000
2025/07/25	2040	07/05/2026	12.03 Put	Bond Future	1576.3000	1.5763	1552.6000	1.5526	1.504	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.12 Put	Bond Future	3489.7600	3.4898	3500.3800	3.5004	0.304	0.0000	0.0000
2025/07/25	2040	07/05/2026	11.12 Call	Bond Future	3191.5000	3.1915	2990.7200	2.9907	6.291	0.0000	0.0000
2025/07/25	2040	06/08/2026		Bond Future	11.3043	84.5379	11.3432	84.3033	0.345	0.0000	0.0000
2025/07/25	2040	06/08/2026	12.19 Call	Bond Future	7058.5800	7.0586	6866.8900	6.8669	2.716	0.0000	0.0000
2025/07/25	2040	06/08/2026	12.19 Put	Bond Future	1954.5300	1.9545	1997.4600	1.9975	2.196	0.0000	0.0000
2025/07/25	2044	07/08/2025	12.20 Call	Bond Future	6942.6200	6.9426	6814.9600	6.8150	1.839	0.0000	0.0000
2025/07/25	2044	07/08/2025	12.20 Put	Bond Future	0.3000	0.0003	0.2200	0.0002	26.667	0.0000	0.0000
2025/07/25	2044	07/08/2025	11.85 Call	Bond Future	4883.0800	4.8831	4754.3200	4.7543	2.637	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
2025/07/25	2044	07/08/2025	11.85 Put	Bond Future	6.1500	0.0062	4.9700	0.0050	19.187	0.0000	0.0000
2025/07/25	2044	07/08/2025	11.30 Put	Bond Future	262.6300	0.2626	257.7200	0.2577	1.870	0.0000	0.0000
2025/07/25	2044	07/08/2025	11.30 Call	Bond Future	1702.7300	1.7027	1570.2400	1.5702	7.781	0.0000	0.0000
2025/07/25	2044	07/08/2025	10.63 Put	Bond Future	3122.4000	3.1224	3236.4500	3.2365	3.653	0.0000	0.0000
2025/07/25	2044	07/08/2025	10.63 Call	Bond Future	33.4200	0.0334	19.8900	0.0199	40.485	0.0000	0.0000
2025/07/25	2044	07/08/2025		Bond Future	11.0806	82.1156	11.0998	81.9880	0.173	0.0000	0.0000
2025/07/25	2044	07/08/2025	13.34 Call	Bond Future	13077.5800	13.0776	12950.0000	12.9500	0.976	0.0000	0.0000
2025/07/25	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2044	06/11/2025		Bond Future	11.1848	83.6475	11.2060	83.5088	0.190	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.88 Call	Bond Future	5024.9300	5.0249	4915.1700	4.9152	2.184	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.88 Put	Bond Future	666.1700	0.6662	695.1700	0.6952	4.353	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.20 Call	Bond Future	6622.0200	6.6220	6500.4700	6.5005	1.836	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.20 Put	Bond Future	381.6900	0.3817	398.9000	0.3989	4.509	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.25 Call	Bond Future	6877.0400	6.8770	6754.0800	6.7541	1.788	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.25 Put	Bond Future	349.4500	0.3495	365.2500	0.3653	4.521	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.00 Call	Bond Future	5614.7200	5.6147	5500.0300	5.5000	2.043	0.0000	0.0000
2025/07/25	2044	06/11/2025	12.00 Put	Bond Future	541.5300	0.5415	565.6000	0.5656	4.445	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.75 Call	Bond Future	4403.5500	4.4036	4300.1000	4.3001	2.349	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.75 Put	Bond Future	831.0100	0.8310	866.3200	0.8663	4.249	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.25 Put	Bond Future	1856.0200	1.8560	1924.2500	1.9243	3.676	0.0000	0.0000
2025/07/25	2044	06/11/2025	11.25 Call	Bond Future	2281.2500	2.2813	2210.7200	2.2107	3.092	0.0000	0.0000
2025/07/25	2044	05/02/2026		Bond Future	11.2965	80.8212	11.3186	80.6794	0.195	0.0000	0.0000
2025/07/25	2044	05/02/2026	11.56 Call	Bond Future	3809.9800	3.8100	3726.7800	3.7268	2.184	0.0000	0.0000
2025/07/25	2044	05/02/2026	11.56 Put	Bond Future	2141.4200	2.1414	2200.0500	2.2001	2.738	0.0000	0.0000
2025/07/25	2044	07/05/2026		Bond Future	11.4186	82.3067	11.4415	82.1621	0.201	0.0000	0.0000
2025/07/25	2044	07/05/2026	11.80 Call	Bond Future	4781.2600	4.7813	4687.9700	4.6880	1.951	0.0000	0.0000
2025/07/25	2044	07/05/2026	11.80 Put	Bond Future	2426.3300	2.4263	2477.6300	2.4776	2.114	0.0000	0.0000
2025/07/25	2044	06/08/2026		Bond Future	11.5511	79.4385	11.5779	79.2730	0.231	0.0000	0.0000
2025/07/25	2044	06/08/2026	12.42 Call	Bond Future	7190.5600	7.1906	7050.0000	7.0500	1.955	0.0000	0.0000
2025/07/25	2044	06/08/2026	12.42 Put	Bond Future	2081.6800	2.0817	2106.6200	2.1066	1.198	0.0000	0.0000
2025/07/25	2046	07/08/2025		Bond Future	119.2441	119.2441	118.9012	118.9012	0.288	0.0000	0.0000
2025/07/25	2046	07/08/2025	118.69 Call	Bond Future	554.0500	0.5541	211.2100	0.2112	61.879	0.0000	0.0000
2025/07/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2046	06/11/2025		Bond Future	119.2378	119.2378	118.8759	118.8759	0.304	0.0000	0.0000
2025/07/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2046	06/11/2025	125.41 Put	Bond Future	6172.2100	6.1722	6534.1100	6.5341	5.863	0.0000	0.0000
2025/07/25	2046	05/02/2026		Bond Future	121.4866	121.4866	121.1171	121.1171	0.304	0.0000	0.0000
2025/07/25	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
2025/07/25	2046	05/02/2026	121.65 Put	Bond Future	163.4200	0.1634	532.8900	0.5329	226.086	0.0000	0.0000
2025/07/25	2046	07/05/2026		Bond Future	121.4529	121.4529	121.0759	121.0759	0.310	0.0000	0.0000
2025/07/25	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2046	07/05/2026	124.95 Put	Bond Future	3497.1100	3.4971	3874.1000	3.8741	10.780	0.0000	0.0000
2025/07/25	2046	06/08/2026		Bond Future	123.7210	123.7210	123.3104	123.3104	0.332	0.0000	0.0000
2025/07/25	2046	06/08/2026	122.38 Call	Bond Future	1340.9700	1.3410	930.3800	0.9304	30.619	0.0000	0.0000
2025/07/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	07/08/2025		Bond Future	117.7352	117.7352	117.3514	117.3514	0.326	0.0000	0.0000
2025/07/25	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	07/08/2025	119.89 Put	Bond Future	2154.7800	2.1548	2538.5800	2.5386	17.812	0.0000	0.0000
2025/07/25	2050	06/11/2025		Bond Future	119.9607	119.9607	119.5572	119.5572	0.336	0.0000	0.0000
2025/07/25	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	06/11/2025	124.42 Put	Bond Future	4459.2900	4.4593	4862.7800	4.8628	9.048	0.0000	0.0000
2025/07/25	2050	05/02/2026		Bond Future	119.8100	119.8100	119.3979	119.3979	0.344	0.0000	0.0000
2025/07/25	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	05/02/2026	122.82 Put	Bond Future	3009.9600	3.0100	3422.0800	3.4221	13.692	0.0000	0.0000
2025/07/25	2050	07/05/2026		Bond Future	122.0418	122.0418	121.6217	121.6217	0.344	0.0000	0.0000
2025/07/25	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	07/05/2026	124.07 Put	Bond Future	2028.1800	2.0282	2448.3400	2.4483	20.716	0.0000	0.0000
2025/07/25	2050	06/08/2026		Bond Future	121.8662	121.8662	121.4110	121.4110	0.374	0.0000	0.0000
2025/07/25	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	2050	06/08/2026	123.27 Put	Bond Future	1403.7600	1.4038	1858.9900	1.8590	32.429	0.0000	0.0000
2025/07/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	AL37	07/08/2025		Index Future	1161.5100	1161.5100	1160.8050	1160.8050	0.061	0.0000	0.0000
2025/07/25	AL37	06/11/2025		Index Future	1183.1780	1183.1780	1182.3350	1182.3350	0.071	0.0000	0.0000
2025/07/25	AL37	05/02/2026		Index Future	1205.2130	1205.2130	1204.3470	1204.3470	0.072	0.0000	0.0000
2025/07/25	AL37	07/05/2026		Index Future	1227.3970	1227.3970	1226.5100	1226.5100	0.072	0.0000	0.0000
2025/07/25	AL37	06/08/2026		Index Future	1249.8220	1249.8220	1248.6520	1248.6520	0.094	0.0000	0.0000
2025/07/25	AL7T	07/08/2025		Index Future	1405.8520	1405.8520	1404.1750	1404.1750	0.119	0.0000	0.0000
2025/07/25	AL7T	06/11/2025		Index Future	1432.0790	1432.0790	1430.2200	1430.2200	0.130	0.0000	0.0000
2025/07/25	AL7T	05/02/2026		Index Future	1458.7490	1458.7490	1456.8460	1456.8460	0.130	0.0000	0.0000
2025/07/25	AL7T	07/05/2026		Index Future	1485.5990	1485.5990	1483.6560	1483.6560	0.131	0.0000	0.0000
2025/07/25	AL7T	06/08/2026		Index Future	1512.7410	1512.7410	1510.4400	1510.4400	0.152	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
2025/07/25	ALBI	07/08/2025		Index Future	1192.9080	1192.9080	1191.5960	1191.5960	0.110	0.0000
2025/07/25	ALBI	06/11/2025		Index Future	1215.1620	1215.1620	1213.6980	1213.6980	0.120	0.0000
2025/07/25	ALBI	05/02/2026		Index Future	1237.7920	1237.7920	1236.2940	1236.2940	0.121	0.0000
2025/07/25	ALBI	07/05/2026		Index Future	1260.5760	1260.5760	1259.0450	1259.0450	0.121	0.0000
2025/07/25	ALBI	06/08/2026		Index Future	1283.6070	1283.6070	1281.7740	1281.7740	0.143	0.0000
2025/07/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/25	ES33	07/08/2025		Bond Future	10.4529	87.1788	10.4722	87.0864	0.184	0.0000	0.0000
2025/07/25	ES33	07/08/2025	13.56 Call	Bond Future	13374.1500	13.3742	13281.7500	13.2818	0.691	0.0000	0.0000
2025/07/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES33	06/11/2025		Bond Future	10.5770	85.0323	10.5990	84.9290	0.208	0.0000	0.0000
2025/07/25	ES33	06/11/2025	12.01 Call	Bond Future	6382.0200	6.3820	6278.8100	6.2788	1.617	0.0000	0.0000
2025/07/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES33	05/02/2026		Bond Future	10.7143	86.6357	10.7375	86.5302	0.216	0.0000	0.0000
2025/07/25	ES33	05/02/2026	11.49 Call	Bond Future	3440.2400	3.4402	3334.7000	3.3347	3.068	0.0000	0.0000
2025/07/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES33	07/05/2026		Bond Future	10.8600	84.4540	10.8844	84.3463	0.224	0.0000	0.0000
2025/07/25	ES33	07/05/2026	11.69 Call	Bond Future	3573.4200	3.5734	3465.7500	3.4658	3.013	0.0000	0.0000
2025/07/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES33	06/08/2026		Bond Future	11.0192	86.0296	11.0491	85.9011	0.272	0.0000	0.0000
2025/07/25	ES33	06/08/2026	12.02 Call	Bond Future	4160.9600	4.1610	4032.4200	4.0324	3.089	0.0000	0.0000
2025/07/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES42	07/08/2025		Bond Future	11.3124	81.5989	11.3466	81.3868	0.303	0.0000	0.0000
2025/07/25	ES42	07/08/2025	13.79 Call	Bond Future	13326.7700	13.3268	13114.6000	13.1146	1.592	0.0000	0.0000
2025/07/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES42	06/11/2025		Bond Future	11.4289	78.8764	11.4658	78.6516	0.323	0.0000	0.0000
2025/07/25	ES42	06/11/2025	12.39 Call	Bond Future	5542.5200	5.5425	5317.7300	5.3177	4.056	0.0000	0.0000
2025/07/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES42	05/02/2026		Bond Future	11.5507	80.3633	11.5890	80.1340	0.332	0.0000	0.0000
2025/07/25	ES42	05/02/2026	11.85 Call	Bond Future	1763.6200	1.7636	1534.2900	1.5343	13.003	0.0000	0.0000
2025/07/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	ES42	07/05/2026		Bond Future	11.6826	77.5947	11.7224	77.3610	0.341	0.0000	0.0000
2025/07/25	ES42	07/05/2026	12.20 Call	Bond Future	2953.3300	2.9533	2719.6000	2.7196	7.914	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
2025/07/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	ES42	06/08/2026		Bond Future	11.8202	79.0408	11.8646	78.7852	0.376	0.0000
2025/07/25	ES42	06/08/2026	12.65 Call	Bond Future	4566.4900	4.5665	4310.8400	4.3108	5.598	0.0000
2025/07/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GOVI	07/08/2025		GOVI	1174.2010	1174.2010	1172.9870	1172.9870	0.103	0.0000
2025/07/25	GOVI	07/08/2025	1,011. Call 00	GOVI	1632010.0000	163.2010	1619870.0000	161.9870	0.744	0.0000
2025/07/25	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GOVI	06/11/2025		GOVI	1196.1060	1196.1060	1194.7440	1194.7440	0.114	0.0000
2025/07/25	GOVI	06/11/2025	1,112. Call 00	GOVI	841060.0000	84.1060	827440.0000	82.7440	1.619	0.0000
2025/07/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GOVI	05/02/2026		GOVI	1218.3810	1218.3810	1216.9860	1216.9860	0.114	0.0000
2025/07/25	GOVI	05/02/2026	1,150. Call 00	GOVI	683810.0000	68.3810	669860.0000	66.9860	2.040	0.0000
2025/07/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GOVI	07/05/2026		GOVI	1240.8080	1240.8080	1239.3820	1239.3820	0.115	0.0000
2025/07/25	GOVI	07/05/2026	1,177. Call 00	GOVI	638080.0000	63.8080	623820.0000	62.3820	2.235	0.0000
2025/07/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GOVI	06/08/2026		GOVI	1263.4780	1263.4780	1261.7560	1261.7560	0.136	0.0000
2025/07/25	GOVI	06/08/2026	1,189. Call 00	GOVI	744780.0000	74.4780	727560.0000	72.7560	2.312	0.0000
2025/07/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/25	IGOV	07/08/2025		Index Future	380.2090	380.2090	379.9620	379.9620	0.065	0.0000
2025/07/25	IGOV	06/11/2025		Index Future	387.3970	387.3970	387.1040	387.1040	0.076	0.0000
2025/07/25	IGOV	05/02/2026		Index Future	394.7040	394.7040	394.4030	394.4030	0.076	0.0000
2025/07/25	IGOV	07/05/2026		Index Future	402.0600	402.0600	401.7520	401.7520	0.077	0.0000
2025/07/25	IGOV	06/08/2026		Index Future	409.4940	409.4940	409.0940	409.0940	0.098	0.0000
2025/07/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/25	R033	07/08/2025		Bond Future	9.2217	107.8382	9.2313	107.7847	0.105	0.0000	0.0000
2025/07/25	R033	07/08/2025	10.33 Call	Bond Future	5915.9200	5.9159	5862.2900	5.8623	0.907	0.0000	0.0000
2025/07/25	R033	07/08/2025	10.33 Put	Bond Future	0.3900	0.0004	0.1800	0.0002	53.846	0.0000	0.0000
2025/07/25	R033	06/11/2025		Bond Future	9.3013	104.8068	9.3135	104.7411	0.131	0.0000	0.0000
2025/07/25	R033	06/11/2025	10.33 Call	Bond Future	5519.2100	5.5192	5435.9800	5.4360	1.508	0.0000	0.0000
2025/07/25	R033	06/11/2025	10.33 Put	Bond Future	167.8200	0.1678	150.2900	0.1503	10.446	0.0000	0.0000
2025/07/25	R033	05/02/2026		Bond Future	9.3889	106.7580	9.4018	106.6906	0.138	0.0000	0.0000
2025/07/25	R033	05/02/2026	10.49 Call	Bond Future	5990.3800	5.9904	5923.9000	5.9239	1.110	0.0000	0.0000
2025/07/25	R033	05/02/2026	10.49 Put	Bond Future	442.1600	0.4422	443.1000	0.4431	0.213	0.0000	0.0000
2025/07/25	R033	07/05/2026		Bond Future	9.4871	103.6775	9.5008	103.6086	0.144	0.0000	0.0000
2025/07/25	R033	07/05/2026	10.38 Call	Bond Future	5286.2200	5.2862	5219.6100	5.2196	1.260	0.0000	0.0000
2025/07/25	R033	07/05/2026	10.38 Put	Bond Future	896.9900	0.8970	899.2600	0.8993	0.253	0.0000	0.0000
2025/07/25	R033	06/08/2026		Bond Future	9.5959	105.5879	9.6150	105.4945	0.199	0.0000	0.0000
2025/07/25	R033	06/08/2026	10.25 Call	Bond Future	4678.8700	4.6789	4590.0400	4.5900	1.899	0.0000	0.0000
2025/07/25	R033	06/08/2026	10.25 Put	Bond Future	1545.2200	1.5452	1549.7800	1.5498	0.295	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.90 Call	Bond Future	6017.3100	6.0173	5902.7700	5.9028	1.904	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.90 Put	Bond Future	0.3700	0.0004	0.2100	0.0002	43.243	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.40 Call	Bond Future	3296.2900	3.2963	3178.1600	3.1782	3.584	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.40 Put	Bond Future	20.7700	0.0208	17.0200	0.0170	18.055	0.0000	0.0000
2025/07/25	R035	07/08/2025	11.30 Call	Bond Future	8130.5500	8.1306	8016.1600	8.0162	1.407	0.0000	0.0000
2025/07/25	R035	07/08/2025	11.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.08 Put	Bond Future	170.1300	0.1701	164.2100	0.1642	3.480	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.08 Call	Bond Future	1630.9400	1.6309	1510.6400	1.5106	7.376	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.58 Put	Bond Future	5.3300	0.0053	3.8600	0.0039	27.580	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.58 Call	Bond Future	4280.7800	4.2808	4164.9300	4.1649	2.706	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	
2025/07/25	R035	07/08/2025	11.34 Call	Bond Future	8338.1300	8.3381	8223.7400	8.2237	1.372	0.0000	0.0000
2025/07/25	R035	07/08/2025	11.34 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/25	R035	07/08/2025		Bond Future	9.8284	98.1484	9.8479	98.0340	0.199	0.0000	0.0000
2025/07/25	R035	07/08/2025	12.65 Call	Bond Future	14776.6700	14.7767	14662.2900	14.6623	0.774	0.0000	0.0000
2025/07/25	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.20 Call	Bond Future	2228.6100	2.2286	2107.3800	2.1074	5.440	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.20 Put	Bond Future	81.6600	0.0817	74.8100	0.0748	8.388	0.0000	0.0000
2025/07/25	R035	07/08/2025	9.98 Call	Bond Future	1180.9900	1.1810	1066.0000	1.0660	9.737	0.0000	0.0000
2025/07/25	R035	07/08/2025	9.98 Put	Bond Future	297.1900	0.2972	296.5800	0.2966	0.205	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.35 Call	Bond Future	3024.8300	3.0248	2905.8400	2.9058	3.934	0.0000	0.0000
2025/07/25	R035	07/08/2025	10.35 Put	Bond Future	29.7100	0.0297	25.1000	0.0251	15.517	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.30 Call	Bond Future	2994.4100	2.9944	2904.6800	2.9047	2.997	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.30 Put	Bond Future	857.6200	0.8576	894.5700	0.8946	4.308	0.0000	0.0000
2025/07/25	R035	06/11/2025		Bond Future	9.9217	95.4764	9.9438	95.3497	0.223	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.20 Call	Bond Future	7113.0200	7.1130	6992.4500	6.9925	1.695	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.20 Put	Bond Future	147.6500	0.1477	153.7600	0.1538	4.138	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.08 Put	Bond Future	1265.2700	1.2653	1314.2000	1.3142	3.867	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.08 Call	Bond Future	2167.4800	2.1675	2089.7300	2.0897	3.587	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.58 Put	Bond Future	508.5800	0.5086	531.9900	0.5320	4.603	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.58 Call	Bond Future	4185.2400	4.1852	4081.9700	4.0820	2.467	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.67 Call	Bond Future	9407.1100	9.4071	9282.4700	9.2825	1.325	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.67 Put	Bond Future	55.2800	0.0553	57.3200	0.0573	3.690	0.0000	0.0000
2025/07/25	R035	06/11/2025	9.91 Put	Bond Future	1681.3700	1.6814	1740.0000	1.7400	3.487	0.0000	0.0000
2025/07/25	R035	06/11/2025	9.91 Call	Bond Future	1614.4100	1.6144	1546.3600	1.5464	4.215	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.41 Put	Bond Future	700.8000	0.7008	732.0300	0.7320	4.456	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.41 Call	Bond Future	3446.6900	3.4467	3351.2400	3.3512	2.769	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.43 Call	Bond Future	8235.9000	8.2359	8112.8600	8.1129	1.494	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.43 Put	Bond Future	91.4900	0.0915	95.1300	0.0951	3.979	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.95 Call	Bond Future	10762.2800	10.7623	10632.0400	10.6320	1.210	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.95 Put	Bond Future	30.6600	0.0307	27.1000	0.0271	11.611	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.45 Call	Bond Future	8333.6800	8.3337	8210.4400	8.2104	1.479	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.45 Put	Bond Future	87.7700	0.0878	91.2100	0.0912	3.919	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.95 Put	Bond Future	246.0300	0.2460	256.6900	0.2567	4.333	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.95 Call	Bond Future	5904.9800	5.9050	5788.9600	5.7890	1.965	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.44 Put	Bond Future	662.6900	0.6627	692.4700	0.6925	4.494	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.44 Call	Bond Future	3573.7700	3.5738	3476.8700	3.4769	2.711	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.94 Put	Bond Future	251.0200	0.2510	261.9000	0.2619	4.334	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.94 Call	Bond Future	5857.1700	5.8572	5741.3700	5.7414	1.977	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.99 Call	Bond Future	10954.4100	10.9544	10823.5900	10.8236	1.194	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
2025/07/25	R035	06/11/2025	11.99 Put	Bond Future	28.1700	0.0282	24.0300	0.0240	14.696	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.50 Call	Bond Future	3832.2200	3.8322	3732.5800	3.7326	2.600	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.50 Put	Bond Future	591.9800	0.5920	619.0200	0.6190	4.568	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.15 Call	Bond Future	2418.1600	2.4182	2336.5200	2.3365	3.376	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.15 Put	Bond Future	1120.7400	1.1207	1165.7800	1.1658	4.019	0.0000	0.0000
2025/07/25	R035	06/11/2025	9.77 Put	Bond Future	2098.6400	2.0986	2165.1700	2.1652	3.170	0.0000	0.0000
2025/07/25	R035	06/11/2025	9.77 Call	Bond Future	1223.4400	1.2234	1163.2900	1.1633	4.916	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.00 Put	Bond Future	222.5200	0.2225	231.9200	0.2319	4.224	0.0000	0.0000
2025/07/25	R035	06/11/2025	11.00 Call	Bond Future	6144.8500	6.1449	6027.5700	6.0276	1.909	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.68 Call	Bond Future	4637.6700	4.6377	4530.4500	4.5305	2.312	0.0000	0.0000
2025/07/25	R035	06/11/2025	10.68 Put	Bond Future	419.4200	0.4194	438.8800	0.4389	4.640	0.0000	0.0000
2025/07/25	R035	05/02/2026	11.17 Call	Bond Future	6703.5200	6.7035	6547.1700	6.5472	2.332	0.0000	0.0000
2025/07/25	R035	05/02/2026	11.17 Put	Bond Future	571.8500	0.5719	544.9900	0.5450	4.697	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.67 Call	Bond Future	4592.7600	4.5928	4434.2800	4.4343	3.451	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.67 Put	Bond Future	1068.2900	1.0683	1039.3000	1.0393	2.714	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.17 Put	Bond Future	1940.4400	1.9404	1921.1200	1.9211	0.996	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.17 Call	Bond Future	2752.9100	2.7529	2604.1000	2.6041	5.406	0.0000	0.0000
2025/07/25	R035	05/02/2026	11.00 Put	Bond Future	708.6600	0.7087	680.5200	0.6805	3.971	0.0000	0.0000
2025/07/25	R035	05/02/2026	11.00 Call	Bond Future	5965.3600	5.9654	5807.7300	5.8077	2.642	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.44 Put	Bond Future	1412.1800	1.4122	1385.5400	1.3855	1.886	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.44 Call	Bond Future	3702.4300	3.7024	3546.3000	3.5463	4.217	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.94 Put	Bond Future	764.1600	0.7642	735.6000	0.7356	3.737	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.94 Call	Bond Future	5709.2400	5.7092	5551.1900	5.5512	2.768	0.0000	0.0000
2025/07/25	R035	05/02/2026	12.44 Call	Bond Future	12402.8800	12.4029	12263.4500	12.2635	1.124	0.0000	0.0000
2025/07/25	R035	05/02/2026	12.44 Put	Bond Future	89.6900	0.0897	79.7500	0.0798	11.083	0.0000	0.0000
2025/07/25	R035	05/02/2026		Bond Future	10.0240	97.2541	10.0471	97.1246	0.231	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.79 Call	Bond Future	5080.8700	5.0809	4922.2500	4.9223	3.122	0.0000	0.0000
2025/07/25	R035	05/02/2026	10.79 Put	Bond Future	921.2900	0.9213	892.1600	0.8922	3.162	0.0000	0.0000
2025/07/25	R035	07/05/2026		Bond Future	10.1297	94.5389	10.1539	94.4069	0.239	0.0000	0.0000
2025/07/25	R035	07/05/2026	10.86 Call	Bond Future	5302.2900	5.3023	5135.2700	5.1353	3.150	0.0000	0.0000
2025/07/25	R035	07/05/2026	10.86 Put	Bond Future	1423.6500	1.4237	1388.6900	1.3887	2.456	0.0000	0.0000
2025/07/25	R035	06/08/2026		Bond Future	10.2460	96.2818	10.2752	96.1262	0.286	0.0000	0.0000
2025/07/25	R035	06/08/2026	11.06 Call	Bond Future	5851.2300	5.8512	5722.1300	5.7221	2.206	0.0000	0.0000
2025/07/25	R035	06/08/2026	11.06 Put	Bond Future	1650.1900	1.6502	1676.6600	1.6767	1.604	0.0000	0.0000
2025/07/25	R038	07/08/2025		Bond Future	10.4458	106.9280	10.4651	106.7915	0.185	0.0000	0.0000
2025/07/25	R038	07/08/2025	11.24 Call	Bond Future	5409.7400	5.4097	5272.5100	5.2725	2.537	0.0000	0.0000
2025/07/25	R038	07/08/2025	11.24 Put	Bond Future	2.3400	0.0023	1.6100	0.0016	31.197	0.0000	0.0000
2025/07/25	R038	06/11/2025		Bond Future	10.5514	103.4385	10.5731	103.2883	0.205	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	
2025/07/25	R038	06/11/2025	11.24 Call	Bond Future	5160.9800	5.1610	5038.4400	5.0384	2.374	0.0000	0.0000
2025/07/25	R038	06/11/2025	11.24 Put	Bond Future	541.9300	0.5419	569.6000	0.5696	5.106	0.0000	0.0000
2025/07/25	R038	06/11/2025	12.33 Call	Bond Future	11387.6400	11.3876	11240.1100	11.2401	1.296	0.0000	0.0000
2025/07/25	R038	06/11/2025	12.33 Put	Bond Future	56.1600	0.0562	58.8400	0.0588	4.772	0.0000	0.0000
2025/07/25	R038	06/11/2025	10.98 Put	Bond Future	895.5900	0.8956	938.8400	0.9388	4.829	0.0000	0.0000
2025/07/25	R038	06/11/2025	10.98 Call	Bond Future	3806.7300	3.8067	3699.7700	3.6998	2.810	0.0000	0.0000
2025/07/25	R038	05/02/2026		Bond Future	10.6639	105.3641	10.6865	105.2106	0.212	0.0000	0.0000
2025/07/25	R038	05/02/2026	11.44 Call	Bond Future	6211.6400	6.2116	6091.5500	6.0916	1.933	0.0000	0.0000
2025/07/25	R038	05/02/2026	11.44 Put	Bond Future	1132.7900	1.1328	1166.2000	1.1662	2.949	0.0000	0.0000
2025/07/25	R038	07/05/2026		Bond Future	10.7852	101.8164	10.8088	101.6600	0.219	0.0000	0.0000
2025/07/25	R038	07/05/2026	11.40 Call	Bond Future	5875.6800	5.8757	5676.4600	5.6765	3.391	0.0000	0.0000
2025/07/25	R038	07/05/2026	11.40 Put	Bond Future	1908.5000	1.9085	1865.7200	1.8657	2.242	0.0000	0.0000
2025/07/25	R038	06/08/2026		Bond Future	10.9151	103.6922	10.9433	103.5099	0.258	0.0000	0.0000
2025/07/25	R038	06/08/2026	11.77 Call	Bond Future	7377.9600	7.3780	7217.3100	7.2173	2.177	0.0000	0.0000
2025/07/25	R038	06/08/2026	11.77 Put	Bond Future	2042.6900	2.0427	2064.3400	2.0643	1.060	0.0000	0.0000
2025/07/25	R053	07/08/2025		Bond Future	10.9901	109.7023	11.0144	109.4829	0.221	0.0000	0.0000
2025/07/25	R053	07/08/2025	13.17 Call	Bond Future	16868.2500	16.8683	16648.7800	16.6488	1.301	0.0000	0.0000
2025/07/25	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R053	06/11/2025		Bond Future	11.0901	105.8863	11.1165	105.6513	0.239	0.0000	0.0000
2025/07/25	R053	06/11/2025	11.76 Call	Bond Future	6452.2700	6.4523	6274.3000	6.2743	2.758	0.0000	0.0000
2025/07/25	R053	06/11/2025	11.76 Put	Bond Future	780.2400	0.7802	837.3200	0.8373	7.316	0.0000	0.0000
2025/07/25	R053	05/02/2026		Bond Future	11.1950	107.8574	11.2225	107.6176	0.245	0.0000	0.0000
2025/07/25	R053	05/02/2026	11.49 Call	Bond Future	5223.0500	5.2231	4978.4400	4.9784	4.683	0.0000	0.0000
2025/07/25	R053	05/02/2026	11.49 Put	Bond Future	2699.3800	2.6994	2694.5700	2.6946	0.178	0.0000	0.0000
2025/07/25	R053	07/05/2026		Bond Future	11.3063	103.9785	11.3348	103.7341	0.252	0.0000	0.0000
2025/07/25	R053	07/05/2026	11.69 Call	Bond Future	6315.0600	6.3151	6171.6900	6.1717	2.270	0.0000	0.0000
2025/07/25	R053	07/05/2026	11.69 Put	Bond Future	3111.7200	3.1117	3212.8000	3.2128	3.248	0.0000	0.0000
2025/07/25	R053	06/08/2026		Bond Future	11.4239	105.8938	11.4563	105.6214	0.284	0.0000	0.0000
2025/07/25	R053	06/08/2026	12.28 Call	Bond Future	9541.7800	9.5418	9334.8400	9.3348	2.169	0.0000	0.0000
2025/07/25	R053	06/08/2026	12.28 Put	Bond Future	2759.2500	2.7593	2824.7300	2.8247	2.373	0.0000	0.0000
2025/07/25	R186	07/08/2025		Bond Future	7.7450	104.9590	7.7463	104.9573	0.017	0.0000	0.0000
2025/07/25	R186	07/08/2025	9.68 Call	Bond Future	2471.8700	2.4719	2470.1300	2.4701	0.070	0.0000	0.0000
2025/07/25	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R186	07/08/2025	10.25 Call	Bond Future	3184.2200	3.1842	3182.4800	3.1825	0.055	0.0000	0.0000
2025/07/25	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R186	07/08/2025	9.22 Call	Bond Future	1891.8000	1.8918	1890.0600	1.8901	0.092	0.0000	0.0000
2025/07/25	R186	06/11/2025		Bond Future	7.7860	106.9171	7.7982	106.9041	0.157	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
2025/07/25	R186	06/11/2025	8.13 Call	Bond Future	446.9000	0.4469	428.1700	0.4282	4.191	0.0000	0.0000
2025/07/25	R186	06/11/2025	8.13 Put	Bond Future	80.7300	0.0807	75.0200	0.0750	7.073	0.0000	0.0000
2025/07/25	R186	05/02/2026		Bond Future	7.8630	103.6028	7.8795	103.5890	0.210	0.0000	0.0000
2025/07/25	R186	05/02/2026	8.43 Call	Bond Future	569.4500	0.5695	551.3800	0.5514	3.173	0.0000	0.0000
2025/07/25	R186	05/02/2026	8.43 Put	Bond Future	99.0700	0.0991	94.7500	0.0948	4.361	0.0000	0.0000
2025/07/25	R186	07/05/2026		Bond Future	8.0515	105.5077	8.0754	105.4935	0.297	0.0000	0.0000
2025/07/25	R186	07/05/2026	8.69 Call	Bond Future	488.8800	0.4889	483.7000	0.4837	1.060	0.0000	0.0000
2025/07/25	R186	07/05/2026	8.69 Put	Bond Future	111.1600	0.1112	120.1900	0.1202	8.123	0.0000	0.0000
2025/07/25	R186	06/08/2026		Bond Future	8.4642	102.1470	8.5698	102.1094	1.248	0.0000	0.0000
2025/07/25	R186	06/08/2026	8.57 Call	Bond Future	196.0900	0.1961	180.5400	0.1805	7.930	0.0000	0.0000
2025/07/25	R186	06/08/2026	8.57 Put	Bond Future	158.4500	0.1585	180.4700	0.1805	13.897	0.0000	0.0000
2025/07/25	R202	07/08/2025		Bond Future	268.3095	268.3095	268.3120	268.3120	0.001	0.0000	0.0000
2025/07/25	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R202	07/08/2025	271.60 Put	Bond Future	3290.4900	3.2905	3288.0400	3.2880	0.074	0.0000	0.0000
2025/07/25	R202	06/11/2025		Bond Future	273.3813	273.3813	273.3553	273.3553	0.010	0.0000	0.0000
2025/07/25	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R202	06/11/2025	275.64 Put	Bond Future	2258.6800	2.2587	2284.7400	2.2847	1.154	0.0000	0.0000
2025/07/25	R202	05/02/2026		Bond Future	273.1998	273.1998	273.1714	273.1714	0.010	0.0000	0.0000
2025/07/25	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R202	05/02/2026	277.82 Put	Bond Future	4620.2300	4.6202	4648.6400	4.6486	0.615	0.0000	0.0000
2025/07/25	R202	07/05/2026		Bond Future	278.2894	278.2894	278.2596	278.2596	0.011	0.0000	0.0000
2025/07/25	R202	07/05/2026	277.55 Call	Bond Future	739.3800	0.7394	709.6400	0.7096	4.022	0.0000	0.0000
2025/07/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R202	06/08/2026		Bond Future	278.0585	278.0585	277.9665	277.9665	0.033	0.0000	0.0000
2025/07/25	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R202	06/08/2026	278.86 Put	Bond Future	801.4600	0.8015	893.5400	0.8935	11.489	0.0000	0.0000
2025/07/25	R209	07/08/2025		Bond Future	10.0984	77.5318	10.1178	77.4281	0.193	0.0000	0.0000
2025/07/25	R209	07/08/2025	12.68 Call	Bond Future	12253.4800	12.2535	12149.8400	12.1498	0.846	0.0000	0.0000
2025/07/25	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R209	06/11/2025		Bond Future	10.1882	75.8262	10.2099	75.7125	0.213	0.0000	0.0000
2025/07/25	R209	06/11/2025	11.27 Call	Bond Future	5629.9000	5.6299	5500.5800	5.5006	2.297	0.0000	0.0000
2025/07/25	R209	06/11/2025	11.27 Put	Bond Future	232.9600	0.2330	217.3500	0.2174	6.701	0.0000	0.0000
2025/07/25	R209	05/02/2026		Bond Future	10.2842	77.2379	10.3068	77.1217	0.220	0.0000	0.0000
2025/07/25	R209	05/02/2026	10.93 Call	Bond Future	4216.1400	4.2161	4128.7600	4.1288	2.073	0.0000	0.0000
2025/07/25	R209	05/02/2026	10.93 Put	Bond Future	990.0900	0.9901	1018.9200	1.0189	2.912	0.0000	0.0000
2025/07/25	R209	07/05/2026		Bond Future	10.3881	75.5068	10.4116	75.3882	0.227	0.0000	0.0000
2025/07/25	R209	07/05/2026	11.07 Call	Bond Future	4722.5500	4.7226	4565.6600	4.5657	3.322	0.0000	0.0000
2025/07/25	R209	07/05/2026	11.07 Put	Bond Future	1385.6400	1.3856	1347.2700	1.3473	2.769	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	
2025/07/25	R209	06/08/2026		Bond Future		10.4999	76.8985	10.5278	76.7610	0.266	0.0000	0.0000
2025/07/25	R209	06/08/2026	11.39 Call	Bond Future		5690.1400	5.6901	5568.4800	5.5685	2.138	0.0000	0.0000
2025/07/25	R209	06/08/2026	11.39 Put	Bond Future		1458.1000	1.4581	1474.0300	1.4740	1.093	0.0000	0.0000
2025/07/25	R210	07/08/2025		Bond Future		250.6836	250.6836	250.8386	250.8386	0.062	0.0000	0.0000
2025/07/25	R210	07/08/2025	248.44 Call	Bond Future		2243.6200	2.2436	2398.6300	2.3986	6.909	0.0000	0.0000
2025/07/25	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R210	06/11/2025		Bond Future		251.9959	251.9959	252.1272	252.1272	0.052	0.0000	0.0000
2025/07/25	R210	06/11/2025	252.14 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R210	06/11/2025	252.14 Put	Bond Future		144.0700	0.1441	12.8500	0.0129	91.081	0.0000	0.0000
2025/07/25	R210	05/02/2026		Bond Future		256.7486	256.7486	256.8808	256.8808	0.052	0.0000	0.0000
2025/07/25	R210	05/02/2026	253.10 Call	Bond Future		3648.5800	3.6486	3780.8300	3.7808	3.625	0.0000	0.0000
2025/07/25	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R210	07/05/2026		Bond Future		258.0502	258.0502	258.1837	258.1837	0.052	0.0000	0.0000
2025/07/25	R210	07/05/2026	255.40 Call	Bond Future		2650.2300	2.6502	2783.7400	2.7837	5.038	0.0000	0.0000
2025/07/25	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R210	06/08/2026		Bond Future		262.8706	262.8706	262.9498	262.9498	0.030	0.0000	0.0000
2025/07/25	R210	06/08/2026	259.84 Call	Bond Future		3030.5800	3.0306	3109.7700	3.1098	2.613	0.0000	0.0000
2025/07/25	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R213	07/08/2025		Bond Future		8.6941	95.7947	8.7141	95.7121	0.230	0.0000	0.0000
2025/07/25	R213	07/08/2025	11.66 Call	Bond Future		11327.6200	11.3276	11244.9800	11.2450	0.730	0.0000	0.0000
2025/07/25	R213	07/08/2025	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R213	06/11/2025		Bond Future		8.7616	94.0301	8.7852	93.9360	0.270	0.0000	0.0000
2025/07/25	R213	06/11/2025	10.05 Call	Bond Future		5034.9800	5.0350	4944.2200	4.9442	1.803	0.0000	0.0000
2025/07/25	R213	06/11/2025	10.05 Put	Bond Future		74.5500	0.0746	77.8800	0.0779	4.467	0.0000	0.0000
2025/07/25	R213	05/02/2026		Bond Future		8.8394	95.7810	8.8647	95.6846	0.286	0.0000	0.0000
2025/07/25	R213	05/02/2026	9.89 Call	Bond Future		4278.8300	4.2788	4164.3500	4.1644	2.675	0.0000	0.0000
2025/07/25	R213	05/02/2026	9.89 Put	Bond Future		368.0800	0.3681	349.9900	0.3500	4.915	0.0000	0.0000
2025/07/25	R213	07/05/2026		Bond Future		8.9232	93.9905	8.9500	93.8921	0.301	0.0000	0.0000
2025/07/25	R213	07/05/2026	9.80 Call	Bond Future		3820.5300	3.8205	3743.4600	3.7435	2.017	0.0000	0.0000
2025/07/25	R213	07/05/2026	9.80 Put	Bond Future		674.8200	0.6748	696.0900	0.6961	3.152	0.0000	0.0000
2025/07/25	R213	06/08/2026		Bond Future		9.0203	95.7239	9.0549	95.6028	0.384	0.0000	0.0000
2025/07/25	R213	06/08/2026	9.69 Call	Bond Future		3375.2300	3.3752	3285.0900	3.2851	2.671	0.0000	0.0000
2025/07/25	R213	06/08/2026	9.69 Put	Bond Future		1067.4900	1.0675	1098.3900	1.0984	2.895	0.0000	0.0000
2025/07/25	R214	07/08/2025		Bond Future		10.7794	70.9636	10.8138	70.7698	0.319	0.0000	0.0000
2025/07/25	R214	07/08/2025	12.97 Call	Bond Future		10876.5700	10.8766	10682.7400	10.6827	1.782	0.0000	0.0000
2025/07/25	R214	07/08/2025	12.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R214	06/11/2025		Bond Future		10.8771	68.9894	10.9140	68.7847	0.339	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
2025/07/25	R214	06/11/2025	11.64 Call	Bond Future	4479.3100	4.4793	4311.3500	4.3114	3.750	0.0000	0.0000
2025/07/25	R214	06/11/2025	11.64 Put	Bond Future	422.2200	0.4222	459.0100	0.4590	8.713	0.0000	0.0000
2025/07/25	R214	05/02/2026		Bond Future	10.9818	70.2740	11.0200	70.0650	0.348	0.0000	0.0000
2025/07/25	R214	05/02/2026	11.26 Call	Bond Future	3149.3600	3.1494	2950.8800	2.9509	6.302	0.0000	0.0000
2025/07/25	R214	05/02/2026	11.26 Put	Bond Future	1650.4700	1.6505	1660.9600	1.6610	0.636	0.0000	0.0000
2025/07/25	R214	07/05/2026		Bond Future	11.0878	68.2678	11.1274	68.0550	0.357	0.0000	0.0000
2025/07/25	R214	07/05/2026	11.53 Call	Bond Future	4131.9800	4.1320	3985.8800	3.9859	3.536	0.0000	0.0000
2025/07/25	R214	07/05/2026	11.53 Put	Bond Future	1807.6000	1.8076	1874.3700	1.8744	3.694	0.0000	0.0000
2025/07/25	R214	06/08/2026		Bond Future	11.2017	69.5264	11.2456	69.2944	0.391	0.0000	0.0000
2025/07/25	R214	06/08/2026	11.97 Call	Bond Future	5670.8200	5.6708	5488.1000	5.4881	3.222	0.0000	0.0000
2025/07/25	R214	06/08/2026	11.97 Put	Bond Future	1770.2600	1.7703	1819.5500	1.8196	2.784	0.0000	0.0000
2025/07/25	R248	07/08/2025		Bond Future	11.0704	84.7976	11.0896	84.6648	0.174	0.0000	0.0000
2025/07/25	R248	07/08/2025	13.21 Call	Bond Future	12763.6400	12.7636	12630.8100	12.6308	1.041	0.0000	0.0000
2025/07/25	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	R248	06/11/2025		Bond Future	11.1738	81.9399	11.1950	81.7959	0.190	0.0000	0.0000
2025/07/25	R248	06/11/2025	11.74 Call	Bond Future	4463.5300	4.4635	4361.6900	4.3617	2.282	0.0000	0.0000
2025/07/25	R248	06/11/2025	11.74 Put	Bond Future	765.8300	0.7658	807.9800	0.8080	5.504	0.0000	0.0000
2025/07/25	R248	05/02/2026		Bond Future	11.2844	83.4656	11.3065	83.3185	0.195	0.0000	0.0000
2025/07/25	R248	05/02/2026	11.46 Call	Bond Future	3462.9200	3.4629	3299.1800	3.2992	4.728	0.0000	0.0000
2025/07/25	R248	05/02/2026	11.46 Put	Bond Future	2304.8700	2.3049	2288.2200	2.2882	0.722	0.0000	0.0000
2025/07/25	R248	07/05/2026		Bond Future	11.3961	80.5601	11.4189	80.4101	0.201	0.0000	0.0000
2025/07/25	R248	07/05/2026	11.72 Call	Bond Future	4586.7300	4.5867	4496.6800	4.4967	1.963	0.0000	0.0000
2025/07/25	R248	07/05/2026	11.72 Put	Bond Future	2506.9800	2.5070	2566.8500	2.5669	2.388	0.0000	0.0000
2025/07/25	R248	06/08/2026		Bond Future	11.5158	82.0449	11.5424	81.8742	0.230	0.0000	0.0000
2025/07/25	R248	06/08/2026	12.37 Call	Bond Future	7318.9200	7.3189	7049.1700	7.0492	3.686	0.0000	0.0000
2025/07/25	R248	06/08/2026	12.37 Put	Bond Future	2123.2600	2.1233	2024.2200	2.0242	4.665	0.0000	0.0000
2025/07/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

