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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2025 TO 14/07/2025

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
2025/07/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/14	2029	07/08/2025		Bond Future	138.8037	138.8037	138.9510	0.106	0.0000	0.0000
2025/07/14	2029	07/08/2025	137.41 Call	Bond Future	1393.6900	1.3937	1541.0000	10.570	0.0000	0.0000
2025/07/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2029	06/11/2025		Bond Future	140.0005	140.0005	140.1509	0.107	0.0000	0.0000
2025/07/14	2029	06/11/2025	139.79 Call	Bond Future	210.5300	0.2105	360.8700	71.410	0.0000	0.0000
2025/07/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/14	2029	05/02/2026		Bond Future	142.6446	142.6446	142.7980	142.7980	0.108	0.0000	0.0000
2025/07/14	2029	05/02/2026	140.11 Call	Bond Future	2534.5700	2.5346	2688.0300	2.6880	6.055	0.0000	0.0000
2025/07/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2029	07/05/2026		Bond Future	143.8504	143.8504	144.0072	144.0072	0.109	0.0000	0.0000
2025/07/14	2029	07/05/2026	141.82 Call	Bond Future	2030.3600	2.0304	2187.1700	2.1872	7.723	0.0000	0.0000
2025/07/14	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2029	06/08/2026		Bond Future	146.5113	146.5113	146.6715	146.6715	0.109	0.0000	0.0000
2025/07/14	2029	06/08/2026	144.10 Call	Bond Future	2411.3000	2.4113	2571.4900	2.5715	6.643	0.0000	0.0000
2025/07/14	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2030	07/08/2025	8.72 Put	Bond Future	136.0300	0.1360	119.0900	0.1191	12.453	0.0000	0.0000
2025/07/14	2030	07/08/2025	8.72 Call	Bond Future	1284.0700	1.2841	1251.0900	1.2511	2.568	0.0000	0.0000
2025/07/14	2030	07/08/2025	9.22 Put	Bond Future	11.2500	0.0113	7.8000	0.0078	30.667	0.0000	0.0000
2025/07/14	2030	07/08/2025	9.22 Call	Bond Future	2928.0100	2.9280	2908.5200	2.9085	0.666	0.0000	0.0000
2025/07/14	2030	07/08/2025	9.81 Call	Bond Future	4953.7200	4.9537	4937.5000	4.9375	0.327	0.0000	0.0000
2025/07/14	2030	07/08/2025	9.81 Put	Bond Future	0.3500	0.0004	0.1700	0.0002	51.429	0.0000	0.0000
2025/07/14	2030	07/08/2025	12.12 Call	Bond Future	12430.3200	12.4303	12414.2800	12.4143	0.129	0.0000	0.0000
2025/07/14	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2030	07/08/2025	10.48 Call	Bond Future	7201.7800	7.2018	7185.7400	7.1857	0.223	0.0000	0.0000
2025/07/14	2030	07/08/2025		Bond Future	8.4014	98.7861	8.4058	98.7700	0.053	0.0000	0.0000
2025/07/14	2030	07/08/2025	11.11 Call	Bond Future	9255.4900	9.2555	9239.4500	9.2395	0.173	0.0000	0.0000
2025/07/14	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2030	06/11/2025		Bond Future	8.4535	100.6366	8.4582	100.6204	0.055	0.0000	0.0000
2025/07/14	2030	06/11/2025	9.54 Call	Bond Future	3778.0300	3.7780	3757.7700	3.7578	0.536	0.0000	0.0000
2025/07/14	2030	06/11/2025	9.54 Put	Bond Future	108.5500	0.1086	104.4700	0.1045	3.759	0.0000	0.0000
2025/07/14	2030	06/11/2025	8.72 Put	Bond Future	590.0700	0.5901	584.0300	0.5840	1.024	0.0000	0.0000
2025/07/14	2030	06/11/2025	8.72 Call	Bond Future	1505.9600	1.5060	1483.7400	1.4837	1.475	0.0000	0.0000
2025/07/14	2030	06/11/2025	9.22 Put	Bond Future	216.7200	0.2167	211.1900	0.2112	2.552	0.0000	0.0000
2025/07/14	2030	06/11/2025	9.22 Call	Bond Future	2823.1300	2.8231	2801.4200	2.8014	0.769	0.0000	0.0000
2025/07/14	2030	06/11/2025	10.08 Call	Bond Future	5462.7100	5.4627	5444.6000	5.4446	0.332	0.0000	0.0000
2025/07/14	2030	06/11/2025	10.08 Put	Bond Future	31.9500	0.0320	30.0200	0.0300	6.041	0.0000	0.0000
2025/07/14	2030	05/02/2026		Bond Future	8.5169	98.5050	8.5219	98.4888	0.058	0.0000	0.0000
2025/07/14	2030	05/02/2026	9.49 Call	Bond Future	3490.7600	3.4908	3470.6300	3.4706	0.577	0.0000	0.0000
2025/07/14	2030	05/02/2026	9.49 Put	Bond Future	364.6100	0.3646	360.7300	0.3607	1.064	0.0000	0.0000
2025/07/14	2030	07/05/2026		Bond Future	8.6040	100.3224	8.6092	100.3061	0.061	0.0000	0.0000
2025/07/14	2030	07/05/2026	9.39 Call	Bond Future	3040.3900	3.0404	3021.9100	3.0219	0.608	0.0000	0.0000
2025/07/14	2030	07/05/2026	9.39 Put	Bond Future	645.4900	0.6455	643.3100	0.6433	0.338	0.0000	0.0000
2025/07/14	2030	06/08/2026		Bond Future	8.7188	98.1440	8.7244	98.1278	0.064	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	
2025/07/14	2030	06/08/2026	9.22 Call	Bond Future	2498.3500	2.4984	2481.8400	2.4818	0.661	0.0000	0.0000
2025/07/14	2030	06/08/2026	9.22 Put	Bond Future	1058.0300	1.0580	1057.7600	1.0578	0.026	0.0000	0.0000
2025/07/14	2031	07/08/2025		Bond Future	107.7980	107.7980	107.7476	107.7476	0.047	0.0000	0.0000
2025/07/14	2031	07/08/2025	107.65 Call	Bond Future	284.7600	0.2848	243.3800	0.2434	14.532	0.0000	0.0000
2025/07/14	2031	07/08/2025	107.65 Put	Bond Future	136.7800	0.1368	145.7500	0.1458	6.558	0.0000	0.0000
2025/07/14	2031	06/11/2025		Bond Future	109.8440	109.8440	109.7929	109.7929	0.047	0.0000	0.0000
2025/07/14	2031	06/11/2025	109.69 Call	Bond Future	445.6900	0.4457	412.5500	0.4126	7.436	0.0000	0.0000
2025/07/14	2031	06/11/2025	109.69 Put	Bond Future	291.7100	0.2917	309.7000	0.3097	6.167	0.0000	0.0000
2025/07/14	2031	05/02/2026		Bond Future	109.5330	109.5330	109.4813	109.4813	0.047	0.0000	0.0000
2025/07/14	2031	05/02/2026	111.76 Call	Bond Future	4.1300	0.0041	3.3500	0.0034	18.886	0.0000	0.0000
2025/07/14	2031	05/02/2026	111.76 Put	Bond Future	2231.1200	2.2311	2282.0500	2.2821	2.283	0.0000	0.0000
2025/07/14	2031	07/05/2026		Bond Future	111.5801	111.5801	111.5276	111.5276	0.047	0.0000	0.0000
2025/07/14	2031	07/05/2026	113.84 Call	Bond Future	2.1000	0.0021	1.6800	0.0017	20.000	0.0000	0.0000
2025/07/14	2031	07/05/2026	113.84 Put	Bond Future	2262.0500	2.2621	2314.0400	2.3140	2.298	0.0000	0.0000
2025/07/14	2031	06/08/2026		Bond Future	111.2187	111.2187	111.1659	111.1659	0.047	0.0000	0.0000
2025/07/14	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2031	06/08/2026	113.81 Put	Bond Future	2591.2900	2.5913	2644.0700	2.6441	2.037	0.0000	0.0000
2025/07/14	2032	07/08/2025	9.40 Put	Bond Future	287.0300	0.2870	245.3700	0.2454	14.514	0.0000	0.0000
2025/07/14	2032	07/08/2025	9.40 Call	Bond Future	1696.4500	1.6965	1682.9500	1.6830	0.796	0.0000	0.0000
2025/07/14	2032	07/08/2025	9.90 Put	Bond Future	44.9500	0.0450	32.0700	0.0321	28.654	0.0000	0.0000
2025/07/14	2032	07/08/2025	9.90 Call	Bond Future	3760.2200	3.7602	3775.5000	3.7755	0.406	0.0000	0.0000
2025/07/14	2032	07/08/2025	10.59 Call	Bond Future	6784.6500	6.7847	6811.5900	6.8116	0.397	0.0000	0.0000
2025/07/14	2032	07/08/2025	10.59 Put	Bond Future	2.5500	0.0026	1.3300	0.0013	47.843	0.0000	0.0000
2025/07/14	2032	07/08/2025		Bond Future	9.1019	98.8288	9.0960	98.8569	0.065	0.0000	0.0000
2025/07/14	2032	07/08/2025	12.01 Call	Bond Future	12697.4200	12.6974	12725.5800	12.7256	0.222	0.0000	0.0000
2025/07/14	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2032	06/11/2025		Bond Future	9.1794	96.5195	9.1731	96.5483	0.068	0.0000	0.0000
2025/07/14	2032	06/11/2025	10.42 Call	Bond Future	5674.8700	5.6749	5693.7500	5.6938	0.333	0.0000	0.0000
2025/07/14	2032	06/11/2025	10.42 Put	Bond Future	151.3100	0.1513	141.3900	0.1414	6.556	0.0000	0.0000
2025/07/14	2032	06/11/2025	9.40 Put	Bond Future	992.1700	0.9922	963.5100	0.9635	2.889	0.0000	0.0000
2025/07/14	2032	06/11/2025	9.40 Call	Bond Future	2004.8900	2.0049	2005.0300	2.0050	0.007	0.0000	0.0000
2025/07/14	2032	06/11/2025	9.90 Put	Bond Future	411.4900	0.4115	392.7900	0.3928	4.544	0.0000	0.0000
2025/07/14	2032	06/11/2025	9.90 Call	Bond Future	3670.0000	3.6700	3680.1000	3.6801	0.275	0.0000	0.0000
2025/07/14	2032	06/11/2025	10.89 Call	Bond Future	7564.6000	7.5646	7588.7400	7.5887	0.319	0.0000	0.0000
2025/07/14	2032	06/11/2025	10.89 Put	Bond Future	53.6600	0.0537	49.0000	0.0490	8.684	0.0000	0.0000
2025/07/14	2032	05/02/2026		Bond Future	9.2666	98.3188	9.2600	98.3484	0.071	0.0000	0.0000
2025/07/14	2032	05/02/2026	10.16 Call	Bond Future	4532.4300	4.5324	4544.9500	4.5450	0.276	0.0000	0.0000
2025/07/14	2032	05/02/2026	10.16 Put	Bond Future	644.0600	0.6441	627.0100	0.6270	2.647	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	
2025/07/14	2032	07/05/2026		Bond Future	9.3647	95.9730	9.3577	96.0033	0.075	0.0000	0.0000
2025/07/14	2032	07/05/2026	10.14 Call	Bond Future	4277.1100	4.2771	4289.5500	4.2896	0.291	0.0000	0.0000
2025/07/14	2032	07/05/2026	10.14 Put	Bond Future	1007.6600	1.0077	989.7100	0.9897	1.781	0.0000	0.0000
2025/07/14	2032	06/08/2026		Bond Future	9.4808	97.7234	9.4733	97.7547	0.080	0.0000	0.0000
2025/07/14	2032	06/08/2026	10.12 Call	Bond Future	4022.3400	4.0223	4034.5900	4.0346	0.305	0.0000	0.0000
2025/07/14	2032	06/08/2026	10.12 Put	Bond Future	1416.3600	1.4164	1397.3300	1.3973	1.344	0.0000	0.0000
2025/07/14	2033	07/08/2025		Bond Future	130.0386	130.0386	130.0422	130.0422	0.003	0.0000	0.0000
2025/07/14	2033	07/08/2025	128.65 Call	Bond Future	1388.5800	1.3886	1392.1800	1.3922	0.259	0.0000	0.0000
2025/07/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2033	06/11/2025		Bond Future	130.9682	130.9682	130.9722	130.9722	0.003	0.0000	0.0000
2025/07/14	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2033	06/11/2025	133.14 Put	Bond Future	2171.7700	2.1718	2167.8300	2.1678	0.181	0.0000	0.0000
2025/07/14	2033	05/02/2026		Bond Future	133.4418	133.4418	133.4460	133.4460	0.003	0.0000	0.0000
2025/07/14	2033	05/02/2026	132.88 Call	Bond Future	561.7700	0.5618	566.0000	0.5660	0.753	0.0000	0.0000
2025/07/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2033	07/05/2026		Bond Future	134.3734	134.3734	134.3782	134.3782	0.004	0.0000	0.0000
2025/07/14	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2033	07/05/2026	135.16 Put	Bond Future	786.5800	0.7866	781.7700	0.7818	0.612	0.0000	0.0000
2025/07/14	2033	06/08/2026		Bond Future	136.8592	136.8592	136.8645	136.8645	0.004	0.0000	0.0000
2025/07/14	2033	06/08/2026	134.25 Call	Bond Future	2609.1600	2.6092	2614.4700	2.6145	0.204	0.0000	0.0000
2025/07/14	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.50 Put	Bond Future	874.4500	0.8745	833.1600	0.8332	4.722	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.50 Call	Bond Future	959.4900	0.9595	895.2000	0.8952	6.700	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.00 Put	Bond Future	127.6000	0.1276	104.9600	0.1050	17.743	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.00 Call	Bond Future	3126.8200	3.1268	3081.1800	3.0812	1.460	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.83 Call	Bond Future	7544.8300	7.5448	7521.0700	7.5211	0.315	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.83 Put	Bond Future	1.6200	0.0016	0.8600	0.0009	46.914	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.45 Call	Bond Future	5520.5900	5.5206	5492.9600	5.4930	0.500	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.45 Put	Bond Future	13.8200	0.0138	9.1900	0.0092	33.502	0.0000	0.0000
2025/07/14	2037	07/08/2025	12.17 Call	Bond Future	9305.1700	9.3052	9282.0500	9.2821	0.248	0.0000	0.0000
2025/07/14	2037	07/08/2025	12.17 Put	Bond Future	0.2100	0.0002	0.0900	0.0001	57.143	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.42 Call	Bond Future	5359.1100	5.3591	5330.8400	5.3308	0.528	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.42 Put	Bond Future	16.2300	0.0162	10.9600	0.0110	32.471	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.55 Put	Bond Future	743.2000	0.7432	701.0700	0.7011	5.669	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.55 Call	Bond Future	1125.9200	1.1259	1060.7900	1.0608	5.785	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.64 Put	Bond Future	545.1000	0.5451	503.7000	0.5037	7.595	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.64 Call	Bond Future	1460.0900	1.4601	1395.6900	1.3957	4.411	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.82 Call	Bond Future	7492.2600	7.4923	7468.4600	7.4685	0.318	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
2025/07/14	2037	07/08/2025	11.82 Put	Bond Future	1.7200	0.0017	0.9200	0.0009	46.512	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.07 Call	Bond Future	3489.1000	3.4891	3447.4900	3.4475	1.193	0.0000	0.0000
2025/07/14	2037	07/08/2025	11.07 Put	Bond Future	92.7900	0.0928	74.1800	0.0742	20.056	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.34 Put	Bond Future	1404.6800	1.4047	1372.3700	1.3724	2.300	0.0000	0.0000
2025/07/14	2037	07/08/2025	10.34 Call	Bond Future	527.5600	0.5276	472.2500	0.4723	10.484	0.0000	0.0000
2025/07/14	2037	07/08/2025		Bond Future	10.4858	87.1989	10.4896	87.1759	0.037	0.0000	0.0000
2025/07/14	2037	07/08/2025	13.01 Call	Bond Future	13426.3700	13.4264	13403.3700	13.4034	0.171	0.0000	0.0000
2025/07/14	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2037	06/11/2025		Bond Future	10.5873	88.8324	10.5913	88.8090	0.038	0.0000	0.0000
2025/07/14	2037	06/11/2025	11.63 Call	Bond Future	6177.6900	6.1777	6142.9400	6.1429	0.563	0.0000	0.0000
2025/07/14	2037	06/11/2025	11.63 Put	Bond Future	352.0200	0.3520	340.6000	0.3406	3.244	0.0000	0.0000
2025/07/14	2037	06/11/2025	10.50 Put	Bond Future	2127.3200	2.1273	2116.1800	2.1162	0.524	0.0000	0.0000
2025/07/14	2037	06/11/2025	10.50 Call	Bond Future	1613.1800	1.6132	1578.7100	1.5787	2.137	0.0000	0.0000
2025/07/14	2037	06/11/2025	11.00 Put	Bond Future	1001.1100	1.0011	985.8700	0.9859	1.522	0.0000	0.0000
2025/07/14	2037	06/11/2025	11.00 Call	Bond Future	3374.4500	3.3745	3335.8800	3.3359	1.143	0.0000	0.0000
2025/07/14	2037	06/11/2025	12.16 Call	Bond Future	8717.6000	8.7176	8687.3900	8.6874	0.347	0.0000	0.0000
2025/07/14	2037	06/11/2025	12.16 Put	Bond Future	139.0300	0.1390	132.1500	0.1322	4.949	0.0000	0.0000
2025/07/14	2037	05/02/2026	12.27 Call	Bond Future	8852.0900	8.8521	8820.6100	8.8206	0.356	0.0000	0.0000
2025/07/14	2037	05/02/2026	12.27 Put	Bond Future	443.2200	0.4432	435.2800	0.4353	1.791	0.0000	0.0000
2025/07/14	2037	05/02/2026	10.90 Put	Bond Future	2058.0900	2.0581	2049.5000	2.0495	0.417	0.0000	0.0000
2025/07/14	2037	05/02/2026	10.90 Call	Bond Future	3206.3700	3.2064	3174.2400	3.1742	1.002	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.86 Call	Bond Future	7037.9500	7.0380	7005.0000	7.0050	0.468	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.86 Put	Bond Future	708.1800	0.7082	698.7700	0.6988	1.329	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.36 Call	Bond Future	4933.5900	4.9336	4899.8800	4.8999	0.683	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.36 Put	Bond Future	1245.9800	1.2460	1235.8100	1.2358	0.816	0.0000	0.0000
2025/07/14	2037	05/02/2026	10.65 Put	Bond Future	2674.8000	2.6748	2668.4300	2.6684	0.238	0.0000	0.0000
2025/07/14	2037	05/02/2026	10.65 Call	Bond Future	2397.5200	2.3975	2367.6100	2.3676	1.248	0.0000	0.0000
2025/07/14	2037	05/02/2026	12.73 Call	Bond Future	10890.4100	10.8904	10861.1700	10.8612	0.268	0.0000	0.0000
2025/07/14	2037	05/02/2026	12.73 Put	Bond Future	238.4100	0.2384	232.7100	0.2327	2.391	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.40 Put	Bond Future	1191.5400	1.1915	1181.3600	1.1814	0.854	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.40 Call	Bond Future	5094.9700	5.0950	5061.2500	5.0613	0.662	0.0000	0.0000
2025/07/14	2037	05/02/2026		Bond Future	10.6982	86.2301	10.7023	86.2066	0.038	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.20 Call	Bond Future	4303.5200	4.3035	4270.0400	4.2700	0.778	0.0000	0.0000
2025/07/14	2037	05/02/2026	11.20 Put	Bond Future	1487.0900	1.4871	1477.1500	1.4772	0.668	0.0000	0.0000
2025/07/14	2037	07/05/2026	12.40 Call	Bond Future	9010.0500	9.0101	8979.4500	8.9795	0.340	0.0000	0.0000
2025/07/14	2037	07/05/2026	12.40 Put	Bond Future	737.1200	0.7371	730.2300	0.7302	0.935	0.0000	0.0000
2025/07/14	2037	07/05/2026	10.95 Put	Bond Future	2700.3900	2.7004	2695.7700	2.6958	0.171	0.0000	0.0000
2025/07/14	2037	07/05/2026	10.95 Call	Bond Future	3417.0400	3.4170	3388.7100	3.3887	0.829	0.0000	0.0000
2025/07/14	2037	07/05/2026		Bond Future	10.8218	87.8206	10.8260	87.7969	0.039	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	
2025/07/14	2037	07/05/2026	11.32 Call	Bond Future	4688.5300	4.6885	4658.2900	4.6583	0.645	0.0000	0.0000
2025/07/14	2037	07/05/2026	11.32 Put	Bond Future	1949.8400	1.9498	1943.3100	1.9433	0.335	0.0000	0.0000
2025/07/14	2037	06/08/2026		Bond Future	10.9615	85.1628	10.9659	85.1389	0.040	0.0000	0.0000
2025/07/14	2037	06/08/2026	11.71 Call	Bond Future	6000.8800	6.0009	5971.6300	5.9716	0.487	0.0000	0.0000
2025/07/14	2037	06/08/2026	11.71 Put	Bond Future	2025.0000	2.0250	2019.6200	2.0196	0.266	0.0000	0.0000
2025/07/14	2038	07/08/2025		Bond Future	138.2592	138.2592	138.7678	138.7678	0.368	0.0000	0.0000
2025/07/14	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2038	07/08/2025	139.56 Put	Bond Future	1300.8000	1.3008	792.2000	0.7922	39.099	0.0000	0.0000
2025/07/14	2038	06/11/2025		Bond Future	140.8833	140.8833	141.4018	141.4018	0.368	0.0000	0.0000
2025/07/14	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2038	06/11/2025	143.88 Put	Bond Future	2996.7500	2.9968	2478.1800	2.4782	17.304	0.0000	0.0000
2025/07/14	2038	05/02/2026		Bond Future	141.3784	141.3784	141.9071	141.9071	0.374	0.0000	0.0000
2025/07/14	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2038	05/02/2026	143.20 Put	Bond Future	1821.5900	1.8216	1292.9000	1.2929	29.024	0.0000	0.0000
2025/07/14	2038	07/05/2026		Bond Future	144.0210	144.0210	144.5600	144.5600	0.374	0.0000	0.0000
2025/07/14	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	30.0300	0.0300	100.000	0.0000	0.0000
2025/07/14	2038	07/05/2026	144.53 Put	Bond Future	509.0000	0.5090	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/14	2038	06/08/2026		Bond Future	144.4837	144.4837	145.0334	145.0334	0.380	0.0000	0.0000
2025/07/14	2038	06/08/2026	144.72 Call	Bond Future	0.0000	0.0000	313.4000	0.3134	100.000	0.0000	0.0000
2025/07/14	2038	06/08/2026	144.72 Put	Bond Future	236.3300	0.2363	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/14	2040	07/08/2025	10.90 Put	Bond Future	1195.7500	1.1958	1172.7100	1.1727	1.927	0.0000	0.0000
2025/07/14	2040	07/08/2025	10.90 Call	Bond Future	790.2900	0.7903	710.7000	0.7107	10.071	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.20 Call	Bond Future	1936.1200	1.9361	1846.3400	1.8463	4.637	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.20 Put	Bond Future	435.5600	0.4356	402.3300	0.4023	7.629	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.50 Call	Bond Future	3471.2300	3.4712	3394.2600	3.3943	2.217	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.50 Put	Bond Future	126.6600	0.1267	106.2400	0.1062	16.122	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.60 Call	Bond Future	9612.5800	9.6126	9555.8400	9.5558	0.590	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.60 Put	Bond Future	0.3600	0.0004	0.1700	0.0002	52.778	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.10 Put	Bond Future	626.2700	0.6263	592.5900	0.5926	5.378	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.10 Call	Bond Future	1498.5000	1.4985	1408.2700	1.4083	6.021	0.0000	0.0000
2025/07/14	2040	07/08/2025	10.80 Put	Bond Future	1585.8700	1.5859	1574.0800	1.5741	0.743	0.0000	0.0000
2025/07/14	2040	07/08/2025	10.80 Call	Bond Future	530.8700	0.5309	462.5300	0.4625	12.873	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.40 Put	Bond Future	195.5900	0.1956	170.0800	0.1701	13.043	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.40 Call	Bond Future	2932.2300	2.9322	2850.1700	2.8502	2.799	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.00 Call	Bond Future	6297.2400	6.2972	6237.0900	6.2371	0.955	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.00 Put	Bond Future	10.8100	0.0108	7.2100	0.0072	33.302	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.00 Put	Bond Future	876.9500	0.8770	846.5200	0.8465	3.470	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.00 Call	Bond Future	1113.8700	1.1139	1026.8900	1.0269	7.809	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	
2025/07/14	2040	07/08/2025	11.70 Put	Bond Future	50.0200	0.0500	38.6300	0.0386	22.771	0.0000	0.0000
2025/07/14	2040	07/08/2025	11.70 Call	Bond Future	4590.6400	4.5906	4522.7000	4.5227	1.480	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.40 Call	Bond Future	8528.6400	8.5286	8471.5400	8.4715	0.670	0.0000	0.0000
2025/07/14	2040	07/08/2025	12.40 Put	Bond Future	1.1700	0.0012	0.6200	0.0006	47.009	0.0000	0.0000
2025/07/14	2040	07/08/2025		Bond Future	10.9630	86.2035	10.9718	86.1469	0.080	0.0000	0.0000
2025/07/14	2040	07/08/2025	13.29 Call	Bond Future	13181.2300	13.1812	13124.6800	13.1247	0.429	0.0000	0.0000
2025/07/14	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2040	06/11/2025		Bond Future	11.0719	87.8183	11.0810	87.7608	0.082	0.0000	0.0000
2025/07/14	2040	06/11/2025	11.84 Call	Bond Future	5259.8000	5.2598	5193.5900	5.1936	1.259	0.0000	0.0000
2025/07/14	2040	06/11/2025	11.84 Put	Bond Future	615.0700	0.6151	606.3100	0.6063	1.424	0.0000	0.0000
2025/07/14	2040	05/02/2026		Bond Future	11.1899	84.9466	11.1993	84.8882	0.084	0.0000	0.0000
2025/07/14	2040	05/02/2026	11.49 Call	Bond Future	3840.4000	3.8404	3784.6900	3.7847	1.451	0.0000	0.0000
2025/07/14	2040	05/02/2026	11.49 Put	Bond Future	2014.2300	2.0142	2016.8600	2.0169	0.131	0.0000	0.0000
2025/07/14	2040	05/02/2026	13.23 Call	Bond Future	11611.3400	11.6113	11548.8800	11.5489	0.538	0.0000	0.0000
2025/07/14	2040	05/02/2026	13.23 Put	Bond Future	271.4800	0.2715	267.3600	0.2674	1.518	0.0000	0.0000
2025/07/14	2040	05/02/2026	11.82 Put	Bond Future	1411.9100	1.4119	1410.3600	1.4104	0.110	0.0000	0.0000
2025/07/14	2040	05/02/2026	11.82 Call	Bond Future	5179.5600	5.1796	5119.6700	5.1197	1.156	0.0000	0.0000
2025/07/14	2040	07/05/2026		Bond Future	11.3194	86.5132	11.3291	86.4540	0.086	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.67 Call	Bond Future	4513.2600	4.5133	4460.4900	4.4605	1.169	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.67 Put	Bond Future	2426.2100	2.4262	2432.5900	2.4326	0.263	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.22 Call	Bond Future	6707.3400	6.7073	6648.8400	6.6488	0.872	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.22 Put	Bond Future	1497.8800	1.4979	1498.5300	1.4985	0.043	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.72 Call	Bond Future	4700.9600	4.7010	4647.5100	4.6475	1.137	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.72 Put	Bond Future	2322.5300	2.3225	2328.2300	2.3282	0.245	0.0000	0.0000
2025/07/14	2040	07/05/2026	10.70 Put	Bond Future	5480.3400	5.4803	5506.1200	5.5061	0.470	0.0000	0.0000
2025/07/14	2040	07/05/2026	10.70 Call	Bond Future	1597.9700	1.5980	1564.6000	1.5646	2.088	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.53 Call	Bond Future	8031.4200	8.0314	7971.1000	7.9711	0.751	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.53 Put	Bond Future	1139.6400	1.1396	1138.4700	1.1385	0.103	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.03 Call	Bond Future	5921.5200	5.9215	5864.6000	5.8646	0.961	0.0000	0.0000
2025/07/14	2040	07/05/2026	12.03 Put	Bond Future	1770.4000	1.7704	1772.6300	1.7726	0.126	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.12 Put	Bond Future	3890.3300	3.8903	3906.4000	3.9064	0.413	0.0000	0.0000
2025/07/14	2040	07/05/2026	11.12 Call	Bond Future	2668.4500	2.6685	2625.3700	2.6254	1.614	0.0000	0.0000
2025/07/14	2040	06/08/2026		Bond Future	11.4643	83.5807	11.4744	83.5207	0.088	0.0000	0.0000
2025/07/14	2040	06/08/2026	12.19 Call	Bond Future	6410.3000	6.4103	6355.3300	6.3553	0.858	0.0000	0.0000
2025/07/14	2040	06/08/2026	12.19 Put	Bond Future	2263.4600	2.2635	2268.4400	2.2684	0.220	0.0000	0.0000
2025/07/14	2044	07/08/2025	12.20 Call	Bond Future	5890.5700	5.8906	5795.1300	5.7951	1.620	0.0000	0.0000
2025/07/14	2044	07/08/2025	12.20 Put	Bond Future	18.5300	0.0185	13.4200	0.0134	27.577	0.0000	0.0000
2025/07/14	2044	07/08/2025	11.85 Call	Bond Future	3905.6400	3.9056	3799.6800	3.7997	2.713	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	
2025/07/14	2044	07/08/2025	11.85 Put	Bond Future	98.9900	0.0990	83.3600	0.0834	15.789	0.0000	0.0000
2025/07/14	2044	07/08/2025	11.30 Put	Bond Future	846.0700	0.8461	828.1600	0.8282	2.117	0.0000	0.0000
2025/07/14	2044	07/08/2025	11.30 Call	Bond Future	1215.8900	1.2159	1107.6500	1.1077	8.902	0.0000	0.0000
2025/07/14	2044	07/08/2025	10.63 Put	Bond Future	4197.2700	4.1973	4274.2000	4.2742	1.833	0.0000	0.0000
2025/07/14	2044	07/08/2025	10.63 Call	Bond Future	38.0100	0.0380	24.6100	0.0246	35.254	0.0000	0.0000
2025/07/14	2044	07/08/2025		Bond Future	11.2431	81.0453	11.2569	80.9550	0.123	0.0000	0.0000
2025/07/14	2044	07/08/2025	13.34 Call	Bond Future	12007.3200	12.0073	11916.9800	11.9170	0.752	0.0000	0.0000
2025/07/14	2044	07/08/2025	13.34 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/07/14	2044	06/11/2025		Bond Future	11.3521	82.5635	11.3664	82.4716	0.126	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.88 Call	Bond Future	4216.8900	4.2169	4125.8400	4.1258	2.159	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.88 Put	Bond Future	942.1900	0.9422	943.0200	0.9430	0.088	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.20 Call	Bond Future	5723.4900	5.7235	5628.2700	5.6283	1.664	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.20 Put	Bond Future	567.2200	0.5672	563.8800	0.5639	0.589	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.25 Call	Bond Future	5967.0200	5.9670	5871.4500	5.8715	1.602	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.25 Put	Bond Future	523.4900	0.5235	519.8000	0.5198	0.705	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.00 Call	Bond Future	4769.2200	4.7692	4676.1600	4.6762	1.951	0.0000	0.0000
2025/07/14	2044	06/11/2025	12.00 Put	Bond Future	780.0900	0.7801	778.9100	0.7789	0.151	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.75 Call	Bond Future	3641.3900	3.6414	3553.2600	3.5533	2.420	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.75 Put	Bond Future	1152.9100	1.1529	1156.6600	1.1567	0.325	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.25 Put	Bond Future	2410.3200	2.4103	2434.0000	2.4340	0.982	0.0000	0.0000
2025/07/14	2044	06/11/2025	11.25 Call	Bond Future	1751.4900	1.7515	1683.2900	1.6833	3.894	0.0000	0.0000
2025/07/14	2044	05/02/2026		Bond Future	11.4696	79.7190	11.4844	79.6256	0.129	0.0000	0.0000
2025/07/14	2044	05/02/2026	11.56 Call	Bond Future	3151.6900	3.1517	3080.1000	3.0801	2.271	0.0000	0.0000
2025/07/14	2044	05/02/2026	11.56 Put	Bond Future	2585.3800	2.5854	2607.1800	2.6072	0.843	0.0000	0.0000
2025/07/14	2044	07/05/2026		Bond Future	11.5974	81.1891	11.6127	81.0943	0.132	0.0000	0.0000
2025/07/14	2044	07/05/2026	11.80 Call	Bond Future	4077.7300	4.0777	4006.0800	4.0061	1.757	0.0000	0.0000
2025/07/14	2044	07/05/2026	11.80 Put	Bond Future	2840.3400	2.8403	2863.5800	2.8636	0.818	0.0000	0.0000
2025/07/14	2044	06/08/2026		Bond Future	11.7394	78.2847	11.7553	78.1884	0.136	0.0000	0.0000
2025/07/14	2044	06/08/2026	12.42 Call	Bond Future	6370.9500	6.3710	6291.5000	6.2915	1.247	0.0000	0.0000
2025/07/14	2044	06/08/2026	12.42 Put	Bond Future	2415.8100	2.4158	2432.7000	2.4327	0.699	0.0000	0.0000
2025/07/14	2046	07/08/2025		Bond Future	119.1987	119.1987	119.0300	119.0300	0.142	0.0000	0.0000
2025/07/14	2046	07/08/2025	118.69 Call	Bond Future	508.7100	0.5087	340.0400	0.3400	33.156	0.0000	0.0000
2025/07/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2046	06/11/2025		Bond Future	119.2021	119.2021	119.0304	119.0304	0.144	0.0000	0.0000
2025/07/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2046	06/11/2025	125.41 Put	Bond Future	6207.9000	6.2079	6379.5900	6.3796	2.766	0.0000	0.0000
2025/07/14	2046	05/02/2026		Bond Future	121.4532	121.4532	121.2784	121.2784	0.144	0.0000	0.0000
2025/07/14	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	
2025/07/14	2046	05/02/2026	121.65 Put	Bond Future	196.7700	0.1968	371.5800	0.3716	88.840	0.0000	0.0000
2025/07/14	2046	07/05/2026		Bond Future	121.4276	121.4276	121.2499	121.2499	0.146	0.0000	0.0000
2025/07/14	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2046	07/05/2026	124.95 Put	Bond Future	3522.4300	3.5224	3700.0800	3.7001	5.043	0.0000	0.0000
2025/07/14	2046	06/08/2026		Bond Future	123.6724	123.6724	123.4919	123.4919	0.146	0.0000	0.0000
2025/07/14	2046	06/08/2026	122.38 Call	Bond Future	1292.4400	1.2924	1111.9400	1.1119	13.966	0.0000	0.0000
2025/07/14	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	07/08/2025		Bond Future	117.4022	117.4022	117.5985	117.5985	0.167	0.0000	0.0000
2025/07/14	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	07/08/2025	119.89 Put	Bond Future	2487.8100	2.4878	2291.4900	2.2915	7.891	0.0000	0.0000
2025/07/14	2050	06/11/2025		Bond Future	119.6306	119.6306	119.8308	119.8308	0.167	0.0000	0.0000
2025/07/14	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	06/11/2025	124.42 Put	Bond Future	4789.4200	4.7894	4589.2100	4.5892	4.180	0.0000	0.0000
2025/07/14	2050	05/02/2026		Bond Future	119.4771	119.4771	119.6816	119.6816	0.171	0.0000	0.0000
2025/07/14	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	05/02/2026	122.82 Put	Bond Future	3342.9100	3.3429	3138.4300	3.1384	6.117	0.0000	0.0000
2025/07/14	2050	07/05/2026		Bond Future	121.7104	121.7104	121.9189	121.9189	0.171	0.0000	0.0000
2025/07/14	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	07/05/2026	124.07 Put	Bond Future	2359.6100	2.3596	2151.1300	2.1511	8.835	0.0000	0.0000
2025/07/14	2050	06/08/2026		Bond Future	121.5077	121.5077	121.7205	121.7205	0.175	0.0000	0.0000
2025/07/14	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	2050	06/08/2026	123.27 Put	Bond Future	1762.3500	1.7624	1549.5400	1.5495	12.075	0.0000	0.0000
2025/07/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	AL37	07/08/2025		Index Future	1158.6360	1158.6360	1158.7080	1158.7080	0.006	0.0000	0.0000
2025/07/14	AL37	06/11/2025		Index Future	1180.3420	1180.3420	1180.4200	1180.4200	0.007	0.0000	0.0000
2025/07/14	AL37	05/02/2026		Index Future	1202.3550	1202.3550	1202.4430	1202.4430	0.007	0.0000	0.0000
2025/07/14	AL37	07/05/2026		Index Future	1224.5660	1224.5660	1224.6640	1224.6640	0.008	0.0000	0.0000
2025/07/14	AL37	06/08/2026		Index Future	1246.7170	1246.7170	1246.8290	1246.8290	0.009	0.0000	0.0000
2025/07/14	AL7T	07/08/2025		Index Future	1397.7890	1397.7890	1397.4070	1397.4070	0.027	0.0000	0.0000
2025/07/14	AL7T	06/11/2025		Index Future	1423.9750	1423.9750	1423.5920	1423.5920	0.027	0.0000	0.0000
2025/07/14	AL7T	05/02/2026		Index Future	1450.5320	1450.5320	1450.1510	1450.1510	0.026	0.0000	0.0000
2025/07/14	AL7T	07/05/2026		Index Future	1477.3270	1477.3270	1476.9500	1476.9500	0.026	0.0000	0.0000
2025/07/14	AL7T	06/08/2026		Index Future	1504.0510	1504.0510	1503.6810	1503.6810	0.025	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	
2025/07/14	ALBI	07/08/2025		Index Future	1185.4840	1185.4840	1184.9950	1184.9950	0.041	0.0000	0.0000
2025/07/14	ALBI	06/11/2025		Index Future	1207.6920	1207.6920	1207.1990	1207.1990	0.041	0.0000	0.0000
2025/07/14	ALBI	05/02/2026		Index Future	1230.2150	1230.2150	1229.7220	1229.7220	0.040	0.0000	0.0000
2025/07/14	ALBI	07/05/2026		Index Future	1252.9410	1252.9410	1252.4470	1252.4470	0.039	0.0000	0.0000
2025/07/14	ALBI	06/08/2026		Index Future	1275.6050	1275.6050	1275.1150	1275.1150	0.038	0.0000	0.0000
2025/07/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/07/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/14	ES33	07/08/2025		Bond Future	10.5504	86.7116	10.5592	86.6695	0.084	0.0000	0.0000
2025/07/14	ES33	07/08/2025	13.56 Call	Bond Future	12906.9900	12.9070	12864.9400	12.8649	0.326	0.0000	0.0000
2025/07/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES33	06/11/2025		Bond Future	10.6776	84.5627	10.6868	84.5200	0.086	0.0000	0.0000
2025/07/14	ES33	06/11/2025	12.01 Call	Bond Future	5912.4800	5.9125	5869.7500	5.8698	0.723	0.0000	0.0000
2025/07/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES33	05/02/2026		Bond Future	10.8192	86.1594	10.8288	86.1160	0.089	0.0000	0.0000
2025/07/14	ES33	05/02/2026	11.49 Call	Bond Future	2963.8800	2.9639	2920.5700	2.9206	1.461	0.0000	0.0000
2025/07/14	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES33	07/05/2026		Bond Future	10.9689	83.9739	10.9789	83.9301	0.091	0.0000	0.0000
2025/07/14	ES33	07/05/2026	11.69 Call	Bond Future	3093.3600	3.0934	3049.5100	3.0495	1.418	0.0000	0.0000
2025/07/14	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES33	06/08/2026		Bond Future	11.1373	85.5243	11.1477	85.4799	0.094	0.0000	0.0000
2025/07/14	ES33	06/08/2026	12.02 Call	Bond Future	3655.7000	3.6557	3611.3000	3.6113	1.215	0.0000	0.0000
2025/07/14	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES42	07/08/2025		Bond Future	11.4749	80.5990	11.4887	80.5147	0.121	0.0000	0.0000
2025/07/14	ES42	07/08/2025	13.79 Call	Bond Future	12326.8100	12.3268	12242.5100	12.2425	0.684	0.0000	0.0000
2025/07/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES42	06/11/2025		Bond Future	11.5965	77.8636	11.6108	77.7779	0.124	0.0000	0.0000
2025/07/14	ES42	06/11/2025	12.39 Call	Bond Future	4529.7500	4.5298	4443.9800	4.4440	1.893	0.0000	0.0000
2025/07/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES42	05/02/2026		Bond Future	11.7242	79.3333	11.7391	79.2461	0.127	0.0000	0.0000
2025/07/14	ES42	05/02/2026	11.85 Call	Bond Future	733.5500	0.7336	646.3300	0.6463	11.890	0.0000	0.0000
2025/07/14	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES42	07/05/2026		Bond Future	11.8620	76.5505	11.8774	76.4618	0.130	0.0000	0.0000
2025/07/14	ES42	07/05/2026	12.20 Call	Bond Future	1909.0500	1.9091	1820.3700	1.8204	4.645	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
2025/07/14	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	ES42	06/08/2026		Bond Future	12.0093	77.9617	12.0252	77.8718	0.133	0.0000
2025/07/14	ES42	06/08/2026	12.65 Call	Bond Future	3487.4000	3.4874	3397.4400	3.3974	2.580	0.0000
2025/07/14	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GOVI	07/08/2025		GOVI	1167.2650	1167.2650	1166.8060	1166.8060	0.039	0.0000
2025/07/14	GOVI	07/08/2025	1,011. Call 00	GOVI	1562650.0000	156.2650	1558060.0000	155.8060	0.294	0.0000
2025/07/14	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GOVI	06/11/2025		GOVI	1189.1320	1189.1320	1188.6700	1188.6700	0.039	0.0000
2025/07/14	GOVI	06/11/2025	1,112. Call 00	GOVI	771320.0000	77.1320	766700.0000	76.6700	0.599	0.0000
2025/07/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GOVI	05/02/2026		GOVI	1211.3090	1211.3090	1210.8470	1210.8470	0.038	0.0000
2025/07/14	GOVI	05/02/2026	1,150. Call 00	GOVI	613090.0000	61.3090	608470.0000	60.8470	0.754	0.0000
2025/07/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GOVI	07/05/2026		GOVI	1233.6850	1233.6850	1233.2240	1233.2240	0.037	0.0000
2025/07/14	GOVI	07/05/2026	1,177. Call 00	GOVI	566850.0000	56.6850	562240.0000	56.2240	0.813	0.0000
2025/07/14	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GOVI	06/08/2026		GOVI	1256.0020	1256.0020	1255.5430	1255.5430	0.037	0.0000
2025/07/14	GOVI	06/08/2026	1,189. Call 00	GOVI	670020.0000	67.0020	665430.0000	66.5430	0.685	0.0000
2025/07/14	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/14	IGOV	07/08/2025		Index Future	379.9400	379.9400	380.2430	380.2430	0.080	0.0000
2025/07/14	IGOV	06/11/2025		Index Future	387.1510	387.1510	387.4620	387.4620	0.080	0.0000
2025/07/14	IGOV	05/02/2026		Index Future	394.4640	394.4640	394.7830	394.7830	0.081	0.0000
2025/07/14	IGOV	07/05/2026		Index Future	401.8410	401.8410	402.1690	402.1690	0.082	0.0000
2025/07/14	IGOV	06/08/2026		Index Future	409.1980	409.1980	409.5360	409.5360	0.083	0.0000
2025/07/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/14	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	
2025/07/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/14	R033	07/08/2025		Bond Future	9.3185	107.3031	9.3126	107.3359	0.064	0.0000	0.0000
2025/07/14	R033	07/08/2025	10.33 Call	Bond Future	5396.4100	5.3964	5423.3200	5.4233	0.499	0.0000	0.0000
2025/07/14	R033	07/08/2025	10.33 Put	Bond Future	15.9200	0.0159	10.0600	0.0101	36.809	0.0000	0.0000
2025/07/14	R033	06/11/2025		Bond Future	9.4014	104.2700	9.3951	104.3035	0.067	0.0000	0.0000
2025/07/14	R033	06/11/2025	10.33 Call	Bond Future	5069.7400	5.0697	5088.6000	5.0886	0.372	0.0000	0.0000
2025/07/14	R033	06/11/2025	10.33 Put	Bond Future	255.2100	0.2552	240.5300	0.2405	5.752	0.0000	0.0000
2025/07/14	R033	05/02/2026		Bond Future	9.4935	106.2137	9.4868	106.2482	0.070	0.0000	0.0000
2025/07/14	R033	05/02/2026	10.49 Call	Bond Future	5596.0700	5.5961	5613.2600	5.6133	0.307	0.0000	0.0000
2025/07/14	R033	05/02/2026	10.49 Put	Bond Future	592.1200	0.5921	574.8700	0.5749	2.913	0.0000	0.0000
2025/07/14	R033	07/05/2026		Bond Future	9.5958	103.1298	9.5888	103.1652	0.073	0.0000	0.0000
2025/07/14	R033	07/05/2026	10.38 Call	Bond Future	4934.1200	4.9341	4949.3800	4.9494	0.309	0.0000	0.0000
2025/07/14	R033	07/05/2026	10.38 Put	Bond Future	1092.5100	1.0925	1072.4600	1.0725	1.835	0.0000	0.0000
2025/07/14	R033	06/08/2026		Bond Future	9.7146	105.0102	9.7071	105.0465	0.077	0.0000	0.0000
2025/07/14	R033	06/08/2026	10.25 Call	Bond Future	4351.6000	4.3516	4364.8500	4.3649	0.304	0.0000	0.0000
2025/07/14	R033	06/08/2026	10.25 Put	Bond Future	1795.7000	1.7957	1772.5900	1.7726	1.287	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.90 Call	Bond Future	5603.6800	5.6037	5546.1300	5.5461	1.027	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.90 Put	Bond Future	13.8100	0.0138	9.4900	0.0095	31.282	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.40 Call	Bond Future	2984.1200	2.9841	2910.7700	2.9108	2.458	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.40 Put	Bond Future	135.6700	0.1357	115.5500	0.1156	14.830	0.0000	0.0000
2025/07/14	R035	07/08/2025	11.30 Call	Bond Future	7705.2800	7.7053	7651.2500	7.6513	0.701	0.0000	0.0000
2025/07/14	R035	07/08/2025	11.30 Put	Bond Future	1.8100	0.0018	1.0100	0.0010	44.199	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.08 Put	Bond Future	474.1500	0.4742	444.9300	0.4449	6.163	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.08 Call	Bond Future	1507.8900	1.5079	1425.4400	1.4254	5.468	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.58 Put	Bond Future	62.0600	0.0621	49.3100	0.0493	20.545	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.58 Call	Bond Future	3910.4400	3.9104	3844.4600	3.8445	1.687	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	
2025/07/14	R035	07/08/2025	11.34 Call	Bond Future	7912.5200	7.9125	7858.6200	7.8586	0.681	0.0000	0.0000
2025/07/14	R035	07/08/2025	11.34 Put	Bond Future	1.4700	0.0015	0.8000	0.0008	45.578	0.0000	0.0000
2025/07/14	R035	07/08/2025		Bond Future	9.9014	97.7213	9.9106	97.6681	0.092	0.0000	0.0000
2025/07/14	R035	07/08/2025	12.65 Call	Bond Future	14349.6000	14.3496	14296.3700	14.2964	0.371	0.0000	0.0000
2025/07/14	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.20 Call	Bond Future	2023.7600	2.0238	1942.8400	1.9428	3.998	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.20 Put	Bond Future	303.8800	0.3039	276.1900	0.2762	9.112	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.35 Call	Bond Future	2735.1800	2.7352	2659.6900	2.6597	2.760	0.0000	0.0000
2025/07/14	R035	07/08/2025	10.35 Put	Bond Future	167.1300	0.1671	144.8700	0.1449	13.319	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.30 Call	Bond Future	2832.6000	2.8326	2775.1900	2.7752	2.027	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.30 Put	Bond Future	1123.6000	1.1236	1120.2600	1.1203	0.297	0.0000	0.0000
2025/07/14	R035	06/11/2025		Bond Future	9.9965	95.0486	10.0060	94.9945	0.095	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.20 Call	Bond Future	6774.1800	6.7742	6713.9300	6.7139	0.889	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.20 Put	Bond Future	236.6000	0.2366	230.4200	0.2304	2.612	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.08 Put	Bond Future	1583.9600	1.5840	1585.3000	1.5853	0.085	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.08 Call	Bond Future	2058.3800	2.0584	2005.6500	2.0057	2.562	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.58 Put	Bond Future	708.2100	0.7082	701.8400	0.7018	0.899	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.58 Call	Bond Future	3957.0800	3.9571	3896.6400	3.8966	1.527	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.67 Call	Bond Future	9023.2900	9.0233	8965.1000	8.9651	0.645	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.67 Put	Bond Future	99.2500	0.0993	95.1300	0.0951	4.151	0.0000	0.0000
2025/07/14	R035	06/11/2025	9.91 Put	Bond Future	2036.9400	2.0369	2043.4200	2.0434	0.318	0.0000	0.0000
2025/07/14	R035	06/11/2025	9.91 Call	Bond Future	1542.1900	1.5422	1494.6000	1.4946	3.086	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.41 Put	Bond Future	940.1900	0.9402	935.3100	0.9353	0.519	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.41 Call	Bond Future	3258.2900	3.2583	3199.3400	3.1993	1.809	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.43 Call	Bond Future	7871.6400	7.8716	7812.3800	7.8124	0.753	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.43 Put	Bond Future	155.0200	0.1550	149.8300	0.1498	3.348	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.95 Call	Bond Future	10355.3600	10.3554	10298.5800	10.2986	0.548	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.95 Put	Bond Future	51.5300	0.0515	48.8200	0.0488	5.259	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.45 Call	Bond Future	7967.5000	7.9675	7908.3400	7.9083	0.743	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.45 Put	Bond Future	149.3800	0.1494	144.2900	0.1443	3.407	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.95 Put	Bond Future	371.8400	0.3718	364.8900	0.3649	1.869	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.95 Call	Bond Future	5603.0000	5.6030	5541.9800	5.5420	1.089	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.44 Put	Bond Future	894.8600	0.8949	889.6500	0.8897	0.582	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.44 Call	Bond Future	3378.1500	3.3782	3318.8700	3.3189	1.755	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.94 Put	Bond Future	378.4700	0.3785	371.5100	0.3715	1.839	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.94 Call	Bond Future	5556.8300	5.5568	5495.8000	5.4958	1.098	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.99 Call	Bond Future	10544.8600	10.5449	10488.2700	10.4883	0.537	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.99 Put	Bond Future	46.4100	0.0464	43.8900	0.0439	5.430	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.50 Call	Bond Future	3622.5900	3.6226	3562.7300	3.5627	1.652	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	
2025/07/14	R035	06/11/2025	10.50 Put	Bond Future	810.1400	0.8101	804.3500	0.8044	0.715	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.15 Call	Bond Future	2292.5800	2.2926	2238.1200	2.2381	2.375	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.15 Put	Bond Future	1422.9500	1.4230	1422.5600	1.4226	0.027	0.0000	0.0000
2025/07/14	R035	06/11/2025	9.77 Put	Bond Future	2480.1200	2.4801	2491.7700	2.4918	0.470	0.0000	0.0000
2025/07/14	R035	06/11/2025	9.77 Call	Bond Future	1177.1300	1.1771	1134.7100	1.1347	3.604	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.00 Put	Bond Future	339.9300	0.3399	333.0900	0.3331	2.012	0.0000	0.0000
2025/07/14	R035	06/11/2025	11.00 Call	Bond Future	5834.4700	5.8345	5773.5600	5.7736	1.044	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.68 Call	Bond Future	4387.6700	4.3877	4326.7700	4.3268	1.388	0.0000	0.0000
2025/07/14	R035	06/11/2025	10.68 Put	Bond Future	597.2100	0.5972	590.3800	0.5904	1.144	0.0000	0.0000
2025/07/14	R035	05/02/2026	11.17 Call	Bond Future	6420.1100	6.4201	6362.2200	6.3622	0.902	0.0000	0.0000
2025/07/14	R035	05/02/2026	11.17 Put	Bond Future	721.7700	0.7218	718.7600	0.7188	0.417	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.67 Call	Bond Future	4382.3700	4.3824	4327.8200	4.3278	1.245	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.67 Put	Bond Future	1291.2300	1.2912	1291.5600	1.2916	0.026	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.17 Put	Bond Future	2244.6900	2.2447	2252.7200	2.2527	0.358	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.17 Call	Bond Future	2623.8300	2.6238	2576.9800	2.5770	1.786	0.0000	0.0000
2025/07/14	R035	05/02/2026	11.00 Put	Bond Future	881.6100	0.8816	879.3600	0.8794	0.255	0.0000	0.0000
2025/07/14	R035	05/02/2026	11.00 Call	Bond Future	5704.9800	5.7050	5647.8500	5.6479	1.001	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.44 Put	Bond Future	1671.9300	1.6719	1675.1800	1.6752	0.194	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.44 Call	Bond Future	3528.8500	3.5289	3477.2200	3.4772	1.463	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.94 Put	Bond Future	945.8400	0.9458	943.9400	0.9439	0.201	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.94 Call	Bond Future	5457.5900	5.4576	5400.8100	5.4008	1.040	0.0000	0.0000
2025/07/14	R035	05/02/2026	12.44 Call	Bond Future	11992.7800	11.9928	11935.6700	11.9357	0.476	0.0000	0.0000
2025/07/14	R035	05/02/2026	12.44 Put	Bond Future	112.9200	0.1129	110.6900	0.1107	1.975	0.0000	0.0000
2025/07/14	R035	05/02/2026		Bond Future	10.1017	96.8208	10.1115	96.7659	0.098	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.79 Call	Bond Future	4851.9000	4.8519	4796.2100	4.7962	1.148	0.0000	0.0000
2025/07/14	R035	05/02/2026	10.79 Put	Bond Future	1125.6500	1.1257	1124.8400	1.1248	0.072	0.0000	0.0000
2025/07/14	R035	07/05/2026		Bond Future	10.2096	94.1035	10.2199	94.0479	0.100	0.0000	0.0000
2025/07/14	R035	07/05/2026	10.86 Call	Bond Future	5008.4700	5.0085	4956.6100	4.9566	1.035	0.0000	0.0000
2025/07/14	R035	07/05/2026	10.86 Put	Bond Future	1565.2200	1.5652	1568.9800	1.5690	0.240	0.0000	0.0000
2025/07/14	R035	06/08/2026		Bond Future	10.3330	95.8203	10.3436	95.7640	0.103	0.0000	0.0000
2025/07/14	R035	06/08/2026	11.06 Call	Bond Future	5602.9800	5.6030	5552.5100	5.5525	0.901	0.0000	0.0000
2025/07/14	R035	06/08/2026	11.06 Put	Bond Future	1863.4000	1.8634	1869.2500	1.8693	0.314	0.0000	0.0000
2025/07/14	R038	07/08/2025		Bond Future	10.5362	106.2911	10.5451	106.2284	0.085	0.0000	0.0000
2025/07/14	R038	07/08/2025	11.24 Call	Bond Future	4827.6500	4.8277	4752.2300	4.7522	1.562	0.0000	0.0000
2025/07/14	R038	07/08/2025	11.24 Put	Bond Future	57.1600	0.0572	44.5100	0.0445	22.131	0.0000	0.0000
2025/07/14	R038	06/11/2025		Bond Future	10.6442	102.7977	10.6535	102.7339	0.087	0.0000	0.0000
2025/07/14	R038	06/11/2025	11.24 Call	Bond Future	4779.4100	4.7794	4707.9700	4.7080	1.495	0.0000	0.0000
2025/07/14	R038	06/11/2025	11.24 Put	Bond Future	801.1500	0.8012	793.4600	0.7935	0.960	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	
2025/07/14	R038	06/11/2025	12.33 Call	Bond Future	10800.1200	10.8001	10731.6900	10.7317	0.634	0.0000	0.0000
2025/07/14	R038	06/11/2025	12.33 Put	Bond Future	109.4300	0.1094	104.7500	0.1048	4.277	0.0000	0.0000
2025/07/14	R038	06/11/2025	10.98 Put	Bond Future	1242.8100	1.2428	1238.1300	1.2381	0.377	0.0000	0.0000
2025/07/14	R038	06/11/2025	10.98 Call	Bond Future	3513.1600	3.5132	3444.7300	3.4447	1.948	0.0000	0.0000
2025/07/14	R038	05/02/2026		Bond Future	10.7601	104.7139	10.7697	104.6492	0.089	0.0000	0.0000
2025/07/14	R038	05/02/2026	11.44 Call	Bond Future	5847.1500	5.8472	5780.8600	5.7809	1.134	0.0000	0.0000
2025/07/14	R038	05/02/2026	11.44 Put	Bond Future	1418.5200	1.4185	1416.9200	1.4169	0.113	0.0000	0.0000
2025/07/14	R038	07/05/2026		Bond Future	10.8844	101.1608	10.8944	101.0952	0.092	0.0000	0.0000
2025/07/14	R038	07/05/2026	11.40 Call	Bond Future	5462.1400	5.4621	5402.1300	5.4021	1.099	0.0000	0.0000
2025/07/14	R038	07/05/2026	11.40 Put	Bond Future	2150.5500	2.1506	2156.1800	2.1562	0.262	0.0000	0.0000
2025/07/14	R038	06/08/2026		Bond Future	11.0216	103.0047	11.0319	102.9382	0.094	0.0000	0.0000
2025/07/14	R038	06/08/2026	11.77 Call	Bond Future	6992.8600	6.9929	6932.3000	6.9323	0.866	0.0000	0.0000
2025/07/14	R038	06/08/2026	11.77 Put	Bond Future	2345.1200	2.3451	2351.0500	2.3511	0.253	0.0000	0.0000
2025/07/14	R053	07/08/2025		Bond Future	11.1404	108.3578	11.1544	108.2339	0.126	0.0000	0.0000
2025/07/14	R053	07/08/2025	13.17 Call	Bond Future	15523.7300	15.5237	15399.8400	15.3998	0.798	0.0000	0.0000
2025/07/14	R053	07/08/2025	13.17 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/07/14	R053	06/11/2025		Bond Future	11.2449	104.5248	11.2594	104.3988	0.129	0.0000	0.0000
2025/07/14	R053	06/11/2025	11.76 Call	Bond Future	5604.1800	5.6042	5480.1500	5.4802	2.213	0.0000	0.0000
2025/07/14	R053	06/11/2025	11.76 Put	Bond Future	1293.6300	1.2936	1295.5900	1.2956	0.152	0.0000	0.0000
2025/07/14	R053	05/02/2026		Bond Future	11.3552	106.4732	11.3702	106.3451	0.132	0.0000	0.0000
2025/07/14	R053	05/02/2026	11.49 Call	Bond Future	4512.2800	4.5123	4412.2800	4.4123	2.216	0.0000	0.0000
2025/07/14	R053	05/02/2026	11.49 Put	Bond Future	3372.8200	3.3728	3400.9100	3.4009	0.833	0.0000	0.0000
2025/07/14	R053	07/05/2026		Bond Future	11.4717	102.5754	11.4872	102.4452	0.136	0.0000	0.0000
2025/07/14	R053	07/05/2026	11.69 Call	Bond Future	5666.3800	5.6664	5567.3500	5.5674	1.748	0.0000	0.0000
2025/07/14	R053	07/05/2026	11.69 Put	Bond Future	3866.1400	3.8661	3897.3400	3.8973	0.807	0.0000	0.0000
2025/07/14	R053	06/08/2026		Bond Future	11.5981	104.4446	11.6142	104.3124	0.139	0.0000	0.0000
2025/07/14	R053	06/08/2026	12.28 Call	Bond Future	8719.5200	8.7195	8610.5900	8.6106	1.249	0.0000	0.0000
2025/07/14	R053	06/08/2026	12.28 Put	Bond Future	3386.1600	3.3862	3409.4700	3.4095	0.688	0.0000	0.0000
2025/07/14	R186	07/08/2025		Bond Future	7.7804	104.9130	7.7800	104.9136	0.006	0.0000	0.0000
2025/07/14	R186	07/08/2025	9.68 Call	Bond Future	2425.8500	2.4259	2426.4100	2.4264	0.023	0.0000	0.0000
2025/07/14	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R186	07/08/2025	10.25 Call	Bond Future	3138.2000	3.1382	3138.7600	3.1388	0.018	0.0000	0.0000
2025/07/14	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R186	07/08/2025	9.22 Call	Bond Future	1845.7800	1.8458	1846.3400	1.8463	0.030	0.0000	0.0000
2025/07/14	R186	06/11/2025		Bond Future	7.8223	106.8784	7.8216	106.8791	0.009	0.0000	0.0000
2025/07/14	R186	06/11/2025	8.13 Call	Bond Future	429.2300	0.4292	427.2600	0.4273	0.459	0.0000	0.0000
2025/07/14	R186	06/11/2025	8.13 Put	Bond Future	101.7400	0.1017	99.0500	0.0991	2.644	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	
2025/07/14	R186	05/02/2026		Bond Future	7.9071	103.5660	7.9060	103.5670	0.015	0.0000	0.0000
2025/07/14	R186	05/02/2026	8.43 Call	Bond Future	563.0900	0.5631	561.9900	0.5620	0.195	0.0000	0.0000
2025/07/14	R186	05/02/2026	8.43 Put	Bond Future	129.4700	0.1295	127.3900	0.1274	1.607	0.0000	0.0000
2025/07/14	R186	07/05/2026		Bond Future	8.1033	105.4769	8.1012	105.4782	0.027	0.0000	0.0000
2025/07/14	R186	07/05/2026	8.69 Call	Bond Future	478.5700	0.4786	478.2700	0.4783	0.063	0.0000	0.0000
2025/07/14	R186	07/05/2026	8.69 Put	Bond Future	131.6000	0.1316	130.0300	0.1300	1.193	0.0000	0.0000
2025/07/14	R186	06/08/2026		Bond Future	8.6081	102.0958	8.6035	102.0974	0.054	0.0000	0.0000
2025/07/14	R186	06/08/2026	8.57 Call	Bond Future	177.1200	0.1771	177.2100	0.1772	0.051	0.0000	0.0000
2025/07/14	R186	06/08/2026	8.57 Put	Bond Future	190.6700	0.1907	189.1200	0.1891	0.813	0.0000	0.0000
2025/07/14	R202	07/08/2025		Bond Future	268.5859	268.5859	268.4992	268.4992	0.032	0.0000	0.0000
2025/07/14	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R202	07/08/2025	271.60 Put	Bond Future	3014.1200	3.0141	3100.8500	3.1009	2.877	0.0000	0.0000
2025/07/14	R202	06/11/2025		Bond Future	273.6835	273.6835	273.5957	273.5957	0.032	0.0000	0.0000
2025/07/14	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R202	06/11/2025	275.64 Put	Bond Future	1956.4700	1.9565	2044.2800	2.0443	4.488	0.0000	0.0000
2025/07/14	R202	05/02/2026		Bond Future	273.5168	273.5168	273.4279	273.4279	0.032	0.0000	0.0000
2025/07/14	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R202	05/02/2026	277.82 Put	Bond Future	4303.1900	4.3032	4392.0600	4.3921	2.065	0.0000	0.0000
2025/07/14	R202	07/05/2026		Bond Future	278.6297	278.6297	278.5400	278.5400	0.032	0.0000	0.0000
2025/07/14	R202	07/05/2026	277.55 Call	Bond Future	1079.7400	1.0797	990.0300	0.9900	8.308	0.0000	0.0000
2025/07/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R202	06/08/2026		Bond Future	278.3564	278.3564	278.2662	278.2662	0.032	0.0000	0.0000
2025/07/14	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R202	06/08/2026	278.86 Put	Bond Future	503.6200	0.5036	593.7800	0.5938	17.902	0.0000	0.0000
2025/07/14	R209	07/08/2025		Bond Future	10.1915	77.0372	10.2006	76.9890	0.089	0.0000	0.0000
2025/07/14	R209	07/08/2025	12.68 Call	Bond Future	11758.9100	11.7589	11710.7600	11.7108	0.409	0.0000	0.0000
2025/07/14	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R209	06/11/2025		Bond Future	10.2837	75.3283	10.2931	75.2793	0.092	0.0000	0.0000
2025/07/14	R209	06/11/2025	11.27 Call	Bond Future	5231.4400	5.2314	5175.9700	5.1760	1.060	0.0000	0.0000
2025/07/14	R209	06/11/2025	11.27 Put	Bond Future	332.4100	0.3324	325.8800	0.3259	1.964	0.0000	0.0000
2025/07/14	R209	05/02/2026		Bond Future	10.3829	76.7326	10.3927	76.6829	0.094	0.0000	0.0000
2025/07/14	R209	05/02/2026	10.93 Call	Bond Future	3951.4100	3.9514	3901.9000	3.9019	1.253	0.0000	0.0000
2025/07/14	R209	05/02/2026	10.93 Put	Bond Future	1230.6600	1.2307	1230.8100	1.2308	0.012	0.0000	0.0000
2025/07/14	R209	07/05/2026		Bond Future	10.4896	74.9970	10.4997	74.9466	0.096	0.0000	0.0000
2025/07/14	R209	07/05/2026	11.07 Call	Bond Future	4454.3300	4.4543	4407.4300	4.4074	1.053	0.0000	0.0000
2025/07/14	R209	07/05/2026	11.07 Put	Bond Future	1627.1900	1.6272	1630.6800	1.6307	0.214	0.0000	0.0000
2025/07/14	R209	06/08/2026		Bond Future	10.6085	76.3650	10.6189	76.3139	0.098	0.0000	0.0000
2025/07/14	R209	06/08/2026	11.39 Call	Bond Future	5379.7400	5.3797	5333.1700	5.3332	0.866	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	
2025/07/14	R209	06/08/2026	11.39 Put	Bond Future	1681.2900	1.6813	1685.7700	1.6858	0.266	0.0000	0.0000
2025/07/14	R210	07/08/2025		Bond Future	250.1093	250.1093	250.1125	250.1125	0.001	0.0000	0.0000
2025/07/14	R210	07/08/2025	248.44 Call	Bond Future	1669.2600	1.6693	1672.4800	1.6725	0.193	0.0000	0.0000
2025/07/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R210	06/11/2025		Bond Future	251.4319	251.4319	251.4356	251.4356	0.001	0.0000	0.0000
2025/07/14	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R210	06/11/2025	252.14 Put	Bond Future	708.1300	0.7081	704.3900	0.7044	0.528	0.0000	0.0000
2025/07/14	R210	05/02/2026		Bond Future	256.1802	256.1802	256.1846	256.1846	0.002	0.0000	0.0000
2025/07/14	R210	05/02/2026	253.10 Call	Bond Future	3080.1700	3.0802	3084.5900	3.0846	0.143	0.0000	0.0000
2025/07/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R210	07/05/2026		Bond Future	257.4890	257.4890	257.4944	257.4944	0.002	0.0000	0.0000
2025/07/14	R210	07/05/2026	255.40 Call	Bond Future	2088.9900	2.0890	2094.3500	2.0944	0.257	0.0000	0.0000
2025/07/14	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R210	06/08/2026		Bond Future	262.2510	262.2510	262.2573	262.2573	0.002	0.0000	0.0000
2025/07/14	R210	06/08/2026	259.84 Call	Bond Future	2410.9800	2.4110	2417.3100	2.4173	0.263	0.0000	0.0000
2025/07/14	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R213	07/08/2025		Bond Future	8.7632	95.5094	8.7676	95.4913	0.050	0.0000	0.0000
2025/07/14	R213	07/08/2025	11.66 Call	Bond Future	11042.3200	11.0423	11024.2000	11.0242	0.164	0.0000	0.0000
2025/07/14	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	R213	06/11/2025		Bond Future	8.8329	93.7466	8.8375	93.7283	0.052	0.0000	0.0000
2025/07/14	R213	06/11/2025	10.05 Call	Bond Future	4798.9800	4.7990	4775.7900	4.7758	0.483	0.0000	0.0000
2025/07/14	R213	06/11/2025	10.05 Put	Bond Future	121.9900	0.1220	117.0800	0.1171	4.025	0.0000	0.0000
2025/07/14	R213	05/02/2026		Bond Future	8.9145	95.4946	8.9193	95.4762	0.054	0.0000	0.0000
2025/07/14	R213	05/02/2026	9.89 Call	Bond Future	4087.1900	4.0872	4063.8500	4.0639	0.571	0.0000	0.0000
2025/07/14	R213	05/02/2026	9.89 Put	Bond Future	462.7700	0.4628	457.8200	0.4578	1.070	0.0000	0.0000
2025/07/14	R213	07/05/2026		Bond Future	9.0013	93.7048	9.0064	93.6863	0.056	0.0000	0.0000
2025/07/14	R213	07/05/2026	9.80 Call	Bond Future	3648.1800	3.6482	3626.7100	3.6267	0.589	0.0000	0.0000
2025/07/14	R213	07/05/2026	9.80 Put	Bond Future	788.1400	0.7881	785.1700	0.7852	0.377	0.0000	0.0000
2025/07/14	R213	06/08/2026		Bond Future	9.1087	95.4152	9.1140	95.3966	0.058	0.0000	0.0000
2025/07/14	R213	06/08/2026	9.69 Call	Bond Future	3208.0200	3.2080	3188.4500	3.1885	0.610	0.0000	0.0000
2025/07/14	R213	06/08/2026	9.69 Put	Bond Future	1209.0000	1.2090	1207.9600	1.2080	0.086	0.0000	0.0000
2025/07/14	R214	07/08/2025		Bond Future	10.9391	70.0707	10.9531	69.9929	0.129	0.0000	0.0000
2025/07/14	R214	07/08/2025	12.97 Call	Bond Future	9983.6700	9.9837	9905.8700	9.9059	0.779	0.0000	0.0000
2025/07/14	R214	07/08/2025	12.97 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/07/14	R214	06/11/2025		Bond Future	11.0413	68.0851	11.0558	68.0059	0.132	0.0000	0.0000
2025/07/14	R214	06/11/2025	11.64 Call	Bond Future	3870.6900	3.8707	3791.3500	3.7914	2.050	0.0000	0.0000
2025/07/14	R214	06/11/2025	11.64 Put	Bond Future	717.9700	0.7180	717.7800	0.7178	0.026	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	
2025/07/14	R214	05/02/2026		Bond Future	11.1514	69.3545	11.1664	69.2740	0.135	0.0000	0.0000
2025/07/14	R214	05/02/2026	11.26 Call	Bond Future	2663.5500	2.6636	2602.0700	2.6021	2.308	0.0000	0.0000
2025/07/14	R214	05/02/2026	11.26 Put	Bond Future	2084.1300	2.0841	2103.1600	2.1032	0.913	0.0000	0.0000
2025/07/14	R214	07/05/2026		Bond Future	11.2624	67.3357	11.2779	67.2539	0.138	0.0000	0.0000
2025/07/14	R214	07/05/2026	11.53 Call	Bond Future	3661.0700	3.6611	3598.0800	3.5981	1.721	0.0000	0.0000
2025/07/14	R214	07/05/2026	11.53 Put	Bond Future	2268.8400	2.2688	2287.6300	2.2876	0.828	0.0000	0.0000
2025/07/14	R214	06/08/2026		Bond Future	11.3851	68.5641	11.4011	68.4810	0.141	0.0000	0.0000
2025/07/14	R214	06/08/2026	11.97 Call	Bond Future	5116.6900	5.1167	5049.7700	5.0498	1.308	0.0000	0.0000
2025/07/14	R214	06/08/2026	11.97 Put	Bond Future	2178.4500	2.1785	2194.5500	2.1946	0.739	0.0000	0.0000
2025/07/14	R248	07/08/2025		Bond Future	11.2259	83.7350	11.2500	83.5725	0.215	0.0000	0.0000
2025/07/14	R248	07/08/2025	13.21 Call	Bond Future	11701.0300	11.7010	11538.5100	11.5385	1.389	0.0000	0.0000
2025/07/14	R248	07/08/2025	13.21 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/07/14	R248	06/11/2025		Bond Future	11.3340	80.8637	11.3589	80.6982	0.220	0.0000	0.0000
2025/07/14	R248	06/11/2025	11.74 Call	Bond Future	3846.4700	3.8465	3706.6300	3.7066	3.636	0.0000	0.0000
2025/07/14	R248	06/11/2025	11.74 Put	Bond Future	1225.0200	1.2250	1250.6300	1.2506	2.091	0.0000	0.0000
2025/07/14	R248	05/02/2026		Bond Future	11.4502	82.3713	11.4761	82.2030	0.226	0.0000	0.0000
2025/07/14	R248	05/02/2026	11.46 Call	Bond Future	2940.0400	2.9400	2832.2100	2.8322	3.668	0.0000	0.0000
2025/07/14	R248	05/02/2026	11.46 Put	Bond Future	2876.2700	2.8763	2936.7200	2.9367	2.102	0.0000	0.0000
2025/07/14	R248	07/05/2026		Bond Future	11.5670	79.4506	11.5938	79.2794	0.231	0.0000	0.0000
2025/07/14	R248	07/05/2026	11.72 Call	Bond Future	4085.8300	4.0858	3971.8300	3.9718	2.790	0.0000	0.0000
2025/07/14	R248	07/05/2026	11.72 Put	Bond Future	3115.5100	3.1155	3172.6900	3.1727	1.835	0.0000	0.0000
2025/07/14	R248	06/08/2026		Bond Future	11.6957	80.8995	11.7234	80.7255	0.237	0.0000	0.0000
2025/07/14	R248	06/08/2026	12.37 Call	Bond Future	6594.5500	6.5946	6462.7300	6.4627	1.999	0.0000	0.0000
2025/07/14	R248	06/08/2026	12.37 Put	Bond Future	2544.2300	2.5442	2586.4500	2.5865	1.659	0.0000	0.0000
2025/07/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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83,273

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163,964

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