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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2025 TO 15/07/2025

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
2025/07/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/07/15	2029	07/08/2025		Bond Future	138.9510	138.9510	138.9286	0.016	0.0000	0.0000
2025/07/15	2029	07/08/2025	137.41 Call	Bond Future	1541.0000	1.5410	1518.5600	1.456	0.0000	0.0000
2025/07/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2029	06/11/2025		Bond Future	140.1509	140.1509	140.1283	0.016	0.0000	0.0000
2025/07/15	2029	06/11/2025	139.79 Call	Bond Future	360.8700	0.3609	338.2700	6.263	0.0000	0.0000
2025/07/15	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	
2025/07/15	2029	05/02/2026		Bond Future	142.7980	142.7980	142.7753	142.7753	0.016	0.0000	0.0000
2025/07/15	2029	05/02/2026	140.11 Call	Bond Future	2688.0300	2.6880	2665.3400	2.6653	0.844	0.0000	0.0000
2025/07/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2029	07/05/2026		Bond Future	144.0072	144.0072	143.9843	143.9843	0.016	0.0000	0.0000
2025/07/15	2029	07/05/2026	141.82 Call	Bond Future	2187.1700	2.1872	2164.3100	2.1643	1.045	0.0000	0.0000
2025/07/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2029	06/08/2026		Bond Future	146.6715	146.6715	146.6487	146.6487	0.016	0.0000	0.0000
2025/07/15	2029	06/08/2026	144.10 Call	Bond Future	2571.4900	2.5715	2548.6600	2.5487	0.888	0.0000	0.0000
2025/07/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2030	07/08/2025	8.72 Put	Bond Future	119.0900	0.1191	96.9800	0.0970	18.566	0.0000	0.0000
2025/07/15	2030	07/08/2025	8.72 Call	Bond Future	1251.0900	1.2511	1323.8900	1.3239	5.819	0.0000	0.0000
2025/07/15	2030	07/08/2025	9.22 Put	Bond Future	7.8000	0.0078	5.4900	0.0055	29.615	0.0000	0.0000
2025/07/15	2030	07/08/2025	9.22 Call	Bond Future	2908.5200	2.9085	3001.1200	3.0011	3.184	0.0000	0.0000
2025/07/15	2030	07/08/2025	9.81 Call	Bond Future	4937.5000	4.9375	5032.3400	5.0323	1.921	0.0000	0.0000
2025/07/15	2030	07/08/2025	9.81 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2025/07/15	2030	07/08/2025	12.12 Call	Bond Future	12414.2800	12.4143	12509.1900	12.5092	0.765	0.0000	0.0000
2025/07/15	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2030	07/08/2025	10.48 Call	Bond Future	7185.7400	7.1857	7280.6500	7.2807	1.321	0.0000	0.0000
2025/07/15	2030	07/08/2025		Bond Future	8.4058	98.7700	8.3797	98.8649	0.311	0.0000	0.0000
2025/07/15	2030	07/08/2025	11.11 Call	Bond Future	9239.4500	9.2395	9334.3600	9.3344	1.027	0.0000	0.0000
2025/07/15	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2030	06/11/2025		Bond Future	8.4582	100.6204	8.4302	100.7173	0.331	0.0000	0.0000
2025/07/15	2030	06/11/2025	9.54 Call	Bond Future	3757.7700	3.7578	3845.1100	3.8451	2.324	0.0000	0.0000
2025/07/15	2030	06/11/2025	9.54 Put	Bond Future	104.4700	0.1045	94.9400	0.0949	9.122	0.0000	0.0000
2025/07/15	2030	06/11/2025	8.72 Put	Bond Future	584.0300	0.5840	546.8700	0.5469	6.363	0.0000	0.0000
2025/07/15	2030	06/11/2025	8.72 Call	Bond Future	1483.7400	1.4837	1543.4500	1.5435	4.024	0.0000	0.0000
2025/07/15	2030	06/11/2025	9.22 Put	Bond Future	211.1900	0.2112	194.1300	0.1941	8.078	0.0000	0.0000
2025/07/15	2030	06/11/2025	9.22 Call	Bond Future	2801.4200	2.8014	2881.2300	2.8812	2.849	0.0000	0.0000
2025/07/15	2030	06/11/2025	10.08 Call	Bond Future	5444.6000	5.4446	5538.2400	5.5382	1.720	0.0000	0.0000
2025/07/15	2030	06/11/2025	10.08 Put	Bond Future	30.0200	0.0300	26.7900	0.0268	10.759	0.0000	0.0000
2025/07/15	2030	05/02/2026		Bond Future	8.5219	98.4888	8.4917	98.5877	0.354	0.0000	0.0000
2025/07/15	2030	05/02/2026	9.49 Call	Bond Future	3470.6300	3.4706	3549.5800	3.5496	2.275	0.0000	0.0000
2025/07/15	2030	05/02/2026	9.49 Put	Bond Future	360.7300	0.3607	340.7800	0.3408	5.530	0.0000	0.0000
2025/07/15	2030	07/05/2026		Bond Future	8.6092	100.3061	8.5766	100.4071	0.379	0.0000	0.0000
2025/07/15	2030	07/05/2026	9.39 Call	Bond Future	3021.9100	3.0219	3094.5500	3.0946	2.404	0.0000	0.0000
2025/07/15	2030	07/05/2026	9.39 Put	Bond Future	643.3100	0.6433	614.9400	0.6149	4.410	0.0000	0.0000
2025/07/15	2030	06/08/2026		Bond Future	8.7244	98.1278	8.6888	98.2310	0.408	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	
2025/07/15	2030	06/08/2026	9.22 Call	Bond Future	2481.8400	2.4818	2546.4100	2.5464	2.602	0.0000	0.0000
2025/07/15	2030	06/08/2026	9.22 Put	Bond Future	1057.7600	1.0578	1019.1600	1.0192	3.649	0.0000	0.0000
2025/07/15	2031	07/08/2025		Bond Future	107.7476	107.7476	107.5662	107.5662	0.168	0.0000	0.0000
2025/07/15	2031	07/08/2025	107.65 Call	Bond Future	243.3800	0.2434	147.5300	0.1475	39.383	0.0000	0.0000
2025/07/15	2031	07/08/2025	107.65 Put	Bond Future	145.7500	0.1458	231.3000	0.2313	58.696	0.0000	0.0000
2025/07/15	2031	06/11/2025		Bond Future	109.7929	109.7929	109.6081	109.6081	0.168	0.0000	0.0000
2025/07/15	2031	06/11/2025	109.69 Call	Bond Future	412.5500	0.4126	317.4800	0.3175	23.044	0.0000	0.0000
2025/07/15	2031	06/11/2025	109.69 Put	Bond Future	309.7000	0.3097	399.3400	0.3993	28.944	0.0000	0.0000
2025/07/15	2031	05/02/2026		Bond Future	109.4813	109.4813	109.2932	109.2932	0.172	0.0000	0.0000
2025/07/15	2031	05/02/2026	111.76 Call	Bond Future	3.3500	0.0034	1.8200	0.0018	45.672	0.0000	0.0000
2025/07/15	2031	05/02/2026	111.76 Put	Bond Future	2282.0500	2.2821	2468.6400	2.4686	8.176	0.0000	0.0000
2025/07/15	2031	07/05/2026		Bond Future	111.5276	111.5276	111.3363	111.3363	0.172	0.0000	0.0000
2025/07/15	2031	07/05/2026	113.84 Call	Bond Future	1.6800	0.0017	0.8400	0.0008	50.000	0.0000	0.0000
2025/07/15	2031	07/05/2026	113.84 Put	Bond Future	2314.0400	2.3140	2504.5300	2.5045	8.232	0.0000	0.0000
2025/07/15	2031	06/08/2026		Bond Future	111.1659	111.1659	110.9713	110.9713	0.175	0.0000	0.0000
2025/07/15	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2031	06/08/2026	113.81 Put	Bond Future	2644.0700	2.6441	2838.7000	2.8387	7.361	0.0000	0.0000
2025/07/15	2032	07/08/2025	9.40 Put	Bond Future	245.3700	0.2454	202.8800	0.2029	17.317	0.0000	0.0000
2025/07/15	2032	07/08/2025	9.40 Call	Bond Future	1682.9500	1.6830	1789.6800	1.7897	6.342	0.0000	0.0000
2025/07/15	2032	07/08/2025	9.90 Put	Bond Future	32.0700	0.0321	23.8200	0.0238	25.725	0.0000	0.0000
2025/07/15	2032	07/08/2025	9.90 Call	Bond Future	3775.5000	3.7755	3916.4700	3.9165	3.734	0.0000	0.0000
2025/07/15	2032	07/08/2025	10.59 Call	Bond Future	6811.5900	6.8116	6960.3300	6.9603	2.184	0.0000	0.0000
2025/07/15	2032	07/08/2025	10.59 Put	Bond Future	1.3300	0.0013	0.8500	0.0009	36.090	0.0000	0.0000
2025/07/15	2032	07/08/2025		Bond Future	9.0960	98.8569	9.0648	99.0062	0.343	0.0000	0.0000
2025/07/15	2032	07/08/2025	12.01 Call	Bond Future	12725.5800	12.7256	12874.8000	12.8748	1.173	0.0000	0.0000
2025/07/15	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2032	06/11/2025		Bond Future	9.1731	96.5483	9.1403	96.7004	0.359	0.0000	0.0000
2025/07/15	2032	06/11/2025	10.42 Call	Bond Future	5693.7500	5.6938	5832.3300	5.8323	2.434	0.0000	0.0000
2025/07/15	2032	06/11/2025	10.42 Put	Bond Future	141.3900	0.1414	127.7900	0.1278	9.619	0.0000	0.0000
2025/07/15	2032	06/11/2025	9.40 Put	Bond Future	963.5100	0.9635	901.3100	0.9013	6.456	0.0000	0.0000
2025/07/15	2032	06/11/2025	9.40 Call	Bond Future	2005.0300	2.0050	2095.0100	2.0950	4.488	0.0000	0.0000
2025/07/15	2032	06/11/2025	9.90 Put	Bond Future	392.7900	0.3928	361.1600	0.3612	8.053	0.0000	0.0000
2025/07/15	2032	06/11/2025	9.90 Call	Bond Future	3680.1000	3.6801	3800.6500	3.8007	3.276	0.0000	0.0000
2025/07/15	2032	06/11/2025	10.89 Call	Bond Future	7588.7400	7.5887	7735.4400	7.7354	1.933	0.0000	0.0000
2025/07/15	2032	06/11/2025	10.89 Put	Bond Future	49.0000	0.0490	43.5200	0.0435	11.184	0.0000	0.0000
2025/07/15	2032	05/02/2026		Bond Future	9.2600	98.3484	9.2253	98.5036	0.375	0.0000	0.0000
2025/07/15	2032	05/02/2026	10.16 Call	Bond Future	4544.9500	4.5450	4664.7100	4.6647	2.635	0.0000	0.0000
2025/07/15	2032	05/02/2026	10.16 Put	Bond Future	627.0100	0.6270	591.5000	0.5915	5.663	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	
2025/07/15	2032	07/05/2026		Bond Future	9.3577	96.0033	9.3210	96.1617	0.392	0.0000	0.0000
2025/07/15	2032	07/05/2026	10.14 Call	Bond Future	4289.5500	4.2896	4402.6000	4.4026	2.635	0.0000	0.0000
2025/07/15	2032	07/05/2026	10.14 Put	Bond Future	989.7100	0.9897	944.3600	0.9444	4.582	0.0000	0.0000
2025/07/15	2032	06/08/2026		Bond Future	9.4733	97.7547	9.4344	97.9163	0.411	0.0000	0.0000
2025/07/15	2032	06/08/2026	10.12 Call	Bond Future	4034.5900	4.0346	4141.4800	4.1415	2.649	0.0000	0.0000
2025/07/15	2032	06/08/2026	10.12 Put	Bond Future	1397.3300	1.3973	1342.6200	1.3426	3.915	0.0000	0.0000
2025/07/15	2033	07/08/2025		Bond Future	130.0422	130.0422	130.3122	130.3122	0.208	0.0000	0.0000
2025/07/15	2033	07/08/2025	128.65 Call	Bond Future	1392.1800	1.3922	1662.2300	1.6622	19.398	0.0000	0.0000
2025/07/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2033	06/11/2025		Bond Future	130.9722	130.9722	131.2475	131.2475	0.210	0.0000	0.0000
2025/07/15	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2033	06/11/2025	133.14 Put	Bond Future	2167.8300	2.1678	1892.4600	1.8925	12.703	0.0000	0.0000
2025/07/15	2033	05/02/2026		Bond Future	133.4460	133.4460	133.7269	133.7269	0.211	0.0000	0.0000
2025/07/15	2033	05/02/2026	132.88 Call	Bond Future	566.0000	0.5660	846.9200	0.8469	49.633	0.0000	0.0000
2025/07/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2033	07/05/2026		Bond Future	134.3782	134.3782	134.6646	134.6646	0.213	0.0000	0.0000
2025/07/15	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2033	07/05/2026	135.16 Put	Bond Future	781.7700	0.7818	495.3900	0.4954	36.632	0.0000	0.0000
2025/07/15	2033	06/08/2026		Bond Future	136.8645	136.8645	137.1567	137.1567	0.213	0.0000	0.0000
2025/07/15	2033	06/08/2026	134.25 Call	Bond Future	2614.4700	2.6145	2906.6500	2.9067	11.175	0.0000	0.0000
2025/07/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.50 Put	Bond Future	833.1600	0.8332	661.3500	0.6614	20.621	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.50 Call	Bond Future	895.2000	0.8952	1063.4900	1.0635	18.799	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.00 Put	Bond Future	104.9600	0.1050	69.9300	0.0699	33.375	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.00 Call	Bond Future	3081.1800	3.0812	3386.2500	3.3863	9.901	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.83 Call	Bond Future	7521.0700	7.5211	7860.7200	7.8607	4.516	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.83 Put	Bond Future	0.8600	0.0009	0.4100	0.0004	52.326	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.45 Call	Bond Future	5492.9600	5.4930	5828.9900	5.8290	6.117	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.45 Put	Bond Future	9.1900	0.0092	5.1200	0.0051	44.287	0.0000	0.0000
2025/07/15	2037	07/08/2025	12.17 Call	Bond Future	9282.0500	9.2821	9622.1000	9.6221	3.664	0.0000	0.0000
2025/07/15	2037	07/08/2025	12.17 Put	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.42 Call	Bond Future	5330.8400	5.3308	5666.1600	5.6662	6.290	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.42 Put	Bond Future	10.9600	0.0110	6.1800	0.0062	43.613	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.55 Put	Bond Future	701.0700	0.7011	547.8700	0.5479	21.852	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.55 Call	Bond Future	1060.7900	1.0608	1247.6900	1.2477	17.619	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.64 Put	Bond Future	503.7000	0.5037	382.2300	0.3822	24.116	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.64 Call	Bond Future	1395.6900	1.3957	1614.3200	1.6143	15.665	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.82 Call	Bond Future	7468.4600	7.4685	7808.0800	7.8081	4.547	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
2025/07/15	2037	07/08/2025	11.82 Put	Bond Future	0.9200	0.0009	0.4400	0.0004	52.174	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.07 Call	Bond Future	3447.4900	3.4475	3761.5100	3.7615	9.109	0.0000	0.0000
2025/07/15	2037	07/08/2025	11.07 Put	Bond Future	74.1800	0.0742	48.1000	0.0481	35.158	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.34 Put	Bond Future	1372.3700	1.3724	1140.9700	1.1410	16.861	0.0000	0.0000
2025/07/15	2037	07/08/2025	10.34 Call	Bond Future	472.2500	0.4723	580.9500	0.5810	23.017	0.0000	0.0000
2025/07/15	2037	07/08/2025		Bond Future	10.4896	87.1759	10.4328	87.5160	0.541	0.0000	0.0000
2025/07/15	2037	07/08/2025	13.01 Call	Bond Future	13403.3700	13.4034	13743.4700	13.7435	2.537	0.0000	0.0000
2025/07/15	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2037	06/11/2025		Bond Future	10.5913	88.8090	10.5323	89.1557	0.557	0.0000	0.0000
2025/07/15	2037	06/11/2025	11.63 Call	Bond Future	6142.9400	6.1429	6444.1300	6.4441	4.903	0.0000	0.0000
2025/07/15	2037	06/11/2025	11.63 Put	Bond Future	340.6000	0.3406	295.1200	0.2951	13.353	0.0000	0.0000
2025/07/15	2037	06/11/2025	10.50 Put	Bond Future	2116.1800	2.1162	1927.4800	1.9275	8.917	0.0000	0.0000
2025/07/15	2037	06/11/2025	10.50 Call	Bond Future	1578.7100	1.5787	1736.6800	1.7367	10.006	0.0000	0.0000
2025/07/15	2037	06/11/2025	11.00 Put	Bond Future	985.8700	0.9859	877.2400	0.8772	11.019	0.0000	0.0000
2025/07/15	2037	06/11/2025	11.00 Call	Bond Future	3335.8800	3.3359	3573.9200	3.5739	7.136	0.0000	0.0000
2025/07/15	2037	06/11/2025	12.16 Call	Bond Future	8687.3900	8.6874	9014.1600	9.0142	3.761	0.0000	0.0000
2025/07/15	2037	06/11/2025	12.16 Put	Bond Future	132.1500	0.1322	112.2500	0.1123	15.059	0.0000	0.0000
2025/07/15	2037	05/02/2026	12.27 Call	Bond Future	8820.6100	8.8206	9131.9800	9.1320	3.530	0.0000	0.0000
2025/07/15	2037	05/02/2026	12.27 Put	Bond Future	435.2800	0.4353	393.3200	0.3933	9.640	0.0000	0.0000
2025/07/15	2037	05/02/2026	10.90 Put	Bond Future	2049.5000	2.0495	1900.1300	1.9001	7.288	0.0000	0.0000
2025/07/15	2037	05/02/2026	10.90 Call	Bond Future	3174.2400	3.1742	3378.2000	3.3782	6.425	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.86 Call	Bond Future	7005.0000	7.0050	7295.2200	7.2952	4.143	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.86 Put	Bond Future	698.7700	0.6988	635.6600	0.6357	9.032	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.36 Call	Bond Future	4899.8800	4.8999	5152.1500	5.1522	5.148	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.36 Put	Bond Future	1235.8100	1.2358	1134.7500	1.1348	8.178	0.0000	0.0000
2025/07/15	2037	05/02/2026	10.65 Put	Bond Future	2668.4300	2.6684	2488.0200	2.4880	6.761	0.0000	0.0000
2025/07/15	2037	05/02/2026	10.65 Call	Bond Future	2367.6100	2.3676	2540.5300	2.5405	7.304	0.0000	0.0000
2025/07/15	2037	05/02/2026	12.73 Call	Bond Future	10861.1700	10.8612	11189.9000	11.1899	3.027	0.0000	0.0000
2025/07/15	2037	05/02/2026	12.73 Put	Bond Future	232.7100	0.2327	208.1100	0.2081	10.571	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.40 Put	Bond Future	1181.3600	1.1814	1083.8900	1.0839	8.251	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.40 Call	Bond Future	5061.2500	5.0613	5317.1100	5.3171	5.055	0.0000	0.0000
2025/07/15	2037	05/02/2026		Bond Future	10.7023	86.2066	10.6409	86.5599	0.574	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.20 Call	Bond Future	4270.0400	4.2700	4506.9600	4.5070	5.548	0.0000	0.0000
2025/07/15	2037	05/02/2026	11.20 Put	Bond Future	1477.1500	1.4772	1360.7400	1.3607	7.881	0.0000	0.0000
2025/07/15	2037	07/05/2026	12.40 Call	Bond Future	8979.4500	8.9795	9283.2200	9.2832	3.383	0.0000	0.0000
2025/07/15	2037	07/05/2026	12.40 Put	Bond Future	730.2300	0.7302	673.9400	0.6739	7.709	0.0000	0.0000
2025/07/15	2037	07/05/2026	10.95 Put	Bond Future	2695.7700	2.6958	2533.3100	2.5333	6.026	0.0000	0.0000
2025/07/15	2037	07/05/2026	10.95 Call	Bond Future	3388.7100	3.3887	3586.3100	3.5863	5.831	0.0000	0.0000
2025/07/15	2037	07/05/2026		Bond Future	10.8260	87.7969	10.7621	88.1569	0.590	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	
2025/07/15	2037	07/05/2026	11.32 Call	Bond Future	4658.2900	4.6583	4891.4700	4.8915	5.006	0.0000	0.0000
2025/07/15	2037	07/05/2026	11.32 Put	Bond Future	1943.3100	1.9433	1816.4300	1.8164	6.529	0.0000	0.0000
2025/07/15	2037	06/08/2026		Bond Future	10.9659	85.1389	10.8992	85.5059	0.608	0.0000	0.0000
2025/07/15	2037	06/08/2026	11.71 Call	Bond Future	5971.6300	5.9716	6221.7900	6.2218	4.189	0.0000	0.0000
2025/07/15	2037	06/08/2026	11.71 Put	Bond Future	2019.6200	2.0196	1902.8300	1.9028	5.783	0.0000	0.0000
2025/07/15	2038	07/08/2025		Bond Future	138.7678	138.7678	138.7002	138.7002	0.049	0.0000	0.0000
2025/07/15	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2038	07/08/2025	139.56 Put	Bond Future	792.2000	0.7922	859.8400	0.8598	8.538	0.0000	0.0000
2025/07/15	2038	06/11/2025		Bond Future	141.4018	141.4018	141.3331	141.3331	0.049	0.0000	0.0000
2025/07/15	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2038	06/11/2025	143.88 Put	Bond Future	2478.1800	2.4782	2546.8700	2.5469	2.772	0.0000	0.0000
2025/07/15	2038	05/02/2026		Bond Future	141.9071	141.9071	141.8372	141.8372	0.049	0.0000	0.0000
2025/07/15	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2038	05/02/2026	143.20 Put	Bond Future	1292.9000	1.2929	1362.7700	1.3628	5.404	0.0000	0.0000
2025/07/15	2038	07/05/2026		Bond Future	144.5600	144.5600	144.4892	144.4892	0.049	0.0000	0.0000
2025/07/15	2038	07/05/2026	144.53 Call	Bond Future	30.0300	0.0300	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	40.7700	0.0408	100.000	0.0000	0.0000
2025/07/15	2038	06/08/2026		Bond Future	145.0334	145.0334	144.9615	144.9615	0.050	0.0000	0.0000
2025/07/15	2038	06/08/2026	144.72 Call	Bond Future	313.4000	0.3134	241.5200	0.2415	22.936	0.0000	0.0000
2025/07/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2040	07/08/2025	10.90 Put	Bond Future	1172.7100	1.1727	971.7200	0.9717	17.139	0.0000	0.0000
2025/07/15	2040	07/08/2025	10.90 Call	Bond Future	710.7000	0.7107	842.5500	0.8426	18.552	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.20 Call	Bond Future	1846.3400	1.8463	2081.8300	2.0818	12.754	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.20 Put	Bond Future	402.3300	0.4023	304.9800	0.3050	24.197	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.50 Call	Bond Future	3394.2600	3.3943	3693.5600	3.6936	8.818	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.50 Put	Bond Future	106.2400	0.1062	72.7000	0.0727	31.570	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.60 Call	Bond Future	9555.8400	9.5558	9888.5900	9.8886	3.482	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.60 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.10 Put	Bond Future	592.5900	0.5926	463.5900	0.4636	21.769	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.10 Call	Bond Future	1408.2700	1.4083	1612.1100	1.6121	14.474	0.0000	0.0000
2025/07/15	2040	07/08/2025	10.80 Put	Bond Future	1574.0800	1.5741	1337.8700	1.3379	15.006	0.0000	0.0000
2025/07/15	2040	07/08/2025	10.80 Call	Bond Future	462.5300	0.4625	559.1600	0.5592	20.892	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.40 Put	Bond Future	170.0800	0.1701	120.5500	0.1206	29.122	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.40 Call	Bond Future	2850.1700	2.8502	3133.4800	3.1335	9.940	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.00 Call	Bond Future	6237.0900	6.2371	6566.8100	6.5668	5.286	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.00 Put	Bond Future	7.2100	0.0072	4.0900	0.0041	43.273	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.00 Put	Bond Future	846.5200	0.8465	682.2100	0.6822	19.410	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.00 Call	Bond Future	1026.8900	1.0269	1195.4200	1.1954	16.412	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	
2025/07/15	2040	07/08/2025	11.70 Put	Bond Future	38.6300	0.0386	24.5800	0.0246	36.371	0.0000	0.0000
2025/07/15	2040	07/08/2025	11.70 Call	Bond Future	4522.7000	4.5227	4841.4900	4.8415	7.049	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.40 Call	Bond Future	8471.5400	8.4715	8804.0600	8.8041	3.925	0.0000	0.0000
2025/07/15	2040	07/08/2025	12.40 Put	Bond Future	0.6200	0.0006	0.3000	0.0003	51.613	0.0000	0.0000
2025/07/15	2040	07/08/2025		Bond Future	10.9718	86.1469	10.9200	86.4798	0.472	0.0000	0.0000
2025/07/15	2040	07/08/2025	13.29 Call	Bond Future	13124.6800	13.1247	13457.5200	13.4575	2.536	0.0000	0.0000
2025/07/15	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2040	06/11/2025		Bond Future	11.0810	87.7608	11.0273	88.1001	0.485	0.0000	0.0000
2025/07/15	2040	06/11/2025	11.84 Call	Bond Future	5193.5900	5.1936	5464.5400	5.4645	5.217	0.0000	0.0000
2025/07/15	2040	06/11/2025	11.84 Put	Bond Future	606.3100	0.6063	538.0000	0.5380	11.267	0.0000	0.0000
2025/07/15	2040	05/02/2026		Bond Future	11.1993	84.8882	11.1435	85.2340	0.498	0.0000	0.0000
2025/07/15	2040	05/02/2026	11.49 Call	Bond Future	3784.6900	3.7847	3994.0400	3.9940	5.531	0.0000	0.0000
2025/07/15	2040	05/02/2026	11.49 Put	Bond Future	2016.8600	2.0169	1880.4000	1.8804	6.766	0.0000	0.0000
2025/07/15	2040	05/02/2026	13.23 Call	Bond Future	11548.8800	11.5489	11869.1900	11.8692	2.774	0.0000	0.0000
2025/07/15	2040	05/02/2026	13.23 Put	Bond Future	267.3600	0.2674	241.8600	0.2419	9.538	0.0000	0.0000
2025/07/15	2040	05/02/2026	11.82 Put	Bond Future	1410.3600	1.4104	1306.9300	1.3069	7.334	0.0000	0.0000
2025/07/15	2040	05/02/2026	11.82 Call	Bond Future	5119.6700	5.1197	5362.0500	5.3621	4.734	0.0000	0.0000
2025/07/15	2040	07/05/2026		Bond Future	11.3291	86.4540	11.2711	86.8064	0.512	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.67 Call	Bond Future	4460.4900	4.4605	4674.3400	4.6743	4.794	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.67 Put	Bond Future	2432.5900	2.4326	2294.0200	2.2940	5.696	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.22 Call	Bond Future	6648.8400	6.6488	6906.8000	6.9068	3.880	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.22 Put	Bond Future	1498.5300	1.4985	1404.0700	1.4041	6.304	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.72 Call	Bond Future	4647.5100	4.6475	4865.9100	4.8659	4.699	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.72 Put	Bond Future	2328.2300	2.3282	2194.2100	2.1942	5.756	0.0000	0.0000
2025/07/15	2040	07/05/2026	10.70 Put	Bond Future	5506.1200	5.5061	5266.3000	5.2663	4.356	0.0000	0.0000
2025/07/15	2040	07/05/2026	10.70 Call	Bond Future	1564.6000	1.5646	1677.2000	1.6772	7.197	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.53 Call	Bond Future	7971.1000	7.9711	8248.3500	8.2484	3.478	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.53 Put	Bond Future	1138.4700	1.1385	1063.3000	1.0633	6.603	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.03 Call	Bond Future	5864.6000	5.8646	6108.7900	6.1088	4.164	0.0000	0.0000
2025/07/15	2040	07/05/2026	12.03 Put	Bond Future	1772.6300	1.7726	1664.4000	1.6644	6.106	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.12 Put	Bond Future	3906.4000	3.9064	3712.1400	3.7121	4.973	0.0000	0.0000
2025/07/15	2040	07/05/2026	11.12 Call	Bond Future	2625.3700	2.6254	2783.5300	2.7835	6.024	0.0000	0.0000
2025/07/15	2040	06/08/2026		Bond Future	11.4744	83.5207	11.4140	83.8799	0.526	0.0000	0.0000
2025/07/15	2040	06/08/2026	12.19 Call	Bond Future	6355.3300	6.3553	6597.4800	6.5975	3.810	0.0000	0.0000
2025/07/15	2040	06/08/2026	12.19 Put	Bond Future	2268.4400	2.2684	2151.4400	2.1514	5.158	0.0000	0.0000
2025/07/15	2044	07/08/2025	12.20 Call	Bond Future	5795.1300	5.7951	6193.4600	6.1935	6.874	0.0000	0.0000
2025/07/15	2044	07/08/2025	12.20 Put	Bond Future	13.4200	0.0134	7.4100	0.0074	44.784	0.0000	0.0000
2025/07/15	2044	07/08/2025	11.85 Call	Bond Future	3799.6800	3.7997	4173.5100	4.1735	9.838	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	
2025/07/15	2044	07/08/2025	11.85 Put	Bond Future	83.3600	0.0834	52.8500	0.0529	36.600	0.0000	0.0000
2025/07/15	2044	07/08/2025	11.30 Put	Bond Future	828.1600	0.8282	640.8100	0.6408	22.622	0.0000	0.0000
2025/07/15	2044	07/08/2025	11.30 Call	Bond Future	1107.6500	1.1077	1324.6400	1.3246	19.590	0.0000	0.0000
2025/07/15	2044	07/08/2025	10.63 Put	Bond Future	4274.2000	4.2742	3880.4400	3.8804	9.212	0.0000	0.0000
2025/07/15	2044	07/08/2025	10.63 Call	Bond Future	24.6100	0.0246	35.1900	0.0352	42.991	0.0000	0.0000
2025/07/15	2044	07/08/2025		Bond Future	11.2569	80.9550	11.1950	81.3593	0.550	0.0000	0.0000
2025/07/15	2044	07/08/2025	13.34 Call	Bond Future	11916.9800	11.9170	12321.3100	12.3213	3.393	0.0000	0.0000
2025/07/15	2044	07/08/2025	13.34 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/15	2044	06/11/2025		Bond Future	11.3664	82.4716	11.3023	82.8836	0.564	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.88 Call	Bond Future	4125.8400	4.1258	4424.5700	4.4246	7.240	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.88 Put	Bond Future	943.0200	0.9430	829.7600	0.8298	12.010	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.20 Call	Bond Future	5628.2700	5.6283	5965.8700	5.9659	5.998	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.20 Put	Bond Future	563.8800	0.5639	489.4900	0.4895	13.193	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.25 Call	Bond Future	5871.4500	5.8715	6213.9600	6.2140	5.833	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.25 Put	Bond Future	519.8000	0.5198	450.3200	0.4503	13.367	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.00 Call	Bond Future	4676.1600	4.6762	4991.0300	4.9910	6.734	0.0000	0.0000
2025/07/15	2044	06/11/2025	12.00 Put	Bond Future	778.9100	0.7789	681.7900	0.6818	12.469	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.75 Call	Bond Future	3553.2600	3.5533	3832.3000	3.8323	7.853	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.75 Put	Bond Future	1156.6600	1.1567	1023.7100	1.0237	11.494	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.25 Put	Bond Future	2434.0000	2.4340	2206.7000	2.2067	9.339	0.0000	0.0000
2025/07/15	2044	06/11/2025	11.25 Call	Bond Future	1683.2900	1.6833	1867.9800	1.8680	10.972	0.0000	0.0000
2025/07/15	2044	05/02/2026		Bond Future	11.4844	79.6256	11.4179	80.0455	0.579	0.0000	0.0000
2025/07/15	2044	05/02/2026	11.56 Call	Bond Future	3080.1000	3.0801	3306.6800	3.3067	7.356	0.0000	0.0000
2025/07/15	2044	05/02/2026	11.56 Put	Bond Future	2607.1800	2.6072	2413.8500	2.4139	7.415	0.0000	0.0000
2025/07/15	2044	07/05/2026		Bond Future	11.6127	81.0943	11.5437	81.5221	0.594	0.0000	0.0000
2025/07/15	2044	07/05/2026	11.80 Call	Bond Future	4006.0800	4.0061	4250.2300	4.2502	6.094	0.0000	0.0000
2025/07/15	2044	07/05/2026	11.80 Put	Bond Future	2863.5800	2.8636	2679.8600	2.6799	6.416	0.0000	0.0000
2025/07/15	2044	06/08/2026		Bond Future	11.7553	78.1884	11.6835	78.6243	0.611	0.0000	0.0000
2025/07/15	2044	06/08/2026	12.42 Call	Bond Future	6291.5000	6.2915	6582.7700	6.5828	4.630	0.0000	0.0000
2025/07/15	2044	06/08/2026	12.42 Put	Bond Future	2432.7000	2.4327	2288.0000	2.2880	5.948	0.0000	0.0000
2025/07/15	2046	07/08/2025		Bond Future	119.0300	119.0300	119.0336	119.0336	0.003	0.0000	0.0000
2025/07/15	2046	07/08/2025	118.69 Call	Bond Future	340.0400	0.3400	343.6400	0.3436	1.059	0.0000	0.0000
2025/07/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2046	06/11/2025		Bond Future	119.0304	119.0304	119.0342	119.0342	0.003	0.0000	0.0000
2025/07/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2046	06/11/2025	125.41 Put	Bond Future	6379.5900	6.3796	6375.7900	6.3758	0.060	0.0000	0.0000
2025/07/15	2046	05/02/2026		Bond Future	121.2784	121.2784	121.2827	121.2827	0.004	0.0000	0.0000
2025/07/15	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	
2025/07/15	2046	05/02/2026	121.65 Put	Bond Future	371.5800	0.3716	367.2800	0.3673	1.157	0.0000	0.0000
2025/07/15	2046	07/05/2026		Bond Future	121.2499	121.2499	121.2544	121.2544	0.004	0.0000	0.0000
2025/07/15	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2046	07/05/2026	124.95 Put	Bond Future	3700.0800	3.7001	3695.5800	3.6956	0.122	0.0000	0.0000
2025/07/15	2046	06/08/2026		Bond Future	123.4919	123.4919	123.4970	123.4970	0.004	0.0000	0.0000
2025/07/15	2046	06/08/2026	122.38 Call	Bond Future	1111.9400	1.1119	1116.9600	1.1170	0.451	0.0000	0.0000
2025/07/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	07/08/2025		Bond Future	117.5985	117.5985	117.6020	117.6020	0.003	0.0000	0.0000
2025/07/15	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	07/08/2025	119.89 Put	Bond Future	2291.4900	2.2915	2288.0300	2.2880	0.151	0.0000	0.0000
2025/07/15	2050	06/11/2025		Bond Future	119.8308	119.8308	119.8344	119.8344	0.003	0.0000	0.0000
2025/07/15	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	06/11/2025	124.42 Put	Bond Future	4589.2100	4.5892	4585.5700	4.5856	0.079	0.0000	0.0000
2025/07/15	2050	05/02/2026		Bond Future	119.6816	119.6816	119.6855	119.6855	0.003	0.0000	0.0000
2025/07/15	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	05/02/2026	122.82 Put	Bond Future	3138.4300	3.1384	3134.5000	3.1345	0.125	0.0000	0.0000
2025/07/15	2050	07/05/2026		Bond Future	121.9189	121.9189	121.9233	121.9233	0.004	0.0000	0.0000
2025/07/15	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	07/05/2026	124.07 Put	Bond Future	2151.1300	2.1511	2146.6800	2.1467	0.207	0.0000	0.0000
2025/07/15	2050	06/08/2026		Bond Future	121.7205	121.7205	121.7253	121.7253	0.004	0.0000	0.0000
2025/07/15	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	2050	06/08/2026	123.27 Put	Bond Future	1549.5400	1.5495	1544.6900	1.5447	0.313	0.0000	0.0000
2025/07/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	AL37	07/08/2025		Index Future	1158.7080	1158.7080	1160.0870	1160.0870	0.119	0.0000	0.0000
2025/07/15	AL37	06/11/2025		Index Future	1180.4200	1180.4200	1181.8270	1181.8270	0.119	0.0000	0.0000
2025/07/15	AL37	05/02/2026		Index Future	1202.4430	1202.4430	1203.8780	1203.8780	0.119	0.0000	0.0000
2025/07/15	AL37	07/05/2026		Index Future	1224.6640	1224.6640	1226.1290	1226.1290	0.120	0.0000	0.0000
2025/07/15	AL37	06/08/2026		Index Future	1246.8290	1246.8290	1248.3240	1248.3240	0.120	0.0000	0.0000
2025/07/15	AL7T	07/08/2025		Index Future	1397.4070	1397.4070	1402.0480	1402.0480	0.332	0.0000	0.0000
2025/07/15	AL7T	06/11/2025		Index Future	1423.5920	1423.5920	1428.3220	1428.3220	0.332	0.0000	0.0000
2025/07/15	AL7T	05/02/2026		Index Future	1450.1510	1450.1510	1454.9730	1454.9730	0.333	0.0000	0.0000
2025/07/15	AL7T	07/05/2026		Index Future	1476.9500	1476.9500	1481.8650	1481.8650	0.333	0.0000	0.0000
2025/07/15	AL7T	06/08/2026		Index Future	1503.6810	1503.6810	1508.6890	1508.6890	0.333	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	
2025/07/15	ALBI	07/08/2025		Index Future	1184.9950	1184.9950	1188.3260	1188.3260	0.281	0.0000	0.0000
2025/07/15	ALBI	06/11/2025		Index Future	1207.1990	1207.1990	1210.5950	1210.5950	0.281	0.0000	0.0000
2025/07/15	ALBI	05/02/2026		Index Future	1229.7220	1229.7220	1233.1840	1233.1840	0.282	0.0000	0.0000
2025/07/15	ALBI	07/05/2026		Index Future	1252.4470	1252.4470	1255.9760	1255.9760	0.282	0.0000	0.0000
2025/07/15	ALBI	06/08/2026		Index Future	1275.1150	1275.1150	1278.7110	1278.7110	0.282	0.0000	0.0000
2025/07/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	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	
2025/07/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/07/15	ES33	07/08/2025		Bond Future	10.5592	86.6695	10.5073	86.9178	0.492	0.0000	0.0000
2025/07/15	ES33	07/08/2025	13.56 Call	Bond Future	12864.9400	12.8649	13113.2300	13.1132	1.930	0.0000	0.0000
2025/07/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES33	06/11/2025		Bond Future	10.6868	84.5200	10.6324	84.7732	0.509	0.0000	0.0000
2025/07/15	ES33	06/11/2025	12.01 Call	Bond Future	5869.7500	5.8698	6122.9300	6.1229	4.313	0.0000	0.0000
2025/07/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES33	05/02/2026		Bond Future	10.8288	86.1160	10.7718	86.3742	0.526	0.0000	0.0000
2025/07/15	ES33	05/02/2026	11.49 Call	Bond Future	2920.5700	2.9206	3178.7100	3.1787	8.839	0.0000	0.0000
2025/07/15	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES33	07/05/2026		Bond Future	10.9789	83.9301	10.9191	84.1932	0.545	0.0000	0.0000
2025/07/15	ES33	07/05/2026	11.69 Call	Bond Future	3049.5100	3.0495	3312.7000	3.3127	8.631	0.0000	0.0000
2025/07/15	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES33	06/08/2026		Bond Future	11.1477	85.4799	11.0848	85.7483	0.564	0.0000	0.0000
2025/07/15	ES33	06/08/2026	12.02 Call	Bond Future	3611.3000	3.6113	3879.6500	3.8797	7.431	0.0000	0.0000
2025/07/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES42	07/08/2025		Bond Future	11.4887	80.5147	11.4369	80.8307	0.451	0.0000	0.0000
2025/07/15	ES42	07/08/2025	13.79 Call	Bond Future	12242.5100	12.2425	12558.5200	12.5585	2.581	0.0000	0.0000
2025/07/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES42	06/11/2025		Bond Future	11.6108	77.7779	11.5571	78.1000	0.463	0.0000	0.0000
2025/07/15	ES42	06/11/2025	12.39 Call	Bond Future	4443.9800	4.4440	4766.1300	4.7661	7.249	0.0000	0.0000
2025/07/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES42	05/02/2026		Bond Future	11.7391	79.2461	11.6832	79.5745	0.476	0.0000	0.0000
2025/07/15	ES42	05/02/2026	11.85 Call	Bond Future	646.3300	0.6463	974.8200	0.9748	50.824	0.0000	0.0000
2025/07/15	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	ES42	07/05/2026		Bond Future	11.8774	76.4618	11.8194	76.7966	0.489	0.0000	0.0000
2025/07/15	ES42	07/05/2026	12.20 Call	Bond Future	1820.3700	1.8204	2155.2000	2.1552	18.394	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
2025/07/15	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/15	ES42	06/08/2026		Bond Future	12.0252	77.8718	11.9649	78.2130	0.502	0.0000
2025/07/15	ES42	06/08/2026	12.65 Call	Bond Future	3397.4400	3.3974	3738.6900	3.7387	10.044	0.0000
2025/07/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GOVI	07/08/2025		GOVI	1166.8060	1166.8060	1169.9770	1169.9770	0.272	0.0000
2025/07/15	GOVI	07/08/2025	1,011. Call 00	GOVI	1558060.0000	155.8060	1589770.0000	158.9770	2.035	0.0000
2025/07/15	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GOVI	06/11/2025		GOVI	1188.6700	1188.6700	1191.9020	1191.9020	0.272	0.0000
2025/07/15	GOVI	06/11/2025	1,112. Call 00	GOVI	766700.0000	76.6700	799020.0000	79.9020	4.215	0.0000
2025/07/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GOVI	05/02/2026		GOVI	1210.8470	1210.8470	1214.1410	1214.1410	0.272	0.0000
2025/07/15	GOVI	05/02/2026	1,150. Call 00	GOVI	608470.0000	60.8470	641410.0000	64.1410	5.414	0.0000
2025/07/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GOVI	07/05/2026		GOVI	1233.2240	1233.2240	1236.5820	1236.5820	0.272	0.0000
2025/07/15	GOVI	07/05/2026	1,177. Call 00	GOVI	562240.0000	56.2240	595820.0000	59.5820	5.973	0.0000
2025/07/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GOVI	06/08/2026		GOVI	1255.5430	1255.5430	1258.9660	1258.9660	0.273	0.0000
2025/07/15	GOVI	06/08/2026	1,189. Call 00	GOVI	665430.0000	66.5430	699660.0000	69.9660	5.144	0.0000
2025/07/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/15	IGOV	07/08/2025		Index Future	380.2430	380.2430	380.3950	380.3950	0.040	0.0000
2025/07/15	IGOV	06/11/2025		Index Future	387.4620	387.4620	387.6170	387.6170	0.040	0.0000
2025/07/15	IGOV	05/02/2026		Index Future	394.7830	394.7830	394.9420	394.9420	0.040	0.0000
2025/07/15	IGOV	07/05/2026		Index Future	402.1690	402.1690	402.3320	402.3320	0.041	0.0000
2025/07/15	IGOV	06/08/2026		Index Future	409.5360	409.5360	409.7040	409.7040	0.041	0.0000
2025/07/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/15	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	
2025/07/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/15	R033	07/08/2025		Bond Future	9.3126	107.3359	9.2763	107.5363	0.390	0.0000	0.0000
2025/07/15	R033	07/08/2025	10.33 Call	Bond Future	5423.3200	5.4233	5620.3900	5.6204	3.634	0.0000	0.0000
2025/07/15	R033	07/08/2025	10.33 Put	Bond Future	10.0600	0.0101	6.6900	0.0067	33.499	0.0000	0.0000
2025/07/15	R033	06/11/2025		Bond Future	9.3951	104.3035	9.3570	104.5079	0.406	0.0000	0.0000
2025/07/15	R033	06/11/2025	10.33 Call	Bond Future	5088.6000	5.0886	5267.0000	5.2670	3.506	0.0000	0.0000
2025/07/15	R033	06/11/2025	10.33 Put	Bond Future	240.5300	0.2405	214.5800	0.2146	10.789	0.0000	0.0000
2025/07/15	R033	05/02/2026		Bond Future	9.4868	106.2482	9.4467	106.4566	0.423	0.0000	0.0000
2025/07/15	R033	05/02/2026	10.49 Call	Bond Future	5613.2600	5.6133	5781.8000	5.7818	3.003	0.0000	0.0000
2025/07/15	R033	05/02/2026	10.49 Put	Bond Future	574.8700	0.5749	535.0000	0.5350	6.935	0.0000	0.0000
2025/07/15	R033	07/05/2026		Bond Future	9.5888	103.1652	9.5465	103.3777	0.441	0.0000	0.0000
2025/07/15	R033	07/05/2026	10.38 Call	Bond Future	4949.3800	4.9494	5103.7600	5.1038	3.119	0.0000	0.0000
2025/07/15	R033	07/05/2026	10.38 Put	Bond Future	1072.4600	1.0725	1014.3200	1.0143	5.421	0.0000	0.0000
2025/07/15	R033	06/08/2026		Bond Future	9.7071	105.0465	9.6625	105.2633	0.459	0.0000	0.0000
2025/07/15	R033	06/08/2026	10.25 Call	Bond Future	4364.8500	4.3649	4504.0900	4.5041	3.190	0.0000	0.0000
2025/07/15	R033	06/08/2026	10.25 Put	Bond Future	1772.5900	1.7726	1695.0900	1.6951	4.372	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.90 Call	Bond Future	5546.1300	5.5461	5843.3200	5.8433	5.359	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.90 Put	Bond Future	9.4900	0.0095	5.5700	0.0056	41.307	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.40 Call	Bond Future	2910.7700	2.9108	3176.5100	3.1765	9.130	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.40 Put	Bond Future	115.5500	0.1156	80.1800	0.0802	30.610	0.0000	0.0000
2025/07/15	R035	07/08/2025	11.30 Call	Bond Future	7651.2500	7.6513	7951.8700	7.9519	3.929	0.0000	0.0000
2025/07/15	R035	07/08/2025	11.30 Put	Bond Future	1.0100	0.0010	0.5200	0.0005	48.515	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.08 Put	Bond Future	444.9300	0.4449	341.7300	0.3417	23.195	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.08 Call	Bond Future	1425.4400	1.4254	1623.3500	1.6234	13.884	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.58 Put	Bond Future	49.3100	0.0493	32.2500	0.0323	34.597	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.58 Call	Bond Future	3844.4600	3.8445	4128.5100	4.1285	7.389	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	
2025/07/15	R035	07/08/2025	11.34 Call	Bond Future	7858.6200	7.8586	8159.3400	8.1593	3.827	0.0000	0.0000
2025/07/15	R035	07/08/2025	11.34 Put	Bond Future	0.8000	0.0008	0.4100	0.0004	48.750	0.0000	0.0000
2025/07/15	R035	07/08/2025		Bond Future	9.9106	97.6681	9.8590	97.9692	0.520	0.0000	0.0000
2025/07/15	R035	07/08/2025	12.65 Call	Bond Future	14296.3700	14.2964	14597.4800	14.5975	2.106	0.0000	0.0000
2025/07/15	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.20 Call	Bond Future	1942.8400	1.9428	2172.1500	2.1722	11.803	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.20 Put	Bond Future	276.1900	0.2762	204.3900	0.2044	25.997	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.35 Call	Bond Future	2659.6900	2.6597	2918.1000	2.9181	9.716	0.0000	0.0000
2025/07/15	R035	07/08/2025	10.35 Put	Bond Future	144.8700	0.1449	102.1700	0.1022	29.475	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.30 Call	Bond Future	2775.1900	2.7752	2971.1200	2.9711	7.060	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.30 Put	Bond Future	1120.2600	1.1203	1009.2600	1.0093	9.908	0.0000	0.0000
2025/07/15	R035	06/11/2025		Bond Future	10.0060	94.9945	9.9522	95.3014	0.537	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.20 Call	Bond Future	6713.9300	6.7139	6990.3000	6.9903	4.116	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.20 Put	Bond Future	230.4200	0.2304	199.8600	0.1999	13.263	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.08 Put	Bond Future	1585.3000	1.5853	1442.6200	1.4426	9.000	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.08 Call	Bond Future	2005.6500	2.0057	2169.9000	2.1699	8.189	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.58 Put	Bond Future	701.8400	0.7018	624.5100	0.6245	11.018	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.58 Call	Bond Future	3896.6400	3.8966	4126.2400	4.1262	5.892	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.67 Call	Bond Future	8965.1000	8.9651	9258.0000	9.2580	3.267	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.67 Put	Bond Future	95.1300	0.0951	81.1000	0.0811	14.748	0.0000	0.0000
2025/07/15	R035	06/11/2025	9.91 Put	Bond Future	2043.4200	2.0434	1874.1600	1.8742	8.283	0.0000	0.0000
2025/07/15	R035	06/11/2025	9.91 Call	Bond Future	1494.6000	1.4946	1632.2700	1.6323	9.211	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.41 Put	Bond Future	935.3100	0.9353	838.5000	0.8385	10.351	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.41 Call	Bond Future	3199.3400	3.1993	3409.4600	3.4095	6.568	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.43 Call	Bond Future	7812.3800	7.8124	8098.3200	8.0983	3.660	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.43 Put	Bond Future	149.8300	0.1498	128.8400	0.1288	14.009	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.95 Call	Bond Future	10298.5800	10.2986	10597.6800	10.5977	2.904	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.95 Put	Bond Future	48.8200	0.0488	40.9900	0.0410	16.039	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.45 Call	Bond Future	7908.3400	7.9083	8194.9600	8.1950	3.624	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.45 Put	Bond Future	144.2900	0.1443	123.9800	0.1240	14.076	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.95 Put	Bond Future	364.8900	0.3649	319.6600	0.3197	12.396	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.95 Call	Bond Future	5541.9800	5.5420	5803.6800	5.8037	4.722	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.44 Put	Bond Future	889.6500	0.8897	796.5000	0.7965	10.470	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.44 Call	Bond Future	3318.8700	3.3189	3532.6500	3.5327	6.441	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.94 Put	Bond Future	371.5100	0.3715	325.5900	0.3256	12.360	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.94 Call	Bond Future	5495.8000	5.4958	5756.8100	5.7568	4.749	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.99 Call	Bond Future	10488.2700	10.4883	10788.0600	10.7881	2.858	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.99 Put	Bond Future	43.8900	0.0439	36.7500	0.0368	16.268	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.50 Call	Bond Future	3562.7300	3.5627	3783.5400	3.7835	6.198	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	
2025/07/15	R035	06/11/2025	10.50 Put	Bond Future	804.3500	0.8044	718.2300	0.7182	10.707	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.15 Call	Bond Future	2238.1200	2.2381	2412.8700	2.4129	7.808	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.15 Put	Bond Future	1422.5600	1.4226	1290.3800	1.2904	9.292	0.0000	0.0000
2025/07/15	R035	06/11/2025	9.77 Put	Bond Future	2491.7700	2.4918	2300.1200	2.3001	7.691	0.0000	0.0000
2025/07/15	R035	06/11/2025	9.77 Call	Bond Future	1134.7100	1.1347	1249.9900	1.2500	10.159	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.00 Put	Bond Future	333.0900	0.3331	291.2100	0.2912	12.573	0.0000	0.0000
2025/07/15	R035	06/11/2025	11.00 Call	Bond Future	5773.5600	5.7736	6038.6100	6.0386	4.591	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.68 Call	Bond Future	4326.7700	4.3268	4566.4000	4.5664	5.538	0.0000	0.0000
2025/07/15	R035	06/11/2025	10.68 Put	Bond Future	590.3800	0.5904	523.0800	0.5231	11.399	0.0000	0.0000
2025/07/15	R035	05/02/2026	11.17 Call	Bond Future	6362.2200	6.3622	6614.3300	6.6143	3.963	0.0000	0.0000
2025/07/15	R035	05/02/2026	11.17 Put	Bond Future	718.7600	0.7188	658.0000	0.6580	8.453	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.67 Call	Bond Future	4327.8200	4.3278	4542.8700	4.5429	4.969	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.67 Put	Bond Future	1291.5600	1.2916	1193.7400	1.1937	7.574	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.17 Put	Bond Future	2252.7200	2.2527	2104.2300	2.1042	6.592	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.17 Call	Bond Future	2576.9800	2.5770	2741.3600	2.7414	6.379	0.0000	0.0000
2025/07/15	R035	05/02/2026	11.00 Put	Bond Future	879.3600	0.8794	807.5500	0.8076	8.166	0.0000	0.0000
2025/07/15	R035	05/02/2026	11.00 Call	Bond Future	5647.8500	5.6479	5888.9100	5.8889	4.268	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.44 Put	Bond Future	1675.1800	1.6752	1555.6400	1.5556	7.136	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.44 Call	Bond Future	3477.2200	3.4772	3670.5500	3.6706	5.560	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.94 Put	Bond Future	943.9400	0.9439	867.8500	0.8679	8.061	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.94 Call	Bond Future	5400.8100	5.4008	5637.5900	5.6376	4.384	0.0000	0.0000
2025/07/15	R035	05/02/2026	12.44 Call	Bond Future	11935.6700	11.9357	12236.0800	12.2361	2.517	0.0000	0.0000
2025/07/15	R035	05/02/2026	12.44 Put	Bond Future	110.6900	0.1107	98.2300	0.0982	11.257	0.0000	0.0000
2025/07/15	R035	05/02/2026		Bond Future	10.1115	96.7659	10.0554	97.0788	0.556	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.79 Call	Bond Future	4796.2100	4.7962	5021.4200	5.0214	4.696	0.0000	0.0000
2025/07/15	R035	05/02/2026	10.79 Put	Bond Future	1124.8400	1.1248	1037.1800	1.0372	7.793	0.0000	0.0000
2025/07/15	R035	07/05/2026		Bond Future	10.2199	94.0479	10.1612	94.3668	0.574	0.0000	0.0000
2025/07/15	R035	07/05/2026	10.86 Call	Bond Future	4956.6100	4.9566	5174.6900	5.1747	4.400	0.0000	0.0000
2025/07/15	R035	07/05/2026	10.86 Put	Bond Future	1568.9800	1.5690	1468.1700	1.4682	6.425	0.0000	0.0000
2025/07/15	R035	06/08/2026		Bond Future	10.3436	95.7640	10.2822	96.0891	0.594	0.0000	0.0000
2025/07/15	R035	06/08/2026	11.06 Call	Bond Future	5552.5100	5.5525	5772.9200	5.7729	3.970	0.0000	0.0000
2025/07/15	R035	06/08/2026	11.06 Put	Bond Future	1869.2500	1.8693	1764.6100	1.7646	5.598	0.0000	0.0000
2025/07/15	R038	07/08/2025		Bond Future	10.5451	106.2284	10.4884	106.6274	0.538	0.0000	0.0000
2025/07/15	R038	07/08/2025	11.24 Call	Bond Future	4752.2300	4.7522	5134.0100	5.1340	8.034	0.0000	0.0000
2025/07/15	R038	07/08/2025	11.24 Put	Bond Future	44.5100	0.0445	27.2800	0.0273	38.710	0.0000	0.0000
2025/07/15	R038	06/11/2025		Bond Future	10.6535	102.7339	10.5945	103.1406	0.554	0.0000	0.0000
2025/07/15	R038	06/11/2025	11.24 Call	Bond Future	4707.9700	4.7080	5017.1500	5.0172	6.567	0.0000	0.0000
2025/07/15	R038	06/11/2025	11.24 Put	Bond Future	793.4600	0.7935	695.9800	0.6960	12.285	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	
2025/07/15	R038	06/11/2025	12.33 Call	Bond Future	10731.6900	10.7317	11121.3200	11.1213	3.631	0.0000	0.0000
2025/07/15	R038	06/11/2025	12.33 Put	Bond Future	104.7500	0.1048	87.7200	0.0877	16.258	0.0000	0.0000
2025/07/15	R038	06/11/2025	10.98 Put	Bond Future	1238.1300	1.2381	1099.9400	1.0999	11.161	0.0000	0.0000
2025/07/15	R038	06/11/2025	10.98 Call	Bond Future	3444.7300	3.4447	3713.2000	3.7132	7.794	0.0000	0.0000
2025/07/15	R038	05/02/2026		Bond Future	10.7697	104.6492	10.7082	105.0637	0.571	0.0000	0.0000
2025/07/15	R038	05/02/2026	11.44 Call	Bond Future	5780.8600	5.7809	6078.2000	6.0782	5.144	0.0000	0.0000
2025/07/15	R038	05/02/2026	11.44 Put	Bond Future	1416.9200	1.4169	1299.7900	1.2998	8.267	0.0000	0.0000
2025/07/15	R038	07/05/2026		Bond Future	10.8944	101.0952	10.8303	101.5176	0.588	0.0000	0.0000
2025/07/15	R038	07/05/2026	11.40 Call	Bond Future	5402.1300	5.4021	5678.5900	5.6786	5.118	0.0000	0.0000
2025/07/15	R038	07/05/2026	11.40 Put	Bond Future	2156.1800	2.1562	2010.2600	2.0103	6.768	0.0000	0.0000
2025/07/15	R038	06/08/2026		Bond Future	11.0319	102.9382	10.9651	103.3687	0.606	0.0000	0.0000
2025/07/15	R038	06/08/2026	11.77 Call	Bond Future	6932.3000	6.9323	7225.3800	7.2254	4.228	0.0000	0.0000
2025/07/15	R038	06/08/2026	11.77 Put	Bond Future	2351.0500	2.3511	2213.6000	2.2136	5.846	0.0000	0.0000
2025/07/15	R053	07/08/2025		Bond Future	11.1544	108.2339	11.0927	108.7813	0.553	0.0000	0.0000
2025/07/15	R053	07/08/2025	13.17 Call	Bond Future	15399.8400	15.3998	15947.1800	15.9472	3.554	0.0000	0.0000
2025/07/15	R053	07/08/2025	13.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/15	R053	06/11/2025		Bond Future	11.2594	104.3988	11.1954	104.9566	0.568	0.0000	0.0000
2025/07/15	R053	06/11/2025	11.76 Call	Bond Future	5480.1500	5.4802	5882.6300	5.8826	7.344	0.0000	0.0000
2025/07/15	R053	06/11/2025	11.76 Put	Bond Future	1295.5900	1.2956	1140.2800	1.1403	11.988	0.0000	0.0000
2025/07/15	R053	05/02/2026		Bond Future	11.3702	106.3451	11.3038	106.9135	0.584	0.0000	0.0000
2025/07/15	R053	05/02/2026	11.49 Call	Bond Future	4412.2800	4.4123	4727.4400	4.7274	7.143	0.0000	0.0000
2025/07/15	R053	05/02/2026	11.49 Put	Bond Future	3400.9100	3.4009	3147.7100	3.1477	7.445	0.0000	0.0000
2025/07/15	R053	07/05/2026		Bond Future	11.4872	102.4452	11.4183	103.0243	0.600	0.0000	0.0000
2025/07/15	R053	07/05/2026	11.69 Call	Bond Future	5567.3500	5.5674	5900.5700	5.9006	5.985	0.0000	0.0000
2025/07/15	R053	07/05/2026	11.69 Put	Bond Future	3897.3400	3.8973	3651.3900	3.6514	6.311	0.0000	0.0000
2025/07/15	R053	06/08/2026		Bond Future	11.6142	104.3124	11.5425	104.9026	0.617	0.0000	0.0000
2025/07/15	R053	06/08/2026	12.28 Call	Bond Future	8610.5900	8.6106	9003.1400	9.0031	4.559	0.0000	0.0000
2025/07/15	R053	06/08/2026	12.28 Put	Bond Future	3409.4700	3.4095	3211.8600	3.2119	5.796	0.0000	0.0000
2025/07/15	R186	07/08/2025		Bond Future	7.7800	104.9136	7.7638	104.9346	0.208	0.0000	0.0000
2025/07/15	R186	07/08/2025	9.68 Call	Bond Future	2426.4100	2.4264	2447.4700	2.4475	0.868	0.0000	0.0000
2025/07/15	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R186	07/08/2025	10.25 Call	Bond Future	3138.7600	3.1388	3159.8200	3.1598	0.671	0.0000	0.0000
2025/07/15	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R186	07/08/2025	9.22 Call	Bond Future	1846.3400	1.8463	1867.4000	1.8674	1.141	0.0000	0.0000
2025/07/15	R186	06/11/2025		Bond Future	7.8216	106.8791	7.8013	106.9007	0.259	0.0000	0.0000
2025/07/15	R186	06/11/2025	8.13 Call	Bond Future	427.2600	0.4273	442.1500	0.4422	3.485	0.0000	0.0000
2025/07/15	R186	06/11/2025	8.13 Put	Bond Future	99.0500	0.0991	92.3100	0.0923	6.805	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	
2025/07/15	R186	05/02/2026		Bond Future	7.9060	103.5670	7.8792	103.5892	0.338	0.0000	0.0000
2025/07/15	R186	05/02/2026	8.43 Call	Bond Future	561.9900	0.5620	577.6000	0.5776	2.778	0.0000	0.0000
2025/07/15	R186	05/02/2026	8.43 Put	Bond Future	127.3900	0.1274	120.7400	0.1207	5.220	0.0000	0.0000
2025/07/15	R186	07/05/2026		Bond Future	8.1012	105.4782	8.0625	105.5012	0.477	0.0000	0.0000
2025/07/15	R186	07/05/2026	8.69 Call	Bond Future	478.2700	0.4783	494.0400	0.4940	3.297	0.0000	0.0000
2025/07/15	R186	07/05/2026	8.69 Put	Bond Future	130.0300	0.1300	122.8500	0.1229	5.522	0.0000	0.0000
2025/07/15	R186	06/08/2026		Bond Future	8.6035	102.0974	8.5368	102.1211	0.775	0.0000	0.0000
2025/07/15	R186	06/08/2026	8.57 Call	Bond Future	177.2100	0.1772	188.8600	0.1889	6.574	0.0000	0.0000
2025/07/15	R186	06/08/2026	8.57 Put	Bond Future	189.1200	0.1891	177.0400	0.1770	6.387	0.0000	0.0000
2025/07/15	R202	07/08/2025		Bond Future	268.4992	268.4992	268.8864	268.8864	0.144	0.0000	0.0000
2025/07/15	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R202	07/08/2025	271.60 Put	Bond Future	3100.8500	3.1009	2713.5600	2.7136	12.490	0.0000	0.0000
2025/07/15	R202	06/11/2025		Bond Future	273.5957	273.5957	273.9909	273.9909	0.144	0.0000	0.0000
2025/07/15	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R202	06/11/2025	275.64 Put	Bond Future	2044.2800	2.0443	1649.1500	1.6492	19.329	0.0000	0.0000
2025/07/15	R202	05/02/2026		Bond Future	273.4279	273.4279	273.8311	273.8311	0.147	0.0000	0.0000
2025/07/15	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R202	05/02/2026	277.82 Put	Bond Future	4392.0600	4.3921	3988.9500	3.9890	9.178	0.0000	0.0000
2025/07/15	R202	07/05/2026		Bond Future	278.5400	278.5400	278.9514	278.9514	0.148	0.0000	0.0000
2025/07/15	R202	07/05/2026	277.55 Call	Bond Future	990.0300	0.9900	1401.4100	1.4014	41.552	0.0000	0.0000
2025/07/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R202	06/08/2026		Bond Future	278.2662	278.2662	278.6860	278.6860	0.151	0.0000	0.0000
2025/07/15	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R202	06/08/2026	278.86 Put	Bond Future	593.7800	0.5938	173.9900	0.1740	70.698	0.0000	0.0000
2025/07/15	R209	07/08/2025		Bond Future	10.2006	76.9890	10.1491	77.2617	0.505	0.0000	0.0000
2025/07/15	R209	07/08/2025	12.68 Call	Bond Future	11710.7600	11.7108	11983.4400	11.9834	2.328	0.0000	0.0000
2025/07/15	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R209	06/11/2025		Bond Future	10.2931	75.2793	10.2397	75.5573	0.519	0.0000	0.0000
2025/07/15	R209	06/11/2025	11.27 Call	Bond Future	5175.9700	5.1760	5414.1300	5.4141	4.601	0.0000	0.0000
2025/07/15	R209	06/11/2025	11.27 Put	Bond Future	325.8800	0.3259	286.1100	0.2861	12.204	0.0000	0.0000
2025/07/15	R209	05/02/2026		Bond Future	10.3927	76.6829	10.3372	76.9662	0.534	0.0000	0.0000
2025/07/15	R209	05/02/2026	10.93 Call	Bond Future	3901.9000	3.9019	4094.8500	4.0949	4.945	0.0000	0.0000
2025/07/15	R209	05/02/2026	10.93 Put	Bond Future	1230.8100	1.2308	1140.4500	1.1405	7.342	0.0000	0.0000
2025/07/15	R209	07/05/2026		Bond Future	10.4997	74.9466	10.4420	75.2353	0.550	0.0000	0.0000
2025/07/15	R209	07/05/2026	11.07 Call	Bond Future	4407.4300	4.4074	4598.9700	4.5990	4.346	0.0000	0.0000
2025/07/15	R209	07/05/2026	11.07 Put	Bond Future	1630.6800	1.6307	1533.4900	1.5335	5.960	0.0000	0.0000
2025/07/15	R209	06/08/2026		Bond Future	10.6189	76.3139	10.5589	76.6082	0.565	0.0000	0.0000
2025/07/15	R209	06/08/2026	11.39 Call	Bond Future	5333.1700	5.3332	5535.9300	5.5359	3.802	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	
2025/07/15	R209	06/08/2026	11.39 Put	Bond Future	1685.7700	1.6858	1594.2800	1.5943	5.427	0.0000	0.0000
2025/07/15	R210	07/08/2025		Bond Future	250.1125	250.1125	250.2431	250.2431	0.052	0.0000	0.0000
2025/07/15	R210	07/08/2025	248.44 Call	Bond Future	1672.4800	1.6725	1803.1100	1.8031	7.811	0.0000	0.0000
2025/07/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R210	06/11/2025		Bond Future	251.4356	251.4356	251.5691	251.5691	0.053	0.0000	0.0000
2025/07/15	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R210	06/11/2025	252.14 Put	Bond Future	704.3900	0.7044	570.8700	0.5709	18.955	0.0000	0.0000
2025/07/15	R210	05/02/2026		Bond Future	256.1846	256.1846	256.3212	256.3212	0.053	0.0000	0.0000
2025/07/15	R210	05/02/2026	253.10 Call	Bond Future	3084.5900	3.0846	3221.1800	3.2212	4.428	0.0000	0.0000
2025/07/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R210	07/05/2026		Bond Future	257.4944	257.4944	257.6340	257.6340	0.054	0.0000	0.0000
2025/07/15	R210	07/05/2026	255.40 Call	Bond Future	2094.3500	2.0944	2233.9600	2.2340	6.666	0.0000	0.0000
2025/07/15	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R210	06/08/2026		Bond Future	262.2573	262.2573	262.4003	262.4003	0.055	0.0000	0.0000
2025/07/15	R210	06/08/2026	259.84 Call	Bond Future	2417.3100	2.4173	2560.3200	2.5603	5.916	0.0000	0.0000
2025/07/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R213	07/08/2025		Bond Future	8.7676	95.4913	8.7415	95.5987	0.297	0.0000	0.0000
2025/07/15	R213	07/08/2025	11.66 Call	Bond Future	11024.2000	11.0242	11131.6200	11.1316	0.974	0.0000	0.0000
2025/07/15	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	R213	06/11/2025		Bond Future	8.8375	93.7283	8.8099	93.8379	0.313	0.0000	0.0000
2025/07/15	R213	06/11/2025	10.05 Call	Bond Future	4775.7900	4.7758	4875.3000	4.8753	2.084	0.0000	0.0000
2025/07/15	R213	06/11/2025	10.05 Put	Bond Future	117.0800	0.1171	106.9900	0.1070	8.618	0.0000	0.0000
2025/07/15	R213	05/02/2026		Bond Future	8.9193	95.4762	8.8900	95.5881	0.329	0.0000	0.0000
2025/07/15	R213	05/02/2026	9.89 Call	Bond Future	4063.8500	4.0639	4152.0800	4.1521	2.171	0.0000	0.0000
2025/07/15	R213	05/02/2026	9.89 Put	Bond Future	457.8200	0.4578	434.2200	0.4342	5.155	0.0000	0.0000
2025/07/15	R213	07/05/2026		Bond Future	9.0064	93.6863	8.9751	93.8005	0.347	0.0000	0.0000
2025/07/15	R213	07/05/2026	9.80 Call	Bond Future	3626.7100	3.6267	3708.5900	3.7086	2.258	0.0000	0.0000
2025/07/15	R213	07/05/2026	9.80 Put	Bond Future	785.1700	0.7852	752.8600	0.7529	4.115	0.0000	0.0000
2025/07/15	R213	06/08/2026		Bond Future	9.1140	95.3966	9.0806	95.5132	0.367	0.0000	0.0000
2025/07/15	R213	06/08/2026	9.69 Call	Bond Future	3188.4500	3.1885	3263.4700	3.2635	2.353	0.0000	0.0000
2025/07/15	R213	06/08/2026	9.69 Put	Bond Future	1207.9600	1.2080	1166.3900	1.1664	3.441	0.0000	0.0000
2025/07/15	R214	07/08/2025		Bond Future	10.9531	69.9929	10.9016	70.2788	0.471	0.0000	0.0000
2025/07/15	R214	07/08/2025	12.97 Call	Bond Future	9905.8700	9.9059	10191.7400	10.1917	2.886	0.0000	0.0000
2025/07/15	R214	07/08/2025	12.97 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/15	R214	06/11/2025		Bond Future	11.0558	68.0059	11.0024	68.2973	0.482	0.0000	0.0000
2025/07/15	R214	06/11/2025	11.64 Call	Bond Future	3791.3500	3.7914	4007.9900	4.0080	5.714	0.0000	0.0000
2025/07/15	R214	06/11/2025	11.64 Put	Bond Future	717.7800	0.7178	643.0400	0.6430	10.413	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	
2025/07/15	R214	05/02/2026		Bond Future	11.1664	69.2740	11.1111	69.5710	0.495	0.0000	0.0000
2025/07/15	R214	05/02/2026	11.26 Call	Bond Future	2602.0700	2.6021	2762.9100	2.7629	6.181	0.0000	0.0000
2025/07/15	R214	05/02/2026	11.26 Put	Bond Future	2103.1600	2.1032	1967.0200	1.9670	6.473	0.0000	0.0000
2025/07/15	R214	07/05/2026		Bond Future	11.2779	67.2539	11.2207	67.5565	0.507	0.0000	0.0000
2025/07/15	R214	07/05/2026	11.53 Call	Bond Future	3598.0800	3.5981	3775.1500	3.7752	4.921	0.0000	0.0000
2025/07/15	R214	07/05/2026	11.53 Put	Bond Future	2287.6300	2.2876	2162.0700	2.1621	5.489	0.0000	0.0000
2025/07/15	R214	06/08/2026		Bond Future	11.4011	68.4810	11.3418	68.7895	0.520	0.0000	0.0000
2025/07/15	R214	06/08/2026	11.97 Call	Bond Future	5049.7700	5.0498	5249.2500	5.2493	3.950	0.0000	0.0000
2025/07/15	R214	06/08/2026	11.97 Put	Bond Future	2194.5500	2.1946	2085.6200	2.0856	4.964	0.0000	0.0000
2025/07/15	R248	07/08/2025		Bond Future	11.2500	83.5725	11.1832	84.0243	0.594	0.0000	0.0000
2025/07/15	R248	07/08/2025	13.21 Call	Bond Future	11538.5100	11.5385	11990.2700	11.9903	3.915	0.0000	0.0000
2025/07/15	R248	07/08/2025	13.21 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/07/15	R248	06/11/2025		Bond Future	11.3589	80.6982	11.2897	81.1586	0.609	0.0000	0.0000
2025/07/15	R248	06/11/2025	11.74 Call	Bond Future	3706.6300	3.7066	4017.3800	4.0174	8.384	0.0000	0.0000
2025/07/15	R248	06/11/2025	11.74 Put	Bond Future	1250.6300	1.2506	1101.0000	1.1010	11.964	0.0000	0.0000
2025/07/15	R248	05/02/2026		Bond Future	11.4761	82.2030	11.4043	82.6721	0.626	0.0000	0.0000
2025/07/15	R248	05/02/2026	11.46 Call	Bond Future	2832.2100	2.8322	3071.3100	3.0713	8.442	0.0000	0.0000
2025/07/15	R248	05/02/2026	11.46 Put	Bond Future	2936.7200	2.9367	2706.7200	2.7067	7.832	0.0000	0.0000
2025/07/15	R248	07/05/2026		Bond Future	11.5938	79.2794	11.5194	79.7574	0.642	0.0000	0.0000
2025/07/15	R248	07/05/2026	11.72 Call	Bond Future	3971.8300	3.9718	4237.6200	4.2376	6.692	0.0000	0.0000
2025/07/15	R248	07/05/2026	11.72 Put	Bond Future	3172.6900	3.1727	2960.5300	2.9605	6.687	0.0000	0.0000
2025/07/15	R248	06/08/2026		Bond Future	11.7234	80.7255	11.6461	81.2125	0.660	0.0000	0.0000
2025/07/15	R248	06/08/2026	12.37 Call	Bond Future	6462.7300	6.4627	6786.4100	6.7864	5.008	0.0000	0.0000
2025/07/15	R248	06/08/2026	12.37 Put	Bond Future	2586.4500	2.5865	2423.1300	2.4231	6.314	0.0000	0.0000
2025/07/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

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