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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2025 TO 28/07/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2029	07/08/2025		Bond Future	139.0179	139.0179	139.1159	139.1159	0.071	0.0000	0.0000
2025/07/28	2029	07/08/2025	137.41 Call	Bond Future	1607.9100	1.6079	1705.9300	1.7059	6.096	0.0000	0.0000
2025/07/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2029	06/11/2025		Bond Future	140.1925	140.1925	140.2926	140.2926	0.071	0.0000	0.0000
2025/07/28	2029	06/11/2025	139.79 Call	Bond Future	402.5200	0.4025	502.6200	0.5026	24.868	0.0000	0.0000
2025/07/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/28	2029	05/02/2026		Bond Future	142.8358	142.8358	142.9380	142.9380	0.072	0.0000	0.0000
2025/07/28	2029	05/02/2026	140.11 Call	Bond Future	2725.8200	2.7258	2828.0100	2.8280	3.749	0.0000	0.0000
2025/07/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2029	07/05/2026		Bond Future	144.0348	144.0348	144.1393	144.1393	0.072	0.0000	0.0000
2025/07/28	2029	07/05/2026	141.82 Call	Bond Future	2214.8300	2.2148	2319.2500	2.3193	4.715	0.0000	0.0000
2025/07/28	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2029	06/08/2026		Bond Future	146.6942	146.6942	146.8010	146.8010	0.073	0.0000	0.0000
2025/07/28	2029	06/08/2026	144.10 Call	Bond Future	2594.1800	2.5942	2701.0000	2.7010	4.118	0.0000	0.0000
2025/07/28	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2030	07/08/2025	8.72 Put	Bond Future	41.2000	0.0412	16.6600	0.0167	59.563	0.0000	0.0000
2025/07/28	2030	07/08/2025	8.72 Call	Bond Future	1330.4400	1.3304	1436.8100	1.4368	7.995	0.0000	0.0000
2025/07/28	2030	07/08/2025	9.22 Put	Bond Future	0.1900	0.0002	0.0200	0.0000	89.474	0.0000	0.0000
2025/07/28	2030	07/08/2025	9.22 Call	Bond Future	3058.1500	3.0582	3188.8900	3.1889	4.275	0.0000	0.0000
2025/07/28	2030	07/08/2025	9.81 Call	Bond Future	5094.5700	5.0946	5225.4800	5.2255	2.570	0.0000	0.0000
2025/07/28	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2030	07/08/2025	12.12 Call	Bond Future	12571.5200	12.5715	12702.4300	12.7024	1.041	0.0000	0.0000
2025/07/28	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2030	07/08/2025	10.48 Call	Bond Future	7342.9800	7.3430	7473.8900	7.4739	1.783	0.0000	0.0000
2025/07/28	2030	07/08/2025		Bond Future	8.3625	98.9273	8.3265	99.0582	0.430	0.0000	0.0000
2025/07/28	2030	07/08/2025	11.11 Call	Bond Future	9396.6900	9.3967	9527.6000	9.5276	1.393	0.0000	0.0000
2025/07/28	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2030	06/11/2025		Bond Future	8.4172	100.7622	8.3787	100.8957	0.458	0.0000	0.0000
2025/07/28	2030	06/11/2025	9.54 Call	Bond Future	3851.6500	3.8517	3974.7900	3.9748	3.197	0.0000	0.0000
2025/07/28	2030	06/11/2025	9.54 Put	Bond Future	56.5900	0.0566	46.2200	0.0462	18.325	0.0000	0.0000
2025/07/28	2030	06/11/2025	8.72 Put	Bond Future	475.7600	0.4758	423.1600	0.4232	11.056	0.0000	0.0000
2025/07/28	2030	06/11/2025	8.72 Call	Bond Future	1517.2300	1.5172	1598.1400	1.5981	5.333	0.0000	0.0000
2025/07/28	2030	06/11/2025	9.22 Put	Bond Future	150.2800	0.1503	127.7900	0.1278	14.965	0.0000	0.0000
2025/07/28	2030	06/11/2025	9.22 Call	Bond Future	2882.2700	2.8823	2993.2900	2.9933	3.852	0.0000	0.0000
2025/07/28	2030	06/11/2025	10.08 Call	Bond Future	5563.7800	5.5638	5695.4400	5.6954	2.366	0.0000	0.0000
2025/07/28	2030	06/11/2025	10.08 Put	Bond Future	7.4400	0.0074	5.5900	0.0056	24.866	0.0000	0.0000
2025/07/28	2030	05/02/2026		Bond Future	8.4789	98.6298	8.4374	98.7659	0.489	0.0000	0.0000
2025/07/28	2030	05/02/2026	9.49 Call	Bond Future	3512.2800	3.5123	3622.7400	3.6227	3.145	0.0000	0.0000
2025/07/28	2030	05/02/2026	9.49 Put	Bond Future	261.3500	0.2614	235.6900	0.2357	9.818	0.0000	0.0000
2025/07/28	2030	07/05/2026		Bond Future	8.5650	100.4430	8.5202	100.5819	0.523	0.0000	0.0000
2025/07/28	2030	07/05/2026	9.39 Call	Bond Future	3066.6900	3.0667	3166.5700	3.1666	3.257	0.0000	0.0000
2025/07/28	2030	07/05/2026	9.39 Put	Bond Future	551.1600	0.5512	512.1600	0.5122	7.076	0.0000	0.0000
2025/07/28	2030	06/08/2026		Bond Future	8.6776	98.2637	8.6288	98.4054	0.562	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/28	2030	06/08/2026	9.22 Call	Bond Future		2506.3000	2.5063	2594.6300	2.5946	3.524	0.0000	0.0000
2025/07/28	2030	06/08/2026	9.22 Put	Bond Future		946.3200	0.9463	892.9400	0.8929	5.641	0.0000	0.0000
2025/07/28	2031	07/08/2025		Bond Future		107.6165	107.6165	107.6710	107.6710	0.051	0.0000	0.0000
2025/07/28	2031	07/08/2025	107.65 Call	Bond Future		100.6900	0.1007	113.2000	0.1132	12.424	0.0000	0.0000
2025/07/28	2031	07/08/2025	107.65 Put	Bond Future		134.2300	0.1342	92.2200	0.0922	31.297	0.0000	0.0000
2025/07/28	2031	06/11/2025		Bond Future		109.6392	109.6392	109.6949	109.6949	0.051	0.0000	0.0000
2025/07/28	2031	06/11/2025	109.69 Call	Bond Future		246.2700	0.2463	269.5000	0.2695	9.433	0.0000	0.0000
2025/07/28	2031	06/11/2025	109.69 Put	Bond Future		297.0400	0.2970	264.5800	0.2646	10.928	0.0000	0.0000
2025/07/28	2031	05/02/2026		Bond Future		109.3203	109.3203	109.3772	109.3772	0.052	0.0000	0.0000
2025/07/28	2031	05/02/2026	111.76 Call	Bond Future		0.0700	0.0001	0.0900	0.0001	28.571	0.0000	0.0000
2025/07/28	2031	05/02/2026	111.76 Put	Bond Future		2439.7700	2.4398	2382.8600	2.3829	2.333	0.0000	0.0000
2025/07/28	2031	07/05/2026		Bond Future		111.3562	111.3562	111.4144	111.4144	0.052	0.0000	0.0000
2025/07/28	2031	07/05/2026	113.84 Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/28	2031	07/05/2026	113.84 Put	Bond Future		2483.8600	2.4839	2425.6300	2.4256	2.344	0.0000	0.0000
2025/07/28	2031	06/08/2026		Bond Future		110.9842	110.9842	111.0437	111.0437	0.054	0.0000	0.0000
2025/07/28	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2031	06/08/2026	113.81 Put	Bond Future		2825.8000	2.8258	2766.2600	2.7663	2.107	0.0000	0.0000
2025/07/28	2032	07/08/2025	9.40 Put	Bond Future		81.8500	0.0819	34.1000	0.0341	58.338	0.0000	0.0000
2025/07/28	2032	07/08/2025	9.40 Call	Bond Future		1711.3300	1.7113	1884.6500	1.8847	10.128	0.0000	0.0000
2025/07/28	2032	07/08/2025	9.90 Put	Bond Future		2.6500	0.0027	0.4100	0.0004	84.528	0.0000	0.0000
2025/07/28	2032	07/08/2025	9.90 Call	Bond Future		3937.9800	3.9380	4156.8100	4.1568	5.557	0.0000	0.0000
2025/07/28	2032	07/08/2025	10.59 Call	Bond Future		7002.1700	7.0022	7223.2300	7.2232	3.157	0.0000	0.0000
2025/07/28	2032	07/08/2025	10.59 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/28	2032	07/08/2025		Bond Future		9.0558	99.0488	9.0097	99.2699	0.509	0.0000	0.0000
2025/07/28	2032	07/08/2025	12.01 Call	Bond Future		12917.4800	12.9175	13138.5500	13.1386	1.711	0.0000	0.0000
2025/07/28	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2032	06/11/2025		Bond Future		9.1348	96.7256	9.0862	96.9510	0.532	0.0000	0.0000
2025/07/28	2032	06/11/2025	10.42 Call	Bond Future		5828.2500	5.8283	6035.2100	6.0352	3.551	0.0000	0.0000
2025/07/28	2032	06/11/2025	10.42 Put	Bond Future		98.5100	0.0985	80.1000	0.0801	18.688	0.0000	0.0000
2025/07/28	2032	06/11/2025	9.40 Put	Bond Future		815.6800	0.8157	721.4900	0.7215	11.547	0.0000	0.0000
2025/07/28	2032	06/11/2025	9.40 Call	Bond Future		2034.5800	2.0346	2165.7600	2.1658	6.448	0.0000	0.0000
2025/07/28	2032	06/11/2025	9.90 Put	Bond Future		304.2600	0.3043	258.4300	0.2584	15.063	0.0000	0.0000
2025/07/28	2032	06/11/2025	9.90 Call	Bond Future		3768.9500	3.7690	3948.4900	3.9485	4.764	0.0000	0.0000
2025/07/28	2032	06/11/2025	10.89 Call	Bond Future		7747.5600	7.7476	7966.1500	7.9662	2.821	0.0000	0.0000
2025/07/28	2032	06/11/2025	10.89 Put	Bond Future		30.4400	0.0304	23.6600	0.0237	22.273	0.0000	0.0000
2025/07/28	2032	05/02/2026		Bond Future		9.2203	98.5260	9.1691	98.7557	0.555	0.0000	0.0000
2025/07/28	2032	05/02/2026	10.16 Call	Bond Future		4596.5700	4.5966	4775.4800	4.7755	3.892	0.0000	0.0000
2025/07/28	2032	05/02/2026	10.16 Put	Bond Future		501.0200	0.5010	450.2600	0.4503	10.131	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
2025/07/28	2032	07/05/2026		Bond Future	9.3173	96.1776	9.2632	96.4117	0.581	0.0000
2025/07/28	2032	07/05/2026	10.14 Call	Bond Future	4371.6800	4.3717	4538.0600	4.5381	3.806	0.0000
2025/07/28	2032	07/05/2026	10.14 Put	Bond Future	897.6200	0.8976	829.8600	0.8299	7.549	0.0000
2025/07/28	2032	06/08/2026		Bond Future	9.4314	97.9287	9.3741	98.1674	0.608	0.0000
2025/07/28	2032	06/08/2026	10.12 Call	Bond Future	4110.1200	4.1101	4267.2400	4.2672	3.823	0.0000
2025/07/28	2032	06/08/2026	10.12 Put	Bond Future	1298.8300	1.2988	1217.2100	1.2172	6.284	0.0000
2025/07/28	2033	07/08/2025		Bond Future	130.0402	130.0402	130.0881	130.0881	0.037	0.0000
2025/07/28	2033	07/08/2025	128.65 Call	Bond Future	1390.1600	1.3902	1438.1300	1.4381	3.451	0.0000
2025/07/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2033	06/11/2025		Bond Future	130.9462	130.9462	130.9953	130.9953	0.037	0.0000
2025/07/28	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2033	06/11/2025	133.14 Put	Bond Future	2193.7900	2.1938	2144.7100	2.1447	2.237	0.0000
2025/07/28	2033	05/02/2026		Bond Future	133.4152	133.4152	133.4654	133.4654	0.038	0.0000
2025/07/28	2033	05/02/2026	132.88 Call	Bond Future	535.2200	0.5352	585.3800	0.5854	9.372	0.0000
2025/07/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2033	07/05/2026		Bond Future	134.3369	134.3369	134.3884	134.3884	0.038	0.0000
2025/07/28	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2033	07/05/2026	135.16 Put	Bond Future	823.0800	0.8231	771.6300	0.7716	6.251	0.0000
2025/07/28	2033	06/08/2026		Bond Future	136.8173	136.8173	136.8701	136.8701	0.039	0.0000
2025/07/28	2033	06/08/2026	134.25 Call	Bond Future	2567.2800	2.5673	2620.1400	2.6201	2.059	0.0000
2025/07/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2037	07/08/2025	10.50 Put	Bond Future	377.3000	0.3773	239.3600	0.2394	36.560	0.0000
2025/07/28	2037	07/08/2025	10.50 Call	Bond Future	1013.2100	1.0132	1094.5400	1.0945	8.027	0.0000
2025/07/28	2037	07/08/2025	11.00 Put	Bond Future	12.0900	0.0121	3.0100	0.0030	75.103	0.0000
2025/07/28	2037	07/08/2025	11.00 Call	Bond Future	3562.1800	3.5622	3772.3700	3.7724	5.901	0.0000
2025/07/28	2037	07/08/2025	11.83 Call	Bond Future	8094.0800	8.0941	8313.3500	8.3134	2.709	0.0000
2025/07/28	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2037	07/08/2025	11.45 Call	Bond Future	6057.7600	6.0578	6276.9200	6.2769	3.618	0.0000
2025/07/28	2037	07/08/2025	11.45 Put	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000
2025/07/28	2037	07/08/2025	12.17 Call	Bond Future	9855.8300	9.8558	10075.1000	10.0751	2.225	0.0000
2025/07/28	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	2037	07/08/2025	11.42 Call	Bond Future	5893.9200	5.8939	6113.0300	6.1130	3.718	0.0000
2025/07/28	2037	07/08/2025	11.42 Put	Bond Future	0.1700	0.0002	0.0100	0.0000	94.118	0.0000
2025/07/28	2037	07/08/2025	10.55 Put	Bond Future	286.7800	0.2868	170.0300	0.1700	40.711	0.0000
2025/07/28	2037	07/08/2025	10.55 Call	Bond Future	1220.3700	1.2204	1322.8900	1.3229	8.401	0.0000
2025/07/28	2037	07/08/2025	10.64 Put	Bond Future	167.7300	0.1677	86.6400	0.0866	48.346	0.0000
2025/07/28	2037	07/08/2025	10.64 Call	Bond Future	1633.5900	1.6336	1771.7700	1.7718	8.459	0.0000
2025/07/28	2037	07/08/2025	11.82 Call	Bond Future	8041.4100	8.0414	8260.6800	8.2607	2.727	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
2025/07/28	2037	07/08/2025	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2037	07/08/2025	11.07 Call	Bond Future	3953.8700	3.9539	4167.8500	4.1679	5.412	0.0000	0.0000
2025/07/28	2037	07/08/2025	11.07 Put	Bond Future	6.6900	0.0067	1.4000	0.0014	79.073	0.0000	0.0000
2025/07/28	2037	07/08/2025	10.34 Put	Bond Future	811.0400	0.8110	612.4100	0.6124	24.491	0.0000	0.0000
2025/07/28	2037	07/08/2025	10.34 Call	Bond Future	484.7900	0.4848	505.4300	0.5054	4.258	0.0000	0.0000
2025/07/28	2037	07/08/2025		Bond Future	10.3940	87.7498	10.3577	87.9691	0.349	0.0000	0.0000
2025/07/28	2037	07/08/2025	13.01 Call	Bond Future	13977.2400	13.9772	14196.5100	14.1965	1.569	0.0000	0.0000
2025/07/28	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2037	06/11/2025		Bond Future	10.4948	89.3774	10.4571	89.6008	0.359	0.0000	0.0000
2025/07/28	2037	06/11/2025	11.63 Call	Bond Future	6620.5600	6.6206	6810.4300	6.8104	2.868	0.0000	0.0000
2025/07/28	2037	06/11/2025	11.63 Put	Bond Future	249.8900	0.2499	216.3000	0.2163	13.442	0.0000	0.0000
2025/07/28	2037	06/11/2025	10.50 Put	Bond Future	1800.8100	1.8008	1667.7600	1.6678	7.388	0.0000	0.0000
2025/07/28	2037	06/11/2025	10.50 Call	Bond Future	1831.6700	1.8317	1922.0800	1.9221	4.936	0.0000	0.0000
2025/07/28	2037	06/11/2025	11.00 Put	Bond Future	793.6900	0.7937	714.4900	0.7145	9.979	0.0000	0.0000
2025/07/28	2037	06/11/2025	11.00 Call	Bond Future	3712.0300	3.7120	3856.2900	3.8563	3.886	0.0000	0.0000
2025/07/28	2037	06/11/2025	12.16 Call	Bond Future	9193.5200	9.1935	9404.8600	9.4049	2.299	0.0000	0.0000
2025/07/28	2037	06/11/2025	12.16 Put	Bond Future	69.9500	0.0700	57.8300	0.0578	17.327	0.0000	0.0000
2025/07/28	2037	05/02/2026	12.27 Call	Bond Future	9250.5200	9.2505	9451.1500	9.4512	2.169	0.0000	0.0000
2025/07/28	2037	05/02/2026	12.27 Put	Bond Future	289.2200	0.2892	262.1100	0.2621	9.373	0.0000	0.0000
2025/07/28	2037	05/02/2026	10.90 Put	Bond Future	1802.8400	1.8028	1698.5700	1.6986	5.784	0.0000	0.0000
2025/07/28	2037	05/02/2026	10.90 Call	Bond Future	3503.5500	3.5036	3627.0200	3.6270	3.524	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.86 Call	Bond Future	7444.2300	7.4442	7626.9900	7.6270	2.455	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.86 Put	Bond Future	562.0300	0.5620	517.0500	0.5171	8.003	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.36 Call	Bond Future	5299.2600	5.2993	5454.9400	5.4549	2.938	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.36 Put	Bond Future	1059.2200	1.0592	987.1600	0.9872	6.803	0.0000	0.0000
2025/07/28	2037	05/02/2026	10.65 Put	Bond Future	2375.1400	2.3751	2250.8200	2.2508	5.234	0.0000	0.0000
2025/07/28	2037	05/02/2026	10.65 Call	Bond Future	2650.2900	2.6503	2753.7100	2.7537	3.902	0.0000	0.0000
2025/07/28	2037	05/02/2026	12.73 Call	Bond Future	11330.7000	11.3307	11544.4900	11.5445	1.887	0.0000	0.0000
2025/07/28	2037	05/02/2026	12.73 Put	Bond Future	126.2700	0.1263	112.3200	0.1123	11.048	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.40 Put	Bond Future	1010.2500	1.0103	940.6300	0.9406	6.891	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.40 Call	Bond Future	5466.1100	5.4661	5624.2300	5.6242	2.893	0.0000	0.0000
2025/07/28	2037	05/02/2026		Bond Future	10.6024	86.7825	10.5632	87.0103	0.370	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.20 Call	Bond Future	4646.9000	4.6469	4792.2100	4.7922	3.127	0.0000	0.0000
2025/07/28	2037	05/02/2026	11.20 Put	Bond Future	1278.0400	1.2780	1195.6100	1.1956	6.450	0.0000	0.0000
2025/07/28	2037	07/05/2026	12.40 Call	Bond Future	9378.4600	9.3785	9573.3000	9.5733	2.078	0.0000	0.0000
2025/07/28	2037	07/05/2026	12.40 Put	Bond Future	548.4600	0.5485	511.1600	0.5112	6.801	0.0000	0.0000
2025/07/28	2037	07/05/2026	10.95 Put	Bond Future	2419.0900	2.4191	2308.3100	2.3083	4.579	0.0000	0.0000
2025/07/28	2037	07/05/2026	10.95 Call	Bond Future	3692.8100	3.6928	3814.1700	3.8142	3.286	0.0000	0.0000
2025/07/28	2037	07/05/2026		Bond Future	10.7231	88.3776	10.6822	88.6098	0.381	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
2025/07/28	2037	07/05/2026	11.32 Call	Bond Future	5016.9700	5.0170	5161.5200	5.1615	2.881	0.0000	0.0000
2025/07/28	2037	07/05/2026	11.32 Put	Bond Future	1721.2100	1.7212	1633.6200	1.6336	5.089	0.0000	0.0000
2025/07/28	2037	06/08/2026		Bond Future	10.8592	85.7273	10.8165	85.9640	0.393	0.0000	0.0000
2025/07/28	2037	06/08/2026	11.71 Call	Bond Future	6314.4700	6.3145	6471.3900	6.4714	2.485	0.0000	0.0000
2025/07/28	2037	06/08/2026	11.71 Put	Bond Future	1774.0700	1.7741	1694.3100	1.6943	4.496	0.0000	0.0000
2025/07/28	2038	07/08/2025		Bond Future	138.4608	138.4608	138.6808	138.6808	0.159	0.0000	0.0000
2025/07/28	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2038	07/08/2025	139.56 Put	Bond Future	1099.1900	1.0992	879.1800	0.8792	20.016	0.0000	0.0000
2025/07/28	2038	06/11/2025		Bond Future	141.0634	141.0634	141.2878	141.2878	0.159	0.0000	0.0000
2025/07/28	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2038	06/11/2025	143.88 Put	Bond Future	2816.5700	2.8166	2592.2400	2.5922	7.965	0.0000	0.0000
2025/07/28	2038	05/02/2026		Bond Future	141.5567	141.5567	141.7856	141.7856	0.162	0.0000	0.0000
2025/07/28	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2038	05/02/2026	143.20 Put	Bond Future	1643.2700	1.6433	1414.3900	1.4144	13.928	0.0000	0.0000
2025/07/28	2038	07/05/2026		Bond Future	144.1934	144.1934	144.4268	144.4268	0.162	0.0000	0.0000
2025/07/28	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2038	07/05/2026	144.53 Put	Bond Future	336.6200	0.3366	103.1900	0.1032	69.345	0.0000	0.0000
2025/07/28	2038	06/08/2026		Bond Future	144.6518	144.6518	144.8898	144.8898	0.165	0.0000	0.0000
2025/07/28	2038	06/08/2026	144.72 Call	Bond Future	0.0000	0.0000	169.8400	0.1698	100.000	0.0000	0.0000
2025/07/28	2038	06/08/2026	144.72 Put	Bond Future	68.2100	0.0682	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/28	2040	07/08/2025	10.90 Put	Bond Future	562.4100	0.5624	409.4800	0.4095	27.192	0.0000	0.0000
2025/07/28	2040	07/08/2025	10.90 Call	Bond Future	854.3300	0.8543	872.5200	0.8725	2.129	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.20 Call	Bond Future	2296.2700	2.2963	2416.4500	2.4165	5.234	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.20 Put	Bond Future	98.3300	0.0983	47.3900	0.0474	51.805	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.50 Call	Bond Future	4052.3200	4.0523	4215.8000	4.2158	4.034	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.50 Put	Bond Future	10.3700	0.0104	2.7300	0.0027	73.674	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.60 Call	Bond Future	10309.6000	10.3096	10480.7200	10.4807	1.660	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.10 Put	Bond Future	187.4100	0.1874	106.1300	0.1061	43.370	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.10 Call	Bond Future	1757.0200	1.7570	1846.8600	1.8469	5.113	0.0000	0.0000
2025/07/28	2040	07/08/2025	10.80 Put	Bond Future	884.4300	0.8844	704.4000	0.7044	20.355	0.0000	0.0000
2025/07/28	2040	07/08/2025	10.80 Call	Bond Future	526.8100	0.5268	517.9000	0.5179	1.691	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.40 Put	Bond Future	23.0400	0.0230	7.5600	0.0076	67.188	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.40 Call	Bond Future	3457.0600	3.4571	3612.7000	3.6127	4.502	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.00 Call	Bond Future	6983.8900	6.9839	7154.9400	7.1549	2.449	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.00 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.00 Put	Bond Future	335.3500	0.3354	217.9500	0.2180	35.008	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.00 Call	Bond Future	1269.6500	1.2697	1323.3700	1.3234	4.231	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
2025/07/28	2040	07/08/2025	11.70 Put	Bond Future	1.8500	0.0019	0.3000	0.0003	83.784	0.0000	0.0000
2025/07/28	2040	07/08/2025	11.70 Call	Bond Future	5239.8500	5.2399	5409.4200	5.4094	3.236	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.40 Call	Bond Future	9224.8500	9.2249	9395.9700	9.3960	1.855	0.0000	0.0000
2025/07/28	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2040	07/08/2025		Bond Future	10.8549	86.9009	10.8286	87.0720	0.242	0.0000	0.0000
2025/07/28	2040	07/08/2025	13.29 Call	Bond Future	13878.6100	13.8786	14049.7300	14.0497	1.233	0.0000	0.0000
2025/07/28	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2040	06/11/2025		Bond Future	10.9624	88.5127	10.9351	88.6871	0.249	0.0000	0.0000
2025/07/28	2040	06/11/2025	11.84 Call	Bond Future	5797.1600	5.7972	5927.0400	5.9270	2.240	0.0000	0.0000
2025/07/28	2040	06/11/2025	11.84 Put	Bond Future	458.0300	0.4580	413.4400	0.4134	9.735	0.0000	0.0000
2025/07/28	2040	05/02/2026		Bond Future	11.0766	85.6512	11.0483	85.8291	0.256	0.0000	0.0000
2025/07/28	2040	05/02/2026	11.49 Call	Bond Future	4277.9700	4.2780	4374.8400	4.3748	2.264	0.0000	0.0000
2025/07/28	2040	05/02/2026	11.49 Put	Bond Future	1747.1200	1.7471	1666.1800	1.6662	4.633	0.0000	0.0000
2025/07/28	2040	05/02/2026	13.23 Call	Bond Future	12192.2200	12.1922	12356.9100	12.3569	1.351	0.0000	0.0000
2025/07/28	2040	05/02/2026	13.23 Put	Bond Future	147.6800	0.1477	134.5600	0.1346	8.884	0.0000	0.0000
2025/07/28	2040	05/02/2026	11.82 Put	Bond Future	1201.5900	1.2016	1138.5400	1.1385	5.247	0.0000	0.0000
2025/07/28	2040	05/02/2026	11.82 Call	Bond Future	5673.9200	5.6739	5788.6800	5.7887	2.023	0.0000	0.0000
2025/07/28	2040	07/05/2026		Bond Future	11.2027	87.2254	11.1732	87.4067	0.263	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.67 Call	Bond Future	4953.4300	4.9534	5055.0300	5.0550	2.051	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.67 Put	Bond Future	2154.1600	2.1542	2074.4200	2.0744	3.702	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.22 Call	Bond Future	7225.8600	7.2259	7351.0000	7.3510	1.732	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.22 Put	Bond Future	1304.1800	1.3042	1247.9800	1.2480	4.309	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.72 Call	Bond Future	5149.5300	5.1495	5253.5000	5.2535	2.019	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.72 Put	Bond Future	2058.8800	2.0589	1981.5100	1.9815	3.758	0.0000	0.0000
2025/07/28	2040	07/05/2026	10.70 Put	Bond Future	4973.4100	4.9734	4842.7800	4.8428	2.627	0.0000	0.0000
2025/07/28	2040	07/05/2026	10.70 Call	Bond Future	1803.2600	1.8033	1853.9700	1.8540	2.812	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.53 Call	Bond Future	8577.8600	8.5779	8713.8500	8.7139	1.585	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.53 Put	Bond Future	973.8600	0.9739	928.5100	0.9285	4.657	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.03 Call	Bond Future	6415.9400	6.4159	6533.6000	6.5336	1.834	0.0000	0.0000
2025/07/28	2040	07/05/2026	12.03 Put	Bond Future	1552.6000	1.5526	1488.9200	1.4889	4.102	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.12 Put	Bond Future	3500.3800	3.5004	3392.3200	3.3923	3.087	0.0000	0.0000
2025/07/28	2040	07/05/2026	11.12 Call	Bond Future	2990.7200	2.9907	3064.0000	3.0640	2.450	0.0000	0.0000
2025/07/28	2040	06/08/2026		Bond Future	11.3432	84.3033	11.3125	84.4882	0.271	0.0000	0.0000
2025/07/28	2040	06/08/2026	12.19 Call	Bond Future	6866.8900	6.8669	6984.6800	6.9847	1.715	0.0000	0.0000
2025/07/28	2040	06/08/2026	12.19 Put	Bond Future	1997.4600	1.9975	1930.3200	1.9303	3.361	0.0000	0.0000
2025/07/28	2044	07/08/2025	12.20 Call	Bond Future	6814.9600	6.8150	7023.2200	7.0232	3.056	0.0000	0.0000
2025/07/28	2044	07/08/2025	12.20 Put	Bond Future	0.2200	0.0002	0.0200	0.0000	90.909	0.0000	0.0000
2025/07/28	2044	07/08/2025	11.85 Call	Bond Future	4754.3200	4.7543	4958.8100	4.9588	4.301	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
2025/07/28	2044	07/08/2025	11.85 Put	Bond Future	4.9700	0.0050	1.0000	0.0010	79.879	0.0000	0.0000
2025/07/28	2044	07/08/2025	11.30 Put	Bond Future	257.7200	0.2577	150.8800	0.1509	41.456	0.0000	0.0000
2025/07/28	2044	07/08/2025	11.30 Call	Bond Future	1570.2400	1.5702	1671.8600	1.6719	6.472	0.0000	0.0000
2025/07/28	2044	07/08/2025	10.63 Put	Bond Future	3236.4500	3.2365	3020.7700	3.0208	6.664	0.0000	0.0000
2025/07/28	2044	07/08/2025	10.63 Call	Bond Future	19.8900	0.0199	12.6700	0.0127	36.300	0.0000	0.0000
2025/07/28	2044	07/08/2025		Bond Future	11.0998	81.9880	11.0685	82.1965	0.282	0.0000	0.0000
2025/07/28	2044	07/08/2025	13.34 Call	Bond Future	12950.0000	12.9500	13158.4600	13.1585	1.610	0.0000	0.0000
2025/07/28	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2044	06/11/2025		Bond Future	11.2060	83.5088	11.1736	83.7212	0.290	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.88 Call	Bond Future	4915.1700	4.9152	5061.0900	5.0611	2.969	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.88 Put	Bond Future	695.1700	0.6952	628.6400	0.6286	9.570	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.20 Call	Bond Future	6500.4700	6.5005	6668.4700	6.6685	2.584	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.20 Put	Bond Future	398.9000	0.3989	354.4500	0.3545	11.143	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.25 Call	Bond Future	6754.0800	6.7541	6924.9400	6.9249	2.530	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.25 Put	Bond Future	365.2500	0.3653	323.6600	0.3237	11.387	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.00 Call	Bond Future	5500.0300	5.5000	5655.0200	5.6550	2.818	0.0000	0.0000
2025/07/28	2044	06/11/2025	12.00 Put	Bond Future	565.6000	0.5656	508.1400	0.5081	10.159	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.75 Call	Bond Future	4300.1000	4.3001	4435.1400	4.4351	3.140	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.75 Put	Bond Future	866.3200	0.8663	788.9100	0.7889	8.935	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.25 Put	Bond Future	1924.2500	1.9243	1797.1800	1.7972	6.604	0.0000	0.0000
2025/07/28	2044	06/11/2025	11.25 Call	Bond Future	2210.7200	2.2107	2296.1000	2.2961	3.862	0.0000	0.0000
2025/07/28	2044	05/02/2026		Bond Future	11.3186	80.6794	11.2849	80.8959	0.297	0.0000	0.0000
2025/07/28	2044	05/02/2026	11.56 Call	Bond Future	3726.7800	3.7268	3836.3200	3.8363	2.939	0.0000	0.0000
2025/07/28	2044	05/02/2026	11.56 Put	Bond Future	2200.0500	2.2001	2093.0900	2.0931	4.862	0.0000	0.0000
2025/07/28	2044	07/05/2026		Bond Future	11.4415	82.1621	11.4066	82.3828	0.305	0.0000	0.0000
2025/07/28	2044	07/05/2026	11.80 Call	Bond Future	4687.9700	4.6880	4808.4700	4.8085	2.570	0.0000	0.0000
2025/07/28	2044	07/05/2026	11.80 Put	Bond Future	2477.6300	2.4776	2377.4200	2.3774	4.045	0.0000	0.0000
2025/07/28	2044	06/08/2026		Bond Future	11.5779	79.2730	11.5415	79.4980	0.314	0.0000	0.0000
2025/07/28	2044	06/08/2026	12.42 Call	Bond Future	7050.0000	7.0500	7195.5800	7.1956	2.065	0.0000	0.0000
2025/07/28	2044	06/08/2026	12.42 Put	Bond Future	2106.6200	2.1066	2027.1500	2.0272	3.772	0.0000	0.0000
2025/07/28	2046	07/08/2025		Bond Future	118.9012	118.9012	119.2489	119.2489	0.292	0.0000	0.0000
2025/07/28	2046	07/08/2025	118.69 Call	Bond Future	211.2100	0.2112	558.8700	0.5589	164.604	0.0000	0.0000
2025/07/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2046	06/11/2025		Bond Future	118.8759	118.8759	119.2302	119.2302	0.298	0.0000	0.0000
2025/07/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2046	06/11/2025	125.41 Put	Bond Future	6534.1100	6.5341	6179.7700	6.1798	5.423	0.0000	0.0000
2025/07/28	2046	05/02/2026		Bond Future	121.1171	121.1171	121.4784	121.4784	0.298	0.0000	0.0000
2025/07/28	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
2025/07/28	2046	05/02/2026	121.65 Put	Bond Future	532.8900	0.5329	171.6100	0.1716	67.796	0.0000	0.0000
2025/07/28	2046	07/05/2026		Bond Future	121.0759	121.0759	121.4441	121.4441	0.304	0.0000	0.0000
2025/07/28	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2046	07/05/2026	124.95 Put	Bond Future	3874.1000	3.8741	3505.8600	3.5059	9.505	0.0000	0.0000
2025/07/28	2046	06/08/2026		Bond Future	123.3104	123.3104	123.6859	123.6859	0.304	0.0000	0.0000
2025/07/28	2046	06/08/2026	122.38 Call	Bond Future	930.3800	0.9304	1305.8600	1.3059	40.358	0.0000	0.0000
2025/07/28	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	07/08/2025		Bond Future	117.3514	117.3514	116.8764	116.8764	0.405	0.0000	0.0000
2025/07/28	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	07/08/2025	119.89 Put	Bond Future	2538.5800	2.5386	3013.5700	3.0136	18.711	0.0000	0.0000
2025/07/28	2050	06/11/2025		Bond Future	119.5572	119.5572	119.0735	119.0735	0.405	0.0000	0.0000
2025/07/28	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	06/11/2025	124.42 Put	Bond Future	4862.7800	4.8628	5346.5100	5.3465	9.948	0.0000	0.0000
2025/07/28	2050	05/02/2026		Bond Future	119.3979	119.3979	118.9052	118.9052	0.413	0.0000	0.0000
2025/07/28	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	05/02/2026	122.82 Put	Bond Future	3422.0800	3.4221	3914.7700	3.9148	14.397	0.0000	0.0000
2025/07/28	2050	07/05/2026		Bond Future	121.6217	121.6217	121.1202	121.1202	0.412	0.0000	0.0000
2025/07/28	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	07/05/2026	124.07 Put	Bond Future	2448.3400	2.4483	2949.8100	2.9498	20.482	0.0000	0.0000
2025/07/28	2050	06/08/2026		Bond Future	121.4110	121.4110	120.9005	120.9005	0.420	0.0000	0.0000
2025/07/28	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	2050	06/08/2026	123.27 Put	Bond Future	1858.9900	1.8590	2369.4900	2.3695	27.461	0.0000	0.0000
2025/07/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	AL37	07/08/2025		Index Future	1160.8050	1160.8050	1162.2670	1162.2670	0.126	0.0000	0.0000
2025/07/28	AL37	06/11/2025		Index Future	1182.3350	1182.3350	1183.8300	1183.8300	0.126	0.0000	0.0000
2025/07/28	AL37	05/02/2026		Index Future	1204.3470	1204.3470	1205.8740	1205.8740	0.127	0.0000	0.0000
2025/07/28	AL37	07/05/2026		Index Future	1226.5100	1226.5100	1228.0750	1228.0750	0.128	0.0000	0.0000
2025/07/28	AL37	06/08/2026		Index Future	1248.6520	1248.6520	1250.2550	1250.2550	0.128	0.0000	0.0000
2025/07/28	AL7T	07/08/2025		Index Future	1404.1750	1404.1750	1406.3760	1406.3760	0.157	0.0000	0.0000
2025/07/28	AL7T	06/11/2025		Index Future	1430.2200	1430.2200	1432.4680	1432.4680	0.157	0.0000	0.0000
2025/07/28	AL7T	05/02/2026		Index Future	1456.8460	1456.8460	1459.1420	1459.1420	0.158	0.0000	0.0000
2025/07/28	AL7T	07/05/2026		Index Future	1483.6560	1483.6560	1486.0050	1486.0050	0.158	0.0000	0.0000
2025/07/28	AL7T	06/08/2026		Index Future	1510.4400	1510.4400	1512.8450	1512.8450	0.159	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
2025/07/28	ALBI	07/08/2025		Index Future	1191.5960	1191.5960	1193.0740	1193.0740	0.124	0.0000
2025/07/28	ALBI	06/11/2025		Index Future	1213.6980	1213.6980	1215.2090	1215.2090	0.124	0.0000
2025/07/28	ALBI	05/02/2026		Index Future	1236.2940	1236.2940	1237.8380	1237.8380	0.125	0.0000
2025/07/28	ALBI	07/05/2026		Index Future	1259.0450	1259.0450	1260.6270	1260.6270	0.126	0.0000
2025/07/28	ALBI	06/08/2026		Index Future	1281.7740	1281.7740	1283.3950	1283.3950	0.126	0.0000
2025/07/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/28	ES33	07/08/2025		Bond Future	10.4722	87.0864	10.4457	87.2136	0.253	0.0000	0.0000
2025/07/28	ES33	07/08/2025	13.56 Call	Bond Future	13281.7500	13.2818	13408.9700	13.4090	0.958	0.0000	0.0000
2025/07/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES33	06/11/2025		Bond Future	10.5990	84.9290	10.5713	85.0588	0.262	0.0000	0.0000
2025/07/28	ES33	06/11/2025	12.01 Call	Bond Future	6278.8100	6.2788	6408.5800	6.4086	2.067	0.0000	0.0000
2025/07/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES33	05/02/2026		Bond Future	10.7375	86.5302	10.7084	86.6625	0.271	0.0000	0.0000
2025/07/28	ES33	05/02/2026	11.49 Call	Bond Future	3334.7000	3.3347	3467.0300	3.4670	3.968	0.0000	0.0000
2025/07/28	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES33	07/05/2026		Bond Future	10.8844	84.3463	10.8539	84.4813	0.280	0.0000	0.0000
2025/07/28	ES33	07/05/2026	11.69 Call	Bond Future	3465.7500	3.4658	3600.7800	3.6008	3.896	0.0000	0.0000
2025/07/28	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES33	06/08/2026		Bond Future	11.0491	85.9011	11.0170	86.0389	0.291	0.0000	0.0000
2025/07/28	ES33	06/08/2026	12.02 Call	Bond Future	4032.4200	4.0324	4170.2400	4.1702	3.418	0.0000	0.0000
2025/07/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES42	07/08/2025		Bond Future	11.3466	81.3868	11.3152	81.5816	0.277	0.0000	0.0000
2025/07/28	ES42	07/08/2025	13.79 Call	Bond Future	13114.6000	13.1146	13309.3800	13.3094	1.485	0.0000	0.0000
2025/07/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES42	06/11/2025		Bond Future	11.4658	78.6516	11.4332	78.8502	0.284	0.0000	0.0000
2025/07/28	ES42	06/11/2025	12.39 Call	Bond Future	5317.7300	5.3177	5516.2800	5.5163	3.734	0.0000	0.0000
2025/07/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES42	05/02/2026		Bond Future	11.5890	80.1340	11.5551	80.3365	0.292	0.0000	0.0000
2025/07/28	ES42	05/02/2026	11.85 Call	Bond Future	1534.2900	1.5343	1736.7600	1.7368	13.196	0.0000	0.0000
2025/07/28	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	ES42	07/05/2026		Bond Future	11.7224	77.3610	11.6872	77.5675	0.300	0.0000	0.0000
2025/07/28	ES42	07/05/2026	12.20 Call	Bond Future	2719.6000	2.7196	2926.0500	2.9261	7.591	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/28	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/28	ES42	06/08/2026		Bond Future	11.8646	78.7852	11.8280	78.9957	0.308	0.0000
2025/07/28	ES42	06/08/2026	12.65 Call	Bond Future	4310.8400	4.3108	4521.3900	4.5214	4.884	0.0000
2025/07/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GOVI	07/08/2025		GOVI	1172.9870	1172.9870	1174.3030	1174.3030	0.112	0.0000
2025/07/28	GOVI	07/08/2025	1,011. Call 00	GOVI	1619870.0000	161.9870	1633030.0000	163.3030	0.812	0.0000
2025/07/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GOVI	06/11/2025		GOVI	1194.7440	1194.7440	1196.0890	1196.0890	0.113	0.0000
2025/07/28	GOVI	06/11/2025	1,112. Call 00	GOVI	827440.0000	82.7440	840890.0000	84.0890	1.625	0.0000
2025/07/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GOVI	05/02/2026		GOVI	1216.9860	1216.9860	1218.3620	1218.3620	0.113	0.0000
2025/07/28	GOVI	05/02/2026	1,150. Call 00	GOVI	669860.0000	66.9860	683620.0000	68.3620	2.054	0.0000
2025/07/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GOVI	07/05/2026		GOVI	1239.3820	1239.3820	1240.7920	1240.7920	0.114	0.0000
2025/07/28	GOVI	07/05/2026	1,177. Call 00	GOVI	623820.0000	62.3820	637920.0000	63.7920	2.260	0.0000
2025/07/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GOVI	06/08/2026		GOVI	1261.7560	1261.7560	1263.2030	1263.2030	0.115	0.0000
2025/07/28	GOVI	06/08/2026	1,189. Call 00	GOVI	727560.0000	72.7560	742030.0000	74.2030	1.989	0.0000
2025/07/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/28	IGOV	07/08/2025		Index Future	379.9620	379.9620	380.8590	380.8590	0.236	0.0000
2025/07/28	IGOV	06/11/2025		Index Future	387.1040	387.1040	388.0190	388.0190	0.236	0.0000
2025/07/28	IGOV	05/02/2026		Index Future	394.4030	394.4030	395.3380	395.3380	0.237	0.0000
2025/07/28	IGOV	07/05/2026		Index Future	401.7520	401.7520	402.7070	402.7070	0.238	0.0000
2025/07/28	IGOV	06/08/2026		Index Future	409.0940	409.0940	410.0700	410.0700	0.239	0.0000
2025/07/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/07/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/07/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/07/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/07/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/07/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/07/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/07/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/07/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/07/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/07/28	R033	07/08/2025		Bond Future	9.2313	107.7847	9.1852	108.0409	0.500	0.0000
2025/07/28	R033	07/08/2025	10.33 Call	Bond Future	5862.2900	5.8623	6118.2400	6.1182	4.366	0.0000
2025/07/28	R033	07/08/2025	10.33 Put	Bond Future	0.1800	0.0002	0.0100	0.0000	94.444	0.0000
2025/07/28	R033	06/11/2025		Bond Future	9.3135	104.7411	9.2651	105.0021	0.520	0.0000
2025/07/28	R033	06/11/2025	10.33 Call	Bond Future	5435.9800	5.4360	5668.9500	5.6690	4.286	0.0000
2025/07/28	R033	06/11/2025	10.33 Put	Bond Future	150.2900	0.1503	122.2800	0.1223	18.637	0.0000
2025/07/28	R033	05/02/2026		Bond Future	9.4018	106.6906	9.3509	106.9566	0.542	0.0000
2025/07/28	R033	05/02/2026	10.49 Call	Bond Future	5923.9000	5.9239	6141.9900	6.1420	3.682	0.0000
2025/07/28	R033	05/02/2026	10.49 Put	Bond Future	443.1000	0.4431	395.1200	0.3951	10.828	0.0000
2025/07/28	R033	07/05/2026		Bond Future	9.5008	103.6086	9.4472	103.8798	0.564	0.0000
2025/07/28	R033	07/05/2026	10.38 Call	Bond Future	5219.6100	5.2196	5419.0400	5.4190	3.821	0.0000
2025/07/28	R033	07/05/2026	10.38 Put	Bond Future	899.2600	0.8993	827.4700	0.8275	7.983	0.0000
2025/07/28	R033	06/08/2026		Bond Future	9.6150	105.4945	9.5585	105.7710	0.588	0.0000
2025/07/28	R033	06/08/2026	10.25 Call	Bond Future	4590.0400	4.5900	4769.6500	4.7697	3.913	0.0000
2025/07/28	R033	06/08/2026	10.25 Put	Bond Future	1549.7800	1.5498	1452.9000	1.4529	6.251	0.0000
2025/07/28	R035	07/08/2025	10.90 Call	Bond Future	5902.7700	5.9028	6144.4600	6.1445	4.095	0.0000
2025/07/28	R035	07/08/2025	10.90 Put	Bond Future	0.2100	0.0002	0.0200	0.0000	90.476	0.0000
2025/07/28	R035	07/08/2025	10.40 Call	Bond Future	3178.1600	3.1782	3407.4500	3.4075	7.215	0.0000
2025/07/28	R035	07/08/2025	10.40 Put	Bond Future	17.0200	0.0170	4.4300	0.0044	73.972	0.0000
2025/07/28	R035	07/08/2025	11.30 Call	Bond Future	8016.1600	8.0162	8258.0400	8.2580	3.017	0.0000
2025/07/28	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R035	07/08/2025	10.08 Put	Bond Future	164.2100	0.1642	81.3000	0.0813	50.490	0.0000
2025/07/28	R035	07/08/2025	10.08 Call	Bond Future	1510.6400	1.5106	1669.6100	1.6696	10.523	0.0000
2025/07/28	R035	07/08/2025	10.58 Put	Bond Future	3.8600	0.0039	0.6500	0.0007	83.161	0.0000
2025/07/28	R035	07/08/2025	10.58 Call	Bond Future	4164.9300	4.1649	4403.6000	4.4036	5.730	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
2025/07/28	R035	07/08/2025	11.34 Call	Bond Future	8223.7400	8.2237	8465.6200	8.4656	2.941	0.0000	0.0000
2025/07/28	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R035	07/08/2025		Bond Future	9.8479	98.0340	9.8067	98.2759	0.419	0.0000	0.0000
2025/07/28	R035	07/08/2025	12.65 Call	Bond Future	14662.2900	14.6623	14904.1700	14.9042	1.650	0.0000	0.0000
2025/07/28	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R035	07/08/2025	10.20 Call	Bond Future	2107.3800	2.1074	2304.2300	2.3042	9.341	0.0000	0.0000
2025/07/28	R035	07/08/2025	10.20 Put	Bond Future	74.8100	0.0748	29.7800	0.0298	60.192	0.0000	0.0000
2025/07/28	R035	07/08/2025	9.98 Call	Bond Future	1066.0000	1.0660	1183.2000	1.1832	10.994	0.0000	0.0000
2025/07/28	R035	07/08/2025	9.98 Put	Bond Future	296.5800	0.2966	171.9000	0.1719	42.039	0.0000	0.0000
2025/07/28	R035	07/08/2025	10.35 Call	Bond Future	2905.8400	2.9058	3129.9300	3.1299	7.712	0.0000	0.0000
2025/07/28	R035	07/08/2025	10.35 Put	Bond Future	25.1000	0.0251	7.3100	0.0073	70.876	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.30 Call	Bond Future	2904.6800	2.9047	3055.0400	3.0550	5.176	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.30 Put	Bond Future	894.5700	0.8946	798.4000	0.7984	10.750	0.0000	0.0000
2025/07/28	R035	06/11/2025		Bond Future	9.9438	95.3497	9.9008	95.5962	0.432	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.20 Call	Bond Future	6992.4500	6.9925	7213.9000	7.2139	3.167	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.20 Put	Bond Future	153.7600	0.1538	128.6800	0.1287	16.311	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.08 Put	Bond Future	1314.2000	1.3142	1190.3300	1.1903	9.426	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.08 Call	Bond Future	2089.7300	2.0897	2212.3900	2.2124	5.870	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.58 Put	Bond Future	531.9900	0.5320	465.6300	0.4656	12.474	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.58 Call	Bond Future	4081.9700	4.0820	4262.1400	4.2621	4.414	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.67 Call	Bond Future	9282.4700	9.2825	9518.0500	9.5181	2.538	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.67 Put	Bond Future	57.3200	0.0573	46.3700	0.0464	19.103	0.0000	0.0000
2025/07/28	R035	06/11/2025	9.91 Put	Bond Future	1740.0000	1.7400	1593.3000	1.5933	8.431	0.0000	0.0000
2025/07/28	R035	06/11/2025	9.91 Call	Bond Future	1546.3600	1.5464	1646.1900	1.6462	6.456	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.41 Put	Bond Future	732.0300	0.7320	648.3900	0.6484	11.426	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.41 Call	Bond Future	3351.2400	3.3512	3514.1300	3.5141	4.861	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.43 Call	Bond Future	8112.8600	8.1129	8342.5600	8.3426	2.831	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.43 Put	Bond Future	95.1300	0.0951	78.3000	0.0783	17.692	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.95 Call	Bond Future	10632.0400	10.6320	10872.7900	10.8728	2.264	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.95 Put	Bond Future	27.1000	0.0271	21.3200	0.0213	21.328	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.45 Call	Bond Future	8210.4400	8.2104	8440.7200	8.4407	2.805	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.45 Put	Bond Future	91.2100	0.0912	74.9600	0.0750	17.816	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.95 Put	Bond Future	256.6900	0.2567	218.7800	0.2188	14.769	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.95 Call	Bond Future	5788.9600	5.7890	5997.5800	5.9976	3.604	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.44 Put	Bond Future	692.4700	0.6925	612.0800	0.6121	11.609	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.44 Call	Bond Future	3476.8700	3.4769	3643.0100	3.6430	4.778	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.94 Put	Bond Future	261.9000	0.2619	223.3800	0.2234	14.708	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.94 Call	Bond Future	5741.3700	5.7414	5949.3800	5.9494	3.623	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.99 Call	Bond Future	10823.5900	10.8236	11064.9100	11.0649	2.230	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
2025/07/28	R035	06/11/2025	11.99 Put	Bond Future	24.0300	0.0240	18.8200	0.0188	21.681	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.50 Call	Bond Future	3732.5800	3.7326	3904.9600	3.9050	4.618	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.50 Put	Bond Future	619.0200	0.6190	544.8700	0.5449	11.979	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.15 Call	Bond Future	2336.5200	2.3365	2468.3000	2.4683	5.640	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.15 Put	Bond Future	1165.7800	1.1658	1051.0300	1.0510	9.843	0.0000	0.0000
2025/07/28	R035	06/11/2025	9.77 Put	Bond Future	2165.1700	2.1652	1999.7000	1.9997	7.642	0.0000	0.0000
2025/07/28	R035	06/11/2025	9.77 Call	Bond Future	1163.2900	1.1633	1244.3500	1.2444	6.968	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.00 Put	Bond Future	231.9200	0.2319	196.9500	0.1970	15.078	0.0000	0.0000
2025/07/28	R035	06/11/2025	11.00 Call	Bond Future	6027.5700	6.0276	6239.1300	6.2391	3.510	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.68 Call	Bond Future	4530.4500	4.5305	4719.5200	4.7195	4.173	0.0000	0.0000
2025/07/28	R035	06/11/2025	10.68 Put	Bond Future	438.8800	0.4389	381.4200	0.3814	13.092	0.0000	0.0000
2025/07/28	R035	05/02/2026	11.17 Call	Bond Future	6547.1700	6.5472	6748.4700	6.7485	3.075	0.0000	0.0000
2025/07/28	R035	05/02/2026	11.17 Put	Bond Future	544.9900	0.5450	495.0900	0.4951	9.156	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.67 Call	Bond Future	4434.2800	4.4343	4603.6900	4.6037	3.820	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.67 Put	Bond Future	1039.3000	1.0393	957.5100	0.9575	7.870	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.17 Put	Bond Future	1921.1200	1.9211	1795.6000	1.7956	6.534	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.17 Call	Bond Future	2604.1000	2.6041	2729.7800	2.7298	4.826	0.0000	0.0000
2025/07/28	R035	05/02/2026	11.00 Put	Bond Future	680.5200	0.6805	621.1400	0.6211	8.726	0.0000	0.0000
2025/07/28	R035	05/02/2026	11.00 Call	Bond Future	5807.7300	5.8077	5999.5500	5.9996	3.303	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.44 Put	Bond Future	1385.5400	1.3855	1284.9600	1.2850	7.259	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.44 Call	Bond Future	3546.3000	3.5463	3696.9200	3.6969	4.247	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.94 Put	Bond Future	735.6000	0.7356	672.5500	0.6726	8.571	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.94 Call	Bond Future	5551.1900	5.5512	5739.3400	5.7393	3.389	0.0000	0.0000
2025/07/28	R035	05/02/2026	12.44 Call	Bond Future	12263.4500	12.2635	12504.4100	12.5044	1.965	0.0000	0.0000
2025/07/28	R035	05/02/2026	12.44 Put	Bond Future	79.7500	0.0798	69.5100	0.0695	12.840	0.0000	0.0000
2025/07/28	R035	05/02/2026		Bond Future	10.0471	97.1246	10.0023	97.3758	0.447	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.79 Call	Bond Future	4922.2500	4.9223	5100.4400	5.1004	3.620	0.0000	0.0000
2025/07/28	R035	05/02/2026	10.79 Put	Bond Future	892.1600	0.8922	819.1500	0.8192	8.184	0.0000	0.0000
2025/07/28	R035	07/05/2026		Bond Future	10.1539	94.4069	10.1070	94.6630	0.462	0.0000	0.0000
2025/07/28	R035	07/05/2026	10.86 Call	Bond Future	5135.2700	5.1353	5305.9400	5.3059	3.323	0.0000	0.0000
2025/07/28	R035	07/05/2026	10.86 Put	Bond Future	1388.6900	1.3887	1303.2600	1.3033	6.152	0.0000	0.0000
2025/07/28	R035	06/08/2026		Bond Future	10.2752	96.1262	10.2262	96.3873	0.478	0.0000	0.0000
2025/07/28	R035	06/08/2026	11.06 Call	Bond Future	5722.1300	5.7221	5895.3300	5.8953	3.027	0.0000	0.0000
2025/07/28	R035	06/08/2026	11.06 Put	Bond Future	1676.6600	1.6767	1588.7500	1.5888	5.243	0.0000	0.0000
2025/07/28	R038	07/08/2025		Bond Future	10.4651	106.7915	10.4388	106.9776	0.251	0.0000	0.0000
2025/07/28	R038	07/08/2025	11.24 Call	Bond Future	5272.5100	5.2725	5457.2100	5.4572	3.503	0.0000	0.0000
2025/07/28	R038	07/08/2025	11.24 Put	Bond Future	1.6100	0.0016	0.2400	0.0002	85.093	0.0000	0.0000
2025/07/28	R038	06/11/2025		Bond Future	10.5731	103.2883	10.5458	103.4779	0.259	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	
2025/07/28	R038	06/11/2025	11.24 Call	Bond Future	5038.4400	5.0384	5172.8000	5.1728	2.667	0.0000	0.0000
2025/07/28	R038	06/11/2025	11.24 Put	Bond Future	569.6000	0.5696	514.3500	0.5144	9.700	0.0000	0.0000
2025/07/28	R038	06/11/2025	12.33 Call	Bond Future	11240.1100	11.2401	11420.4100	11.4204	1.604	0.0000	0.0000
2025/07/28	R038	06/11/2025	12.33 Put	Bond Future	58.8400	0.0588	49.5300	0.0495	15.823	0.0000	0.0000
2025/07/28	R038	06/11/2025	10.98 Put	Bond Future	938.8400	0.9388	861.1400	0.8611	8.276	0.0000	0.0000
2025/07/28	R038	06/11/2025	10.98 Call	Bond Future	3699.7700	3.6998	3811.6800	3.8117	3.025	0.0000	0.0000
2025/07/28	R038	05/02/2026		Bond Future	10.6865	105.2106	10.6580	105.4039	0.267	0.0000	0.0000
2025/07/28	R038	05/02/2026	11.44 Call	Bond Future	6091.5500	6.0916	6219.7600	6.2198	2.105	0.0000	0.0000
2025/07/28	R038	05/02/2026	11.44 Put	Bond Future	1166.2000	1.1662	1101.1100	1.1011	5.581	0.0000	0.0000
2025/07/28	R038	07/05/2026		Bond Future	10.8088	101.6600	10.7791	101.8571	0.275	0.0000	0.0000
2025/07/28	R038	07/05/2026	11.40 Call	Bond Future	5676.4600	5.6765	5796.2400	5.7962	2.110	0.0000	0.0000
2025/07/28	R038	07/05/2026	11.40 Put	Bond Future	1865.7200	1.8657	1788.4000	1.7884	4.144	0.0000	0.0000
2025/07/28	R038	06/08/2026		Bond Future	10.9433	103.5099	10.9123	103.7109	0.283	0.0000	0.0000
2025/07/28	R038	06/08/2026	11.77 Call	Bond Future	7217.3100	7.2173	7345.8700	7.3459	1.781	0.0000	0.0000
2025/07/28	R038	06/08/2026	11.77 Put	Bond Future	2064.3400	2.0643	1991.8400	1.9918	3.512	0.0000	0.0000
2025/07/28	R053	07/08/2025		Bond Future	11.0144	109.4829	10.9781	109.8108	0.329	0.0000	0.0000
2025/07/28	R053	07/08/2025	13.17 Call	Bond Future	16648.7800	16.6488	16976.7500	16.9768	1.970	0.0000	0.0000
2025/07/28	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R053	06/11/2025		Bond Future	11.1165	105.6513	11.0789	105.9854	0.338	0.0000	0.0000
2025/07/28	R053	06/11/2025	11.76 Call	Bond Future	6274.3000	6.2743	6514.4000	6.5144	3.827	0.0000	0.0000
2025/07/28	R053	06/11/2025	11.76 Put	Bond Future	837.3200	0.8373	743.2600	0.7433	11.233	0.0000	0.0000
2025/07/28	R053	05/02/2026		Bond Future	11.2225	107.6176	11.1835	107.9582	0.347	0.0000	0.0000
2025/07/28	R053	05/02/2026	11.49 Call	Bond Future	4978.4400	4.9784	5162.0100	5.1620	3.687	0.0000	0.0000
2025/07/28	R053	05/02/2026	11.49 Put	Bond Future	2694.5700	2.6946	2537.6000	2.5376	5.825	0.0000	0.0000
2025/07/28	R053	07/05/2026		Bond Future	11.3348	103.7341	11.2943	104.0811	0.357	0.0000	0.0000
2025/07/28	R053	07/05/2026	11.69 Call	Bond Future	6171.6900	6.1717	6367.2800	6.3673	3.169	0.0000	0.0000
2025/07/28	R053	07/05/2026	11.69 Put	Bond Future	3212.8000	3.2128	3061.3200	3.0613	4.715	0.0000	0.0000
2025/07/28	R053	06/08/2026		Bond Future	11.4563	105.6214	11.4142	105.9752	0.367	0.0000	0.0000
2025/07/28	R053	06/08/2026	12.28 Call	Bond Future	9334.8400	9.3348	9566.7800	9.5668	2.485	0.0000	0.0000
2025/07/28	R053	06/08/2026	12.28 Put	Bond Future	2824.7300	2.8247	2702.8900	2.7029	4.313	0.0000	0.0000
2025/07/28	R186	07/08/2025		Bond Future	7.7463	104.9573	7.7356	104.9712	0.139	0.0000	0.0000
2025/07/28	R186	07/08/2025	9.68 Call	Bond Future	2470.1300	2.4701	2484.1000	2.4841	0.566	0.0000	0.0000
2025/07/28	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R186	07/08/2025	10.25 Call	Bond Future	3182.4800	3.1825	3196.4500	3.1965	0.439	0.0000	0.0000
2025/07/28	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R186	07/08/2025	9.22 Call	Bond Future	1890.0600	1.8901	1904.0300	1.9040	0.739	0.0000	0.0000
2025/07/28	R186	06/11/2025		Bond Future	7.7982	106.9041	7.7848	106.9184	0.173	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	
2025/07/28	R186	06/11/2025	8.13 Call	Bond Future	428.1700	0.4282	436.7800	0.4368	2.011	0.0000	0.0000
2025/07/28	R186	06/11/2025	8.13 Put	Bond Future	75.0200	0.0750	69.2600	0.0693	7.678	0.0000	0.0000
2025/07/28	R186	05/02/2026		Bond Future	7.8795	103.5890	7.8617	103.6038	0.226	0.0000	0.0000
2025/07/28	R186	05/02/2026	8.43 Call	Bond Future	551.3800	0.5514	561.0800	0.5611	1.759	0.0000	0.0000
2025/07/28	R186	05/02/2026	8.43 Put	Bond Future	94.7500	0.0948	89.6500	0.0897	5.383	0.0000	0.0000
2025/07/28	R186	07/05/2026		Bond Future	8.0754	105.4935	8.0496	105.5088	0.320	0.0000	0.0000
2025/07/28	R186	07/05/2026	8.69 Call	Bond Future	483.7000	0.4837	493.4800	0.4935	2.022	0.0000	0.0000
2025/07/28	R186	07/05/2026	8.69 Put	Bond Future	120.1900	0.1202	114.6400	0.1146	4.618	0.0000	0.0000
2025/07/28	R186	06/08/2026		Bond Future	8.5698	102.1094	8.5250	102.1253	0.523	0.0000	0.0000
2025/07/28	R186	06/08/2026	8.57 Call	Bond Future	180.5400	0.1805	187.9200	0.1879	4.088	0.0000	0.0000
2025/07/28	R186	06/08/2026	8.57 Put	Bond Future	180.4700	0.1805	171.9000	0.1719	4.749	0.0000	0.0000
2025/07/28	R202	07/08/2025		Bond Future	268.3120	268.3120	268.3206	268.3206	0.003	0.0000	0.0000
2025/07/28	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R202	07/08/2025	271.60 Put	Bond Future	3288.0400	3.2880	3279.4200	3.2794	0.262	0.0000	0.0000
2025/07/28	R202	06/11/2025		Bond Future	273.3553	273.3553	273.3644	273.3644	0.003	0.0000	0.0000
2025/07/28	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R202	06/11/2025	275.64 Put	Bond Future	2284.7400	2.2847	2275.5700	2.2756	0.401	0.0000	0.0000
2025/07/28	R202	05/02/2026		Bond Future	273.1714	273.1714	273.1811	273.1811	0.004	0.0000	0.0000
2025/07/28	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R202	05/02/2026	277.82 Put	Bond Future	4648.6400	4.6486	4638.8900	4.6389	0.210	0.0000	0.0000
2025/07/28	R202	07/05/2026		Bond Future	278.2596	278.2596	278.2704	278.2704	0.004	0.0000	0.0000
2025/07/28	R202	07/05/2026	277.55 Call	Bond Future	709.6400	0.7096	720.3500	0.7204	1.509	0.0000	0.0000
2025/07/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R202	06/08/2026		Bond Future	277.9665	277.9665	277.9780	277.9780	0.004	0.0000	0.0000
2025/07/28	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R202	06/08/2026	278.86 Put	Bond Future	893.5400	0.8935	882.0300	0.8820	1.288	0.0000	0.0000
2025/07/28	R209	07/08/2025		Bond Future	10.1178	77.4281	10.0917	77.5673	0.258	0.0000	0.0000
2025/07/28	R209	07/08/2025	12.68 Call	Bond Future	12149.8400	12.1498	12289.0100	12.2890	1.145	0.0000	0.0000
2025/07/28	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R209	06/11/2025		Bond Future	10.2099	75.7125	10.1828	75.8544	0.266	0.0000	0.0000
2025/07/28	R209	06/11/2025	11.27 Call	Bond Future	5500.5800	5.5006	5617.7100	5.6177	2.129	0.0000	0.0000
2025/07/28	R209	06/11/2025	11.27 Put	Bond Future	217.3500	0.2174	192.5800	0.1926	11.396	0.0000	0.0000
2025/07/28	R209	05/02/2026		Bond Future	10.3068	77.1217	10.2787	77.2663	0.273	0.0000	0.0000
2025/07/28	R209	05/02/2026	10.93 Call	Bond Future	4128.7600	4.1288	4219.3100	4.2193	2.193	0.0000	0.0000
2025/07/28	R209	05/02/2026	10.93 Put	Bond Future	1018.9200	1.0189	964.8300	0.9648	5.309	0.0000	0.0000
2025/07/28	R209	07/05/2026		Bond Future	10.4116	75.3882	10.3823	75.5357	0.281	0.0000	0.0000
2025/07/28	R209	07/05/2026	11.07 Call	Bond Future	4565.6600	4.5657	4657.4100	4.6574	2.010	0.0000	0.0000
2025/07/28	R209	07/05/2026	11.07 Put	Bond Future	1347.2700	1.3473	1291.5600	1.2916	4.135	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
2025/07/28	R209	06/08/2026		Bond Future	10.5278	76.7610	10.4973	76.9114	0.290	0.0000
2025/07/28	R209	06/08/2026	11.39 Call	Bond Future	5568.4800	5.5685	5666.4100	5.6664	1.759	0.0000
2025/07/28	R209	06/08/2026	11.39 Put	Bond Future	1474.0300	1.4740	1421.5300	1.4215	3.562	0.0000
2025/07/28	R210	07/08/2025		Bond Future	250.8386	250.8386	250.9046	250.9046	0.026	0.0000
2025/07/28	R210	07/08/2025	248.44 Call	Bond Future	2398.6300	2.3986	2464.6000	2.4646	2.750	0.0000
2025/07/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R210	06/11/2025		Bond Future	252.1272	252.1272	252.1948	252.1948	0.027	0.0000
2025/07/28	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	54.7500	0.0548	100.000	0.0000
2025/07/28	R210	06/11/2025	252.14 Put	Bond Future	12.8500	0.0129	0.0000	0.0000	(100.000)	0.0000
2025/07/28	R210	05/02/2026		Bond Future	256.8808	256.8808	256.9501	256.9501	0.027	0.0000
2025/07/28	R210	05/02/2026	253.10 Call	Bond Future	3780.8300	3.7808	3850.0900	3.8501	1.832	0.0000
2025/07/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R210	07/05/2026		Bond Future	258.1837	258.1837	258.2549	258.2549	0.028	0.0000
2025/07/28	R210	07/05/2026	255.40 Call	Bond Future	2783.7400	2.7837	2854.9000	2.8549	2.556	0.0000
2025/07/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R210	06/08/2026		Bond Future	262.9498	262.9498	263.0231	263.0231	0.028	0.0000
2025/07/28	R210	06/08/2026	259.84 Call	Bond Future	3109.7700	3.1098	3183.0700	3.1831	2.357	0.0000
2025/07/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R213	07/08/2025		Bond Future	8.7141	95.7121	8.6680	95.9024	0.528	0.0000
2025/07/28	R213	07/08/2025	11.66 Call	Bond Future	11244.9800	11.2450	11435.3500	11.4354	1.693	0.0000
2025/07/28	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R213	06/11/2025		Bond Future	8.7852	93.9360	8.7365	94.1300	0.555	0.0000
2025/07/28	R213	06/11/2025	10.05 Call	Bond Future	4944.2200	4.9442	5123.2000	5.1232	3.620	0.0000
2025/07/28	R213	06/11/2025	10.05 Put	Bond Future	77.8800	0.0779	62.8600	0.0629	19.286	0.0000
2025/07/28	R213	05/02/2026		Bond Future	8.8647	95.6846	8.8129	95.8823	0.584	0.0000
2025/07/28	R213	05/02/2026	9.89 Call	Bond Future	4164.3500	4.1644	4324.0900	4.3241	3.836	0.0000
2025/07/28	R213	05/02/2026	9.89 Put	Bond Future	349.9900	0.3500	311.9700	0.3120	10.863	0.0000
2025/07/28	R213	07/05/2026		Bond Future	8.9500	93.8921	8.8950	94.0938	0.615	0.0000
2025/07/28	R213	07/05/2026	9.80 Call	Bond Future	3743.4600	3.7435	3889.4700	3.8895	3.900	0.0000
2025/07/28	R213	07/05/2026	9.80 Put	Bond Future	696.0900	0.6961	640.4800	0.6405	7.989	0.0000
2025/07/28	R213	06/08/2026		Bond Future	9.0549	95.6028	8.9961	95.8085	0.649	0.0000
2025/07/28	R213	06/08/2026	9.69 Call	Bond Future	3285.0900	3.2851	3418.8200	3.4188	4.071	0.0000
2025/07/28	R213	06/08/2026	9.69 Put	Bond Future	1098.3900	1.0984	1026.4900	1.0265	6.546	0.0000
2025/07/28	R214	07/08/2025		Bond Future	10.8138	70.7698	10.7826	70.9455	0.289	0.0000
2025/07/28	R214	07/08/2025	12.97 Call	Bond Future	10682.7400	10.6827	10858.5100	10.8585	1.645	0.0000
2025/07/28	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/28	R214	06/11/2025		Bond Future	10.9140	68.7847	10.8817	68.9638	0.296	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	
2025/07/28	R214	06/11/2025	11.64 Call	Bond Future	4311.3500	4.3114	4442.2900	4.4423	3.037	0.0000	0.0000
2025/07/28	R214	06/11/2025	11.64 Put	Bond Future	459.0100	0.4590	410.8400	0.4108	10.494	0.0000	0.0000
2025/07/28	R214	05/02/2026		Bond Future	11.0200	70.0650	10.9866	70.2476	0.303	0.0000	0.0000
2025/07/28	R214	05/02/2026	11.26 Call	Bond Future	2950.8800	2.9509	3045.9100	3.0459	3.220	0.0000	0.0000
2025/07/28	R214	05/02/2026	11.26 Put	Bond Future	1660.9600	1.6610	1573.4100	1.5734	5.271	0.0000	0.0000
2025/07/28	R214	07/05/2026		Bond Future	11.1274	68.0550	11.0928	68.2410	0.311	0.0000	0.0000
2025/07/28	R214	07/05/2026	11.53 Call	Bond Future	3985.8800	3.9859	4091.4900	4.0915	2.650	0.0000	0.0000
2025/07/28	R214	07/05/2026	11.53 Put	Bond Future	1874.3700	1.8744	1793.9100	1.7939	4.293	0.0000	0.0000
2025/07/28	R214	06/08/2026		Bond Future	11.2456	69.2944	11.2097	69.4841	0.319	0.0000	0.0000
2025/07/28	R214	06/08/2026	11.97 Call	Bond Future	5488.1000	5.4881	5608.0500	5.6081	2.186	0.0000	0.0000
2025/07/28	R214	06/08/2026	11.97 Put	Bond Future	1819.5500	1.8196	1749.8000	1.7498	3.833	0.0000	0.0000
2025/07/28	R248	07/08/2025		Bond Future	11.0896	84.6648	11.0583	84.8807	0.282	0.0000	0.0000
2025/07/28	R248	07/08/2025	13.21 Call	Bond Future	12630.8100	12.6308	12846.6600	12.8467	1.709	0.0000	0.0000
2025/07/28	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	R248	06/11/2025		Bond Future	11.1950	81.7959	11.1626	82.0159	0.289	0.0000	0.0000
2025/07/28	R248	06/11/2025	11.74 Call	Bond Future	4361.6900	4.3617	4505.6800	4.5057	3.301	0.0000	0.0000
2025/07/28	R248	06/11/2025	11.74 Put	Bond Future	807.9800	0.8080	732.0100	0.7320	9.402	0.0000	0.0000
2025/07/28	R248	05/02/2026		Bond Future	11.3065	83.3185	11.2729	83.5426	0.297	0.0000	0.0000
2025/07/28	R248	05/02/2026	11.46 Call	Bond Future	3299.1800	3.2992	3408.3300	3.4083	3.308	0.0000	0.0000
2025/07/28	R248	05/02/2026	11.46 Put	Bond Future	2288.2200	2.2882	2173.2100	2.1732	5.026	0.0000	0.0000
2025/07/28	R248	07/05/2026		Bond Future	11.4189	80.4101	11.3841	80.6387	0.305	0.0000	0.0000
2025/07/28	R248	07/05/2026	11.72 Call	Bond Future	4496.6800	4.4967	4619.5000	4.6195	2.731	0.0000	0.0000
2025/07/28	R248	07/05/2026	11.72 Put	Bond Future	2566.8500	2.5669	2461.1500	2.4612	4.118	0.0000	0.0000
2025/07/28	R248	06/08/2026		Bond Future	11.5424	81.8742	11.5062	82.1071	0.313	0.0000	0.0000
2025/07/28	R248	06/08/2026	12.37 Call	Bond Future	7049.1700	7.0492	7201.7400	7.2017	2.164	0.0000	0.0000
2025/07/28	R248	06/08/2026	12.37 Put	Bond Future	2024.2200	2.0242	1943.8300	1.9438	3.971	0.0000	0.0000
2025/07/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

