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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2025 TO 29/07/2025

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
2025/07/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2029	07/08/2025		Bond Future	139.1159	139.1159	138.8782	138.8782	0.171	0.0000	0.0000
2025/07/29	2029	07/08/2025	137.41 Call	Bond Future	1705.9300	1.7059	1468.1800	1.4682	13.937	0.0000	0.0000
2025/07/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2029	06/11/2025		Bond Future	140.2926	140.2926	140.0506	140.0506	0.173	0.0000	0.0000
2025/07/29	2029	06/11/2025	139.79 Call	Bond Future	502.6200	0.5026	260.5900	0.2606	48.154	0.0000	0.0000
2025/07/29	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
2025/07/29	2029	05/02/2026		Bond Future	142.9380	142.9380	142.6916	0.172	0.0000	0.0000
2025/07/29	2029	05/02/2026	140.11 Call	Bond Future	2828.0100	2.8280	2581.6200	2.5816	8.712	0.0000
2025/07/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2029	07/05/2026		Bond Future	144.1393	144.1393	143.8886	143.8886	0.174	0.0000
2025/07/29	2029	07/05/2026	141.82 Call	Bond Future	2319.2500	2.3193	2068.5900	2.0686	10.808	0.0000
2025/07/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2029	06/08/2026		Bond Future	146.8010	146.8010	146.5462	146.5462	0.174	0.0000
2025/07/29	2029	06/08/2026	144.10 Call	Bond Future	2701.0000	2.7010	2446.1500	2.4462	9.435	0.0000
2025/07/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2030	07/08/2025	8.72 Put	Bond Future	16.6600	0.0167	12.5900	0.0126	24.430	0.0000
2025/07/29	2030	07/08/2025	8.72 Call	Bond Future	1436.8100	1.4368	1434.7500	1.4348	0.143	0.0000
2025/07/29	2030	07/08/2025	9.22 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/07/29	2030	07/08/2025	9.22 Call	Bond Future	3188.8900	3.1889	3190.8900	3.1909	0.063	0.0000
2025/07/29	2030	07/08/2025	9.81 Call	Bond Future	5225.4800	5.2255	5227.4900	5.2275	0.038	0.0000
2025/07/29	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2030	07/08/2025	12.12 Call	Bond Future	12702.4300	12.7024	12704.4400	12.7044	0.016	0.0000
2025/07/29	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2030	07/08/2025	10.48 Call	Bond Future	7473.8900	7.4739	7475.9000	7.4759	0.027	0.0000
2025/07/29	2030	07/08/2025		Bond Future	8.3265	99.0582	8.3260	99.0602	0.007	0.0000
2025/07/29	2030	07/08/2025	11.11 Call	Bond Future	9527.6000	9.5276	9529.6100	9.5296	0.021	0.0000
2025/07/29	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	2030	06/11/2025		Bond Future	8.3787	100.8957	8.3781	100.8979	0.008	0.0000
2025/07/29	2030	06/11/2025	9.54 Call	Bond Future	3974.7900	3.9748	3975.7300	3.9757	0.024	0.0000
2025/07/29	2030	06/11/2025	9.54 Put	Bond Future	46.2200	0.0462	44.9700	0.0450	2.704	0.0000
2025/07/29	2030	06/11/2025	8.72 Put	Bond Future	423.1600	0.4232	418.6800	0.4187	1.059	0.0000
2025/07/29	2030	06/11/2025	8.72 Call	Bond Future	1598.1400	1.5981	1595.8500	1.5959	0.143	0.0000
2025/07/29	2030	06/11/2025	9.22 Put	Bond Future	127.7900	0.1278	125.3400	0.1253	1.917	0.0000
2025/07/29	2030	06/11/2025	9.22 Call	Bond Future	2993.2900	2.9933	2993.0300	2.9930	0.009	0.0000
2025/07/29	2030	06/11/2025	10.08 Call	Bond Future	5695.4400	5.6954	5697.3900	5.6974	0.034	0.0000
2025/07/29	2030	06/11/2025	10.08 Put	Bond Future	5.5900	0.0056	5.3500	0.0054	4.293	0.0000
2025/07/29	2030	05/02/2026		Bond Future	8.4374	98.7659	8.4367	98.7683	0.009	0.0000
2025/07/29	2030	05/02/2026	9.49 Call	Bond Future	3622.7400	3.6227	3622.9000	3.6229	0.004	0.0000
2025/07/29	2030	05/02/2026	9.49 Put	Bond Future	235.6900	0.2357	233.4800	0.2335	0.938	0.0000
2025/07/29	2030	07/05/2026		Bond Future	8.5202	100.5819	8.5193	100.5846	0.010	0.0000
2025/07/29	2030	07/05/2026	9.39 Call	Bond Future	3166.5700	3.1666	3166.6100	3.1666	0.001	0.0000
2025/07/29	2030	07/05/2026	9.39 Put	Bond Future	512.1600	0.5122	509.5300	0.5095	0.514	0.0000
2025/07/29	2030	06/08/2026		Bond Future	8.6288	98.4054	8.6278	98.4084	0.012	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
2025/07/29	2030	06/08/2026	9.22 Call	Bond Future		2594.6300	2.5946	2594.7100	2.5947	0.003	0.0000	0.0000
2025/07/29	2030	06/08/2026	9.22 Put	Bond Future		892.9400	0.8929	889.9900	0.8900	0.330	0.0000	0.0000
2025/07/29	2031	07/08/2025		Bond Future		107.6710	107.6710	107.7252	107.7252	0.050	0.0000	0.0000
2025/07/29	2031	07/08/2025	107.65 Call	Bond Future		113.2000	0.1132	139.3200	0.1393	23.074	0.0000	0.0000
2025/07/29	2031	07/08/2025	107.65 Put	Bond Future		92.2200	0.0922	64.1500	0.0642	30.438	0.0000	0.0000
2025/07/29	2031	06/11/2025		Bond Future		109.6949	109.6949	109.7503	109.7503	0.051	0.0000	0.0000
2025/07/29	2031	06/11/2025	109.69 Call	Bond Future		269.5000	0.2695	297.0200	0.2970	10.212	0.0000	0.0000
2025/07/29	2031	06/11/2025	109.69 Put	Bond Future		264.5800	0.2646	236.6900	0.2367	10.541	0.0000	0.0000
2025/07/29	2031	05/02/2026		Bond Future		109.3772	109.3772	109.4339	109.4339	0.052	0.0000	0.0000
2025/07/29	2031	05/02/2026	111.76 Call	Bond Future		0.0900	0.0001	0.1200	0.0001	33.333	0.0000	0.0000
2025/07/29	2031	05/02/2026	111.76 Put	Bond Future		2382.8600	2.3829	2326.1900	2.3262	2.378	0.0000	0.0000
2025/07/29	2031	07/05/2026		Bond Future		111.4144	111.4144	111.4724	111.4724	0.052	0.0000	0.0000
2025/07/29	2031	07/05/2026	113.84 Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/07/29	2031	07/05/2026	113.84 Put	Bond Future		2425.6300	2.4256	2367.6000	2.3676	2.392	0.0000	0.0000
2025/07/29	2031	06/08/2026		Bond Future		111.0437	111.0437	111.1032	111.1032	0.054	0.0000	0.0000
2025/07/29	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2031	06/08/2026	113.81 Put	Bond Future		2766.2600	2.7663	2706.8100	2.7068	2.149	0.0000	0.0000
2025/07/29	2032	07/08/2025	9.40 Put	Bond Future		34.1000	0.0341	26.5000	0.0265	22.287	0.0000	0.0000
2025/07/29	2032	07/08/2025	9.40 Call	Bond Future		1884.6500	1.8847	1880.9900	1.8810	0.194	0.0000	0.0000
2025/07/29	2032	07/08/2025	9.90 Put	Bond Future		0.4100	0.0004	0.2100	0.0002	48.780	0.0000	0.0000
2025/07/29	2032	07/08/2025	9.90 Call	Bond Future		4156.8100	4.1568	4160.5500	4.1606	0.090	0.0000	0.0000
2025/07/29	2032	07/08/2025	10.59 Call	Bond Future		7223.2300	7.2232	7227.1700	7.2272	0.055	0.0000	0.0000
2025/07/29	2032	07/08/2025	10.59 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2032	07/08/2025		Bond Future		9.0097	99.2699	9.0089	99.2738	0.009	0.0000	0.0000
2025/07/29	2032	07/08/2025	12.01 Call	Bond Future		13138.5500	13.1386	13142.4900	13.1425	0.030	0.0000	0.0000
2025/07/29	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2032	06/11/2025		Bond Future		9.0862	96.9510	9.0854	96.9551	0.010	0.0000	0.0000
2025/07/29	2032	06/11/2025	10.42 Call	Bond Future		6035.2100	6.0352	6037.1800	6.0372	0.033	0.0000	0.0000
2025/07/29	2032	06/11/2025	10.42 Put	Bond Future		80.1000	0.0801	77.9800	0.0780	2.647	0.0000	0.0000
2025/07/29	2032	06/11/2025	9.40 Put	Bond Future		721.4900	0.7215	714.2100	0.7142	1.009	0.0000	0.0000
2025/07/29	2032	06/11/2025	9.40 Call	Bond Future		2165.7600	2.1658	2162.5700	2.1626	0.147	0.0000	0.0000
2025/07/29	2032	06/11/2025	9.90 Put	Bond Future		258.4300	0.2584	253.9400	0.2539	1.737	0.0000	0.0000
2025/07/29	2032	06/11/2025	9.90 Call	Bond Future		3948.4900	3.9485	3948.0900	3.9481	0.010	0.0000	0.0000
2025/07/29	2032	06/11/2025	10.89 Call	Bond Future		7966.1500	7.9662	7969.3800	7.9694	0.041	0.0000	0.0000
2025/07/29	2032	06/11/2025	10.89 Put	Bond Future		23.6600	0.0237	22.8000	0.0228	3.635	0.0000	0.0000
2025/07/29	2032	05/02/2026		Bond Future		9.1691	98.7557	9.1681	98.7600	0.011	0.0000	0.0000
2025/07/29	2032	05/02/2026	10.16 Call	Bond Future		4775.4800	4.7755	4775.9100	4.7759	0.009	0.0000	0.0000
2025/07/29	2032	05/02/2026	10.16 Put	Bond Future		450.2600	0.4503	446.3300	0.4463	0.873	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
2025/07/29	2032	07/05/2026		Bond Future	9.2632	96.4117	9.2621	96.4164	0.012	0.0000	0.0000
2025/07/29	2032	07/05/2026	10.14 Call	Bond Future	4538.0600	4.5381	4538.5100	4.5385	0.010	0.0000	0.0000
2025/07/29	2032	07/05/2026	10.14 Put	Bond Future	829.8600	0.8299	825.6200	0.8256	0.511	0.0000	0.0000
2025/07/29	2032	06/08/2026		Bond Future	9.3741	98.1674	9.3728	98.1725	0.013	0.0000	0.0000
2025/07/29	2032	06/08/2026	10.12 Call	Bond Future	4267.2400	4.2672	4267.9200	4.2679	0.016	0.0000	0.0000
2025/07/29	2032	06/08/2026	10.12 Put	Bond Future	1217.2100	1.2172	1212.8000	1.2128	0.362	0.0000	0.0000
2025/07/29	2033	07/08/2025		Bond Future	130.0881	130.0881	130.0478	130.0478	0.031	0.0000	0.0000
2025/07/29	2033	07/08/2025	128.65 Call	Bond Future	1438.1300	1.4381	1397.8000	1.3978	2.804	0.0000	0.0000
2025/07/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2033	06/11/2025		Bond Future	130.9953	130.9953	130.9544	130.9544	0.031	0.0000	0.0000
2025/07/29	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2033	06/11/2025	133.14 Put	Bond Future	2144.7100	2.1447	2185.6300	2.1856	1.908	0.0000	0.0000
2025/07/29	2033	05/02/2026		Bond Future	133.4654	133.4654	133.4239	133.4239	0.031	0.0000	0.0000
2025/07/29	2033	05/02/2026	132.88 Call	Bond Future	585.3800	0.5854	543.9300	0.5439	7.081	0.0000	0.0000
2025/07/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2033	07/05/2026		Bond Future	134.3884	134.3884	134.3465	134.3465	0.031	0.0000	0.0000
2025/07/29	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2033	07/05/2026	135.16 Put	Bond Future	771.6300	0.7716	813.5400	0.8135	5.431	0.0000	0.0000
2025/07/29	2033	06/08/2026		Bond Future	136.8701	136.8701	136.8279	136.8279	0.031	0.0000	0.0000
2025/07/29	2033	06/08/2026	134.25 Call	Bond Future	2620.1400	2.6201	2577.9300	2.5779	1.611	0.0000	0.0000
2025/07/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.50 Put	Bond Future	239.3600	0.2394	221.6100	0.2216	7.416	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.50 Call	Bond Future	1094.5400	1.0945	1052.8400	1.0528	3.810	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.00 Put	Bond Future	3.0100	0.0030	1.9600	0.0020	34.884	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.00 Call	Bond Future	3772.3700	3.7724	3747.3700	3.7474	0.663	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.83 Call	Bond Future	8313.3500	8.3134	8289.4000	8.2894	0.288	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.45 Call	Bond Future	6276.9200	6.2769	6252.9600	6.2530	0.382	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.45 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/29	2037	07/08/2025	12.17 Call	Bond Future	10075.1000	10.0751	10051.1500	10.0512	0.238	0.0000	0.0000
2025/07/29	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.42 Call	Bond Future	6113.0300	6.1130	6089.0700	6.0891	0.392	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.42 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.55 Put	Bond Future	170.0300	0.1700	153.9900	0.1540	9.434	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.55 Call	Bond Future	1322.8900	1.3229	1282.9000	1.2829	3.023	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.64 Put	Bond Future	86.6400	0.0866	74.8400	0.0748	13.620	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.64 Call	Bond Future	1771.7700	1.7718	1736.0200	1.7360	2.018	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.82 Call	Bond Future	8260.6800	8.2607	8236.7300	8.2367	0.290	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
2025/07/29	2037	07/08/2025	11.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.07 Call	Bond Future		4167.8500	4.1679	4143.3500	4.1434	0.588	0.0000	0.0000
2025/07/29	2037	07/08/2025	11.07 Put	Bond Future		1.4000	0.0014	0.8500	0.0009	39.286	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.34 Put	Bond Future		612.4100	0.6124	596.6600	0.5967	2.572	0.0000	0.0000
2025/07/29	2037	07/08/2025	10.34 Call	Bond Future		505.4300	0.5054	465.7300	0.4657	7.855	0.0000	0.0000
2025/07/29	2037	07/08/2025		Bond Future		10.3577	87.9691	10.3616	87.9451	0.038	0.0000	0.0000
2025/07/29	2037	07/08/2025	13.01 Call	Bond Future		14196.5100	14.1965	14172.5600	14.1726	0.169	0.0000	0.0000
2025/07/29	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2037	06/11/2025		Bond Future		10.4571	89.6008	10.4612	89.5766	0.039	0.0000	0.0000
2025/07/29	2037	06/11/2025	11.63 Call	Bond Future		6810.4300	6.8104	6784.2000	6.7842	0.385	0.0000	0.0000
2025/07/29	2037	06/11/2025	11.63 Put	Bond Future		216.3000	0.2163	214.3300	0.2143	0.911	0.0000	0.0000
2025/07/29	2037	06/11/2025	10.50 Put	Bond Future		1667.7600	1.6678	1670.2500	1.6703	0.149	0.0000	0.0000
2025/07/29	2037	06/11/2025	10.50 Call	Bond Future		1922.0800	1.9221	1900.3100	1.9003	1.133	0.0000	0.0000
2025/07/29	2037	06/11/2025	11.00 Put	Bond Future		714.4900	0.7145	712.9300	0.7129	0.218	0.0000	0.0000
2025/07/29	2037	06/11/2025	11.00 Call	Bond Future		3856.2900	3.8563	3830.4700	3.8305	0.670	0.0000	0.0000
2025/07/29	2037	06/11/2025	12.16 Call	Bond Future		9404.8600	9.4049	9379.6000	9.3796	0.269	0.0000	0.0000
2025/07/29	2037	06/11/2025	12.16 Put	Bond Future		57.8300	0.0578	56.8300	0.0568	1.729	0.0000	0.0000
2025/07/29	2037	05/02/2026	12.27 Call	Bond Future		9451.1500	9.4512	9425.7800	9.4258	0.268	0.0000	0.0000
2025/07/29	2037	05/02/2026	12.27 Put	Bond Future		262.1100	0.2621	261.3300	0.2613	0.298	0.0000	0.0000
2025/07/29	2037	05/02/2026	10.90 Put	Bond Future		1698.5700	1.6986	1701.2700	1.7013	0.159	0.0000	0.0000
2025/07/29	2037	05/02/2026	10.90 Call	Bond Future		3627.0200	3.6270	3605.1300	3.6051	0.604	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.86 Call	Bond Future		7626.9900	7.6270	7601.7300	7.6017	0.331	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.86 Put	Bond Future		517.0500	0.5171	516.3800	0.5164	0.130	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.36 Call	Bond Future		5454.9400	5.4549	5430.7200	5.4307	0.444	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.36 Put	Bond Future		987.1600	0.9872	987.5300	0.9875	0.037	0.0000	0.0000
2025/07/29	2037	05/02/2026	10.65 Put	Bond Future		2250.8200	2.2508	2255.5100	2.2555	0.208	0.0000	0.0000
2025/07/29	2037	05/02/2026	10.65 Call	Bond Future		2753.7100	2.7537	2733.8100	2.7338	0.723	0.0000	0.0000
2025/07/29	2037	05/02/2026	12.73 Call	Bond Future		11544.4900	11.5445	11519.3100	11.5193	0.218	0.0000	0.0000
2025/07/29	2037	05/02/2026	12.73 Put	Bond Future		112.3200	0.1123	111.7300	0.1117	0.525	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.40 Put	Bond Future		940.6300	0.9406	940.8600	0.9409	0.024	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.40 Call	Bond Future		5624.2300	5.6242	5599.8700	5.5999	0.433	0.0000	0.0000
2025/07/29	2037	05/02/2026		Bond Future		10.5632	87.0103	10.5674	86.9857	0.040	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.20 Call	Bond Future		4792.2100	4.7922	4768.6200	4.7686	0.492	0.0000	0.0000
2025/07/29	2037	05/02/2026	11.20 Put	Bond Future		1195.6100	1.1956	1196.6100	1.1966	0.084	0.0000	0.0000
2025/07/29	2037	07/05/2026	12.40 Call	Bond Future		9573.3000	9.5733	9548.4700	9.5485	0.259	0.0000	0.0000
2025/07/29	2037	07/05/2026	12.40 Put	Bond Future		511.1600	0.5112	511.1400	0.5111	0.004	0.0000	0.0000
2025/07/29	2037	07/05/2026	10.95 Put	Bond Future		2308.3100	2.3083	2313.1500	2.3132	0.210	0.0000	0.0000
2025/07/29	2037	07/05/2026	10.95 Call	Bond Future		3814.1700	3.8142	3794.2000	3.7942	0.524	0.0000	0.0000
2025/07/29	2037	07/05/2026		Bond Future		10.6822	88.6098	10.6866	88.5850	0.041	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	
2025/07/29	2037	07/05/2026	11.32 Call	Bond Future		5161.5200	5.1615	5139.4600	5.1395	0.427	0.0000	0.0000
2025/07/29	2037	07/05/2026	11.32 Put	Bond Future		1633.6200	1.6336	1636.3700	1.6364	0.168	0.0000	0.0000
2025/07/29	2037	06/08/2026		Bond Future		10.8165	85.9640	10.8210	85.9390	0.042	0.0000	0.0000
2025/07/29	2037	06/08/2026	11.71 Call	Bond Future		6471.3900	6.4714	6449.2000	6.4492	0.343	0.0000	0.0000
2025/07/29	2037	06/08/2026	11.71 Put	Bond Future		1694.3100	1.6943	1697.1400	1.6971	0.167	0.0000	0.0000
2025/07/29	2038	07/08/2025		Bond Future		138.6808	138.6808	138.6851	138.6851	0.003	0.0000	0.0000
2025/07/29	2038	07/08/2025	139.56 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2038	07/08/2025	139.56 Put	Bond Future		879.1800	0.8792	874.9000	0.8749	0.487	0.0000	0.0000
2025/07/29	2038	06/11/2025		Bond Future		141.2878	141.2878	141.2923	141.2923	0.003	0.0000	0.0000
2025/07/29	2038	06/11/2025	143.88 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2038	06/11/2025	143.88 Put	Bond Future		2592.2400	2.5922	2587.7000	2.5877	0.175	0.0000	0.0000
2025/07/29	2038	05/02/2026		Bond Future		141.7856	141.7856	141.7904	141.7904	0.003	0.0000	0.0000
2025/07/29	2038	05/02/2026	143.20 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2038	05/02/2026	143.20 Put	Bond Future		1414.3900	1.4144	1409.6200	1.4096	0.337	0.0000	0.0000
2025/07/29	2038	07/05/2026		Bond Future		144.4268	144.4268	144.4322	144.4322	0.004	0.0000	0.0000
2025/07/29	2038	07/05/2026	144.53 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2038	07/05/2026	144.53 Put	Bond Future		103.1900	0.1032	97.8400	0.0978	5.185	0.0000	0.0000
2025/07/29	2038	06/08/2026		Bond Future		144.8898	144.8898	144.8957	144.8957	0.004	0.0000	0.0000
2025/07/29	2038	06/08/2026	144.72 Call	Bond Future		169.8400	0.1698	175.7200	0.1757	3.462	0.0000	0.0000
2025/07/29	2038	06/08/2026	144.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2040	07/08/2025	10.90 Put	Bond Future		409.4800	0.4095	330.4300	0.3304	19.305	0.0000	0.0000
2025/07/29	2040	07/08/2025	10.90 Call	Bond Future		872.5200	0.8725	931.7900	0.9318	6.793	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.20 Call	Bond Future		2416.4500	2.4165	2537.5200	2.5375	5.010	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.20 Put	Bond Future		47.3900	0.0474	30.1400	0.0301	36.400	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.50 Call	Bond Future		4215.8000	4.2158	4352.6400	4.3526	3.246	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.50 Put	Bond Future		2.7300	0.0027	1.2500	0.0013	54.212	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.60 Call	Bond Future		10480.7200	10.4807	10619.0400	10.6190	1.320	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.10 Put	Bond Future		106.1300	0.1061	73.9500	0.0740	30.321	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.10 Call	Bond Future		1846.8600	1.8469	1953.0000	1.9530	5.747	0.0000	0.0000
2025/07/29	2040	07/08/2025	10.80 Put	Bond Future		704.4000	0.7044	600.3400	0.6003	14.773	0.0000	0.0000
2025/07/29	2040	07/08/2025	10.80 Call	Bond Future		517.9000	0.5179	552.1600	0.5522	6.615	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.40 Put	Bond Future		7.5600	0.0076	3.8900	0.0039	48.545	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.40 Call	Bond Future		3612.7000	3.6127	3747.3500	3.7474	3.727	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.00 Call	Bond Future		7154.9400	7.1549	7293.2500	7.2933	1.933	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.00 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.00 Put	Bond Future		217.9500	0.2180	164.4400	0.1644	24.552	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.00 Call	Bond Future		1323.3700	1.3234	1408.1800	1.4082	6.409	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	
2025/07/29	2040	07/08/2025	11.70 Put	Bond Future	0.3000	0.0003	0.1100	0.0001	63.333	0.0000	0.0000
2025/07/29	2040	07/08/2025	11.70 Call	Bond Future	5409.4200	5.4094	5547.5500	5.5476	2.554	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.40 Call	Bond Future	9395.9700	9.3960	9534.2900	9.5343	1.472	0.0000	0.0000
2025/07/29	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2040	07/08/2025		Bond Future	10.8286	87.0720	10.8074	87.2103	0.196	0.0000	0.0000
2025/07/29	2040	07/08/2025	13.29 Call	Bond Future	14049.7300	14.0497	14188.0500	14.1881	0.985	0.0000	0.0000
2025/07/29	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2040	06/11/2025		Bond Future	10.9351	88.6871	10.9131	88.8282	0.201	0.0000	0.0000
2025/07/29	2040	06/11/2025	11.84 Call	Bond Future	5927.0400	5.9270	6042.3600	6.0424	1.946	0.0000	0.0000
2025/07/29	2040	06/11/2025	11.84 Put	Bond Future	413.4400	0.4134	387.7000	0.3877	6.226	0.0000	0.0000
2025/07/29	2040	05/02/2026		Bond Future	11.0483	85.8291	11.0254	85.9728	0.207	0.0000	0.0000
2025/07/29	2040	05/02/2026	11.49 Call	Bond Future	4374.8400	4.3748	4464.1800	4.4642	2.042	0.0000	0.0000
2025/07/29	2040	05/02/2026	11.49 Put	Bond Future	1666.1800	1.6662	1611.7400	1.6117	3.267	0.0000	0.0000
2025/07/29	2040	05/02/2026	13.23 Call	Bond Future	12356.9100	12.3569	12493.1500	12.4932	1.103	0.0000	0.0000
2025/07/29	2040	05/02/2026	13.23 Put	Bond Future	134.5600	0.1346	127.0200	0.1270	5.603	0.0000	0.0000
2025/07/29	2040	05/02/2026	11.82 Put	Bond Future	1138.5400	1.1385	1097.4900	1.0975	3.605	0.0000	0.0000
2025/07/29	2040	05/02/2026	11.82 Call	Bond Future	5788.6800	5.7887	5891.4100	5.8914	1.775	0.0000	0.0000
2025/07/29	2040	07/05/2026		Bond Future	11.1732	87.4067	11.1494	87.5533	0.213	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.67 Call	Bond Future	5055.0300	5.0550	5146.2200	5.1462	1.804	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.67 Put	Bond Future	2074.4200	2.0744	2018.9800	2.0190	2.673	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.22 Call	Bond Future	7351.0000	7.3510	7460.0300	7.4600	1.483	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.22 Put	Bond Future	1247.9800	1.2480	1210.3800	1.2104	3.013	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.72 Call	Bond Future	5253.5000	5.2535	5346.5400	5.3465	1.771	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.72 Put	Bond Future	1981.5100	1.9815	1927.9200	1.9279	2.705	0.0000	0.0000
2025/07/29	2040	07/05/2026	10.70 Put	Bond Future	4842.7800	4.8428	4745.4400	4.7454	2.010	0.0000	0.0000
2025/07/29	2040	07/05/2026	10.70 Call	Bond Future	1853.9700	1.8540	1903.2600	1.9033	2.659	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.53 Call	Bond Future	8713.8500	8.7139	8830.7600	8.8308	1.342	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.53 Put	Bond Future	928.5100	0.9285	898.7900	0.8988	3.201	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.03 Call	Bond Future	6533.6000	6.5336	6637.0700	6.6371	1.584	0.0000	0.0000
2025/07/29	2040	07/05/2026	12.03 Put	Bond Future	1488.9200	1.4889	1445.7600	1.4458	2.899	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.12 Put	Bond Future	3392.3200	3.3923	3314.1600	3.3142	2.304	0.0000	0.0000
2025/07/29	2040	07/05/2026	11.12 Call	Bond Future	3064.0000	3.0640	3132.4700	3.1325	2.235	0.0000	0.0000
2025/07/29	2040	06/08/2026		Bond Future	11.3125	84.4882	11.2877	84.6378	0.219	0.0000	0.0000
2025/07/29	2040	06/08/2026	12.19 Call	Bond Future	6984.6800	6.9847	7087.4700	7.0875	1.472	0.0000	0.0000
2025/07/29	2040	06/08/2026	12.19 Put	Bond Future	1930.3200	1.9303	1883.5600	1.8836	2.422	0.0000	0.0000
2025/07/29	2044	07/08/2025	12.20 Call	Bond Future	7023.2200	7.0232	7164.8100	7.1648	2.016	0.0000	0.0000
2025/07/29	2044	07/08/2025	12.20 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/29	2044	07/08/2025	11.85 Call	Bond Future	4958.8100	4.9588	5099.8300	5.0998	2.844	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
2025/07/29	2044	07/08/2025	11.85 Put	Bond Future	1.0000	0.0010	0.4100	0.0004	59.000	0.0000	0.0000
2025/07/29	2044	07/08/2025	11.30 Put	Bond Future	150.8800	0.1509	109.1500	0.1092	27.658	0.0000	0.0000
2025/07/29	2044	07/08/2025	11.30 Call	Bond Future	1671.8600	1.6719	1771.7400	1.7717	5.974	0.0000	0.0000
2025/07/29	2044	07/08/2025	10.63 Put	Bond Future	3020.7700	3.0208	2878.2900	2.8783	4.717	0.0000	0.0000
2025/07/29	2044	07/08/2025	10.63 Call	Bond Future	12.6700	0.0127	11.8000	0.0118	6.867	0.0000	0.0000
2025/07/29	2044	07/08/2025		Bond Future	11.0685	82.1965	11.0472	82.3381	0.192	0.0000	0.0000
2025/07/29	2044	07/08/2025	13.34 Call	Bond Future	13158.4600	13.1585	13300.0700	13.3001	1.076	0.0000	0.0000
2025/07/29	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2044	06/11/2025		Bond Future	11.1736	83.7212	11.1516	83.8655	0.197	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.88 Call	Bond Future	5061.0900	5.0611	5169.9800	5.1700	2.152	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.88 Put	Bond Future	628.6400	0.6286	593.2500	0.5933	5.630	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.20 Call	Bond Future	6668.4700	6.6685	6790.0900	6.7901	1.824	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.20 Put	Bond Future	354.4500	0.3545	331.7900	0.3318	6.393	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.25 Call	Bond Future	6924.9400	6.9249	7048.1500	7.0482	1.779	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.25 Put	Bond Future	323.6600	0.3237	302.5900	0.3026	6.510	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.00 Call	Bond Future	5655.0200	5.6550	5769.2300	5.7692	2.020	0.0000	0.0000
2025/07/29	2044	06/11/2025	12.00 Put	Bond Future	508.1400	0.5081	478.0700	0.4781	5.918	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.75 Call	Bond Future	4435.1400	4.4351	4537.4800	4.5375	2.307	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.75 Put	Bond Future	788.9100	0.7889	746.9700	0.7470	5.316	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.25 Put	Bond Future	1797.1800	1.7972	1723.1700	1.7232	4.118	0.0000	0.0000
2025/07/29	2044	06/11/2025	11.25 Call	Bond Future	2296.1000	2.2961	2366.3700	2.3664	3.060	0.0000	0.0000
2025/07/29	2044	05/02/2026		Bond Future	11.2849	80.8959	11.2621	81.0431	0.202	0.0000	0.0000
2025/07/29	2044	05/02/2026	11.56 Call	Bond Future	3836.3200	3.8363	3919.7900	3.9198	2.176	0.0000	0.0000
2025/07/29	2044	05/02/2026	11.56 Put	Bond Future	2093.0900	2.0931	2029.4100	2.0294	3.042	0.0000	0.0000
2025/07/29	2044	07/05/2026		Bond Future	11.4066	82.3828	11.3830	82.5329	0.207	0.0000	0.0000
2025/07/29	2044	07/05/2026	11.80 Call	Bond Future	4808.4700	4.8085	4897.7500	4.8978	1.857	0.0000	0.0000
2025/07/29	2044	07/05/2026	11.80 Put	Bond Future	2377.4200	2.3774	2316.6500	2.3167	2.556	0.0000	0.0000
2025/07/29	2044	06/08/2026		Bond Future	11.5415	79.4980	11.5169	79.6510	0.213	0.0000	0.0000
2025/07/29	2044	06/08/2026	12.42 Call	Bond Future	7195.5800	7.1956	7300.5800	7.3006	1.459	0.0000	0.0000
2025/07/29	2044	06/08/2026	12.42 Put	Bond Future	2027.1500	2.0272	1979.1700	1.9792	2.367	0.0000	0.0000
2025/07/29	2046	07/08/2025		Bond Future	119.2489	119.2489	119.2527	119.2527	0.003	0.0000	0.0000
2025/07/29	2046	07/08/2025	118.69 Call	Bond Future	558.8700	0.5589	562.6600	0.5627	0.678	0.0000	0.0000
2025/07/29	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2046	06/11/2025		Bond Future	119.2302	119.2302	119.2343	119.2343	0.003	0.0000	0.0000
2025/07/29	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2046	06/11/2025	125.41 Put	Bond Future	6179.7700	6.1798	6175.7400	6.1757	0.065	0.0000	0.0000
2025/07/29	2046	05/02/2026		Bond Future	121.4784	121.4784	121.4828	121.4828	0.004	0.0000	0.0000
2025/07/29	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
2025/07/29	2046	05/02/2026	121.65 Put	Bond Future	171.6100	0.1716	167.2400	0.1672	2.546	0.0000	0.0000
2025/07/29	2046	07/05/2026		Bond Future	121.4441	121.4441	121.4489	121.4489	0.004	0.0000	0.0000
2025/07/29	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2046	07/05/2026	124.95 Put	Bond Future	3505.8600	3.5059	3501.1500	3.5012	0.134	0.0000	0.0000
2025/07/29	2046	06/08/2026		Bond Future	123.6859	123.6859	123.6909	123.6909	0.004	0.0000	0.0000
2025/07/29	2046	06/08/2026	122.38 Call	Bond Future	1305.8600	1.3059	1310.8700	1.3109	0.384	0.0000	0.0000
2025/07/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	07/08/2025		Bond Future	116.8764	116.8764	118.2269	118.2269	1.155	0.0000	0.0000
2025/07/29	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	07/08/2025	119.89 Put	Bond Future	3013.5700	3.0136	1663.1400	1.6631	44.812	0.0000	0.0000
2025/07/29	2050	06/11/2025		Bond Future	119.0735	119.0735	120.4494	120.4494	1.156	0.0000	0.0000
2025/07/29	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	06/11/2025	124.42 Put	Bond Future	5346.5100	5.3465	3970.6100	3.9706	25.735	0.0000	0.0000
2025/07/29	2050	05/02/2026		Bond Future	118.9052	118.9052	120.3074	120.3074	1.179	0.0000	0.0000
2025/07/29	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	05/02/2026	122.82 Put	Bond Future	3914.7700	3.9148	2512.6300	2.5126	35.817	0.0000	0.0000
2025/07/29	2050	07/05/2026		Bond Future	121.1202	121.1202	122.5487	122.5487	1.179	0.0000	0.0000
2025/07/29	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	07/05/2026	124.07 Put	Bond Future	2949.8100	2.9498	1521.2600	1.5213	48.429	0.0000	0.0000
2025/07/29	2050	06/08/2026		Bond Future	120.9005	120.9005	122.3558	122.3558	1.204	0.0000	0.0000
2025/07/29	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	2050	06/08/2026	123.27 Put	Bond Future	2369.4900	2.3695	914.1800	0.9142	61.419	0.0000	0.0000
2025/07/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	AL37	07/08/2025		Index Future	1162.2670	1162.2670	1163.1270	1163.1270	0.074	0.0000	0.0000
2025/07/29	AL37	06/11/2025		Index Future	1183.8300	1183.8300	1184.7070	1184.7070	0.074	0.0000	0.0000
2025/07/29	AL37	05/02/2026		Index Future	1205.8740	1205.8740	1206.7700	1206.7700	0.074	0.0000	0.0000
2025/07/29	AL37	07/05/2026		Index Future	1228.0750	1228.0750	1228.9900	1228.9900	0.075	0.0000	0.0000
2025/07/29	AL37	06/08/2026		Index Future	1250.2550	1250.2550	1251.1900	1251.1900	0.075	0.0000	0.0000
2025/07/29	AL7T	07/08/2025		Index Future	1406.3760	1406.3760	1407.3000	1407.3000	0.066	0.0000	0.0000
2025/07/29	AL7T	06/11/2025		Index Future	1432.4680	1432.4680	1433.4110	1433.4110	0.066	0.0000	0.0000
2025/07/29	AL7T	05/02/2026		Index Future	1459.1420	1459.1420	1460.1050	1460.1050	0.066	0.0000	0.0000
2025/07/29	AL7T	07/05/2026		Index Future	1486.0050	1486.0050	1486.9890	1486.9890	0.066	0.0000	0.0000
2025/07/29	AL7T	06/08/2026		Index Future	1512.8450	1512.8450	1513.8510	1513.8510	0.066	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
2025/07/29	ALBI	07/08/2025		Index Future	1193.0740	1193.0740	1194.6960	1194.6960	0.136	0.0000
2025/07/29	ALBI	06/11/2025		Index Future	1215.2090	1215.2090	1216.8620	1216.8620	0.136	0.0000
2025/07/29	ALBI	05/02/2026		Index Future	1237.8380	1237.8380	1239.5230	1239.5230	0.136	0.0000
2025/07/29	ALBI	07/05/2026		Index Future	1260.6270	1260.6270	1262.3460	1262.3460	0.136	0.0000
2025/07/29	ALBI	06/08/2026		Index Future	1283.3950	1283.3950	1285.1500	1285.1500	0.137	0.0000
2025/07/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/07/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/29	ES33	07/08/2025		Bond Future	10.4457	87.2136	10.4494	87.1957	0.036	0.0000	0.0000
2025/07/29	ES33	07/08/2025	13.56 Call	Bond Future	13408.9700	13.4090	13391.1300	13.3911	0.133	0.0000	0.0000
2025/07/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES33	06/11/2025		Bond Future	10.5713	85.0588	10.5752	85.0407	0.037	0.0000	0.0000
2025/07/29	ES33	06/11/2025	12.01 Call	Bond Future	6408.5800	6.4086	6390.5000	6.3905	0.282	0.0000	0.0000
2025/07/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES33	05/02/2026		Bond Future	10.7084	86.6625	10.7124	86.6442	0.037	0.0000	0.0000
2025/07/29	ES33	05/02/2026	11.49 Call	Bond Future	3467.0300	3.4670	3448.7600	3.4488	0.527	0.0000	0.0000
2025/07/29	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES33	07/05/2026		Bond Future	10.8539	84.4813	10.8580	84.4630	0.038	0.0000	0.0000
2025/07/29	ES33	07/05/2026	11.69 Call	Bond Future	3600.7800	3.6008	3582.4100	3.5824	0.510	0.0000	0.0000
2025/07/29	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES33	06/08/2026		Bond Future	11.0170	86.0389	11.0213	86.0204	0.039	0.0000	0.0000
2025/07/29	ES33	06/08/2026	12.02 Call	Bond Future	4170.2400	4.1702	4151.7700	4.1518	0.443	0.0000	0.0000
2025/07/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES42	07/08/2025		Bond Future	11.3152	81.5816	11.2988	81.6831	0.144	0.0000	0.0000
2025/07/29	ES42	07/08/2025	13.79 Call	Bond Future	13309.3800	13.3094	13410.9000	13.4109	0.763	0.0000	0.0000
2025/07/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES42	06/11/2025		Bond Future	11.4332	78.8502	11.4162	78.9537	0.148	0.0000	0.0000
2025/07/29	ES42	06/11/2025	12.39 Call	Bond Future	5516.2800	5.5163	5619.8500	5.6199	1.878	0.0000	0.0000
2025/07/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES42	05/02/2026		Bond Future	11.5551	80.3365	11.5375	80.4421	0.152	0.0000	0.0000
2025/07/29	ES42	05/02/2026	11.85 Call	Bond Future	1736.7600	1.7368	1842.4100	1.8424	6.083	0.0000	0.0000
2025/07/29	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	ES42	07/05/2026		Bond Future	11.6872	77.5675	11.6689	77.6753	0.157	0.0000	0.0000
2025/07/29	ES42	07/05/2026	12.20 Call	Bond Future	2926.0500	2.9261	3033.8600	3.0339	3.684	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
2025/07/29	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/07/29	ES42	06/08/2026		Bond Future	11.8280	78.9957	11.8090	79.1058	0.161	0.0000
2025/07/29	ES42	06/08/2026	12.65 Call	Bond Future	4521.3900	4.5214	4631.4400	4.6314	2.434	0.0000
2025/07/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GOVI	07/08/2025		GOVI	1174.3030	1174.3030	1175.9290	1175.9290	0.138	0.0000
2025/07/29	GOVI	07/08/2025	1,011.00 Call	GOVI	1633030.0000	163.3030	1649290.0000	164.9290	0.996	0.0000
2025/07/29	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GOVI	06/11/2025		GOVI	1196.0890	1196.0890	1197.7470	1197.7470	0.139	0.0000
2025/07/29	GOVI	06/11/2025	1,112.00 Call	GOVI	840890.0000	84.0890	857470.0000	85.7470	1.972	0.0000
2025/07/29	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GOVI	05/02/2026		GOVI	1218.3620	1218.3620	1220.0530	1220.0530	0.139	0.0000
2025/07/29	GOVI	05/02/2026	1,150.00 Call	GOVI	683620.0000	68.3620	700530.0000	70.0530	2.474	0.0000
2025/07/29	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GOVI	07/05/2026		GOVI	1240.7920	1240.7920	1242.5170	1242.5170	0.139	0.0000
2025/07/29	GOVI	07/05/2026	1,177.00 Call	GOVI	637920.0000	63.7920	655170.0000	65.5170	2.704	0.0000
2025/07/29	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GOVI	06/08/2026		GOVI	1263.2030	1263.2030	1264.9620	1264.9620	0.139	0.0000
2025/07/29	GOVI	06/08/2026	1,189.00 Call	GOVI	742030.0000	74.2030	759620.0000	75.9620	2.371	0.0000
2025/07/29	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/07/29	IGOV	07/08/2025		Index Future	380.8590	380.8590	380.7170	380.7170	0.037	0.0000
2025/07/29	IGOV	06/11/2025		Index Future	388.0190	388.0190	387.8750	387.8750	0.037	0.0000
2025/07/29	IGOV	05/02/2026		Index Future	395.3380	395.3380	395.1910	395.1910	0.037	0.0000
2025/07/29	IGOV	07/05/2026		Index Future	402.7070	402.7070	402.5590	402.5590	0.037	0.0000
2025/07/29	IGOV	06/08/2026		Index Future	410.0700	410.0700	409.9200	409.9200	0.037	0.0000
2025/07/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/07/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/07/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/07/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/07/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/07/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/07/29	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	
2025/07/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/07/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/07/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/07/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/07/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/07/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/07/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/07/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/07/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/07/29	R033	07/08/2025		Bond Future	9.1852	108.0409	9.1793	108.0735	0.064	0.0000	0.0000
2025/07/29	R033	07/08/2025	10.33 Call	Bond Future	6118.2400	6.1182	6150.9200	6.1509	0.534	0.0000	0.0000
2025/07/29	R033	07/08/2025	10.33 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/29	R033	06/11/2025		Bond Future	9.2651	105.0021	9.2589	105.0356	0.067	0.0000	0.0000
2025/07/29	R033	06/11/2025	10.33 Call	Bond Future	5668.9500	5.6690	5697.5500	5.6976	0.505	0.0000	0.0000
2025/07/29	R033	06/11/2025	10.33 Put	Bond Future	122.2800	0.1223	117.4100	0.1174	3.983	0.0000	0.0000
2025/07/29	R033	05/02/2026		Bond Future	9.3509	106.9566	9.3443	106.9909	0.070	0.0000	0.0000
2025/07/29	R033	05/02/2026	10.49 Call	Bond Future	6141.9900	6.1420	6168.4000	6.1684	0.430	0.0000	0.0000
2025/07/29	R033	05/02/2026	10.49 Put	Bond Future	395.1200	0.3951	387.2900	0.3873	1.982	0.0000	0.0000
2025/07/29	R033	07/05/2026		Bond Future	9.4472	103.8798	9.4402	103.9149	0.073	0.0000	0.0000
2025/07/29	R033	07/05/2026	10.38 Call	Bond Future	5419.0400	5.4190	5443.1400	5.4431	0.445	0.0000	0.0000
2025/07/29	R033	07/05/2026	10.38 Put	Bond Future	827.4700	0.8275	816.4400	0.8164	1.333	0.0000	0.0000
2025/07/29	R033	06/08/2026		Bond Future	9.5585	105.7710	9.5511	105.8071	0.077	0.0000	0.0000
2025/07/29	R033	06/08/2026	10.25 Call	Bond Future	4769.6500	4.7697	4791.3800	4.7914	0.456	0.0000	0.0000
2025/07/29	R033	06/08/2026	10.25 Put	Bond Future	1452.9000	1.4529	1438.5100	1.4385	0.990	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.90 Call	Bond Future	6144.4600	6.1445	6120.6500	6.1207	0.388	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.90 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.40 Call	Bond Future	3407.4500	3.4075	3382.2300	3.3822	0.740	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.40 Put	Bond Future	4.4300	0.0044	3.0100	0.0030	32.054	0.0000	0.0000
2025/07/29	R035	07/08/2025	11.30 Call	Bond Future	8258.0400	8.2580	8234.2400	8.2342	0.288	0.0000	0.0000
2025/07/29	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.08 Put	Bond Future	81.3000	0.0813	70.3600	0.0704	13.456	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.08 Call	Bond Future	1669.6100	1.6696	1634.8700	1.6349	2.081	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.58 Put	Bond Future	0.6500	0.0007	0.3700	0.0004	43.077	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.58 Call	Bond Future	4403.6000	4.4036	4379.5200	4.3795	0.547	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/07/29	R035	07/08/2025	11.34 Call	Bond Future		8465.6200	8.4656		8441.8200	0.281	0.0000	0.0000
2025/07/29	R035	07/08/2025	11.34 Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/29	R035	07/08/2025		Bond Future		9.8067	98.2759	9.8108	98.2521	0.041	0.0000	0.0000
2025/07/29	R035	07/08/2025	12.65 Call	Bond Future		14904.1700	14.9042	14880.3700	14.8804	0.160	0.0000	0.0000
2025/07/29	R035	07/08/2025	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.20 Call	Bond Future		2304.2300	2.3042	2274.4800	2.2745	1.291	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.20 Put	Bond Future		29.7800	0.0298	23.8300	0.0238	19.980	0.0000	0.0000
2025/07/29	R035	07/08/2025	9.98 Call	Bond Future		1183.2000	1.1832	1144.3300	1.1443	3.285	0.0000	0.0000
2025/07/29	R035	07/08/2025	9.98 Put	Bond Future		171.9000	0.1719	156.8300	0.1568	8.767	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.35 Call	Bond Future		3129.9300	3.1299	3104.0100	3.1040	0.828	0.0000	0.0000
2025/07/29	R035	07/08/2025	10.35 Put	Bond Future		7.3100	0.0073	5.1900	0.0052	29.001	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.30 Call	Bond Future		3055.0400	3.0550	3030.6200	3.0306	0.799	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.30 Put	Bond Future		798.4000	0.7984	798.1000	0.7981	0.038	0.0000	0.0000
2025/07/29	R035	06/11/2025		Bond Future		9.9008	95.5962	9.9050	95.5721	0.042	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.20 Call	Bond Future		7213.9000	7.2139	7188.3700	7.1884	0.354	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.20 Put	Bond Future		128.6800	0.1287	127.2700	0.1273	1.096	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.08 Put	Bond Future		1190.3300	1.1903	1191.9000	1.1919	0.132	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.08 Call	Bond Future		2212.3900	2.2124	2189.8400	2.1898	1.019	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.58 Put	Bond Future		465.6300	0.4656	464.1800	0.4642	0.311	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.58 Call	Bond Future		4262.1400	4.2621	4236.5700	4.2366	0.600	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.67 Call	Bond Future		9518.0500	9.5181	9493.0900	9.4931	0.262	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.67 Put	Bond Future		46.3700	0.0464	45.5300	0.0455	1.812	0.0000	0.0000
2025/07/29	R035	06/11/2025	9.91 Put	Bond Future		1593.3000	1.5933	1597.0300	1.5970	0.234	0.0000	0.0000
2025/07/29	R035	06/11/2025	9.91 Call	Bond Future		1646.1900	1.6462	1625.8000	1.6258	1.239	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.41 Put	Bond Future		648.3900	0.6484	647.5000	0.6475	0.137	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.41 Call	Bond Future		3514.1300	3.5141	3489.1200	3.4891	0.712	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.43 Call	Bond Future		8342.5600	8.3426	8317.3100	8.3173	0.303	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.43 Put	Bond Future		78.3000	0.0783	77.1700	0.0772	1.443	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.95 Call	Bond Future		10872.7900	10.8728	10848.1700	10.8482	0.226	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.95 Put	Bond Future		21.3200	0.0213	20.8200	0.0208	2.345	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.45 Call	Bond Future		8440.7200	8.4407	8415.5000	8.4155	0.299	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.45 Put	Bond Future		74.9600	0.0750	73.8600	0.0739	1.467	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.95 Put	Bond Future		218.7800	0.2188	217.1300	0.2171	0.754	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.95 Call	Bond Future		5997.5800	5.9976	5971.8100	5.9718	0.430	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.44 Put	Bond Future		612.0800	0.6121	611.0600	0.6111	0.167	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.44 Call	Bond Future		3643.0100	3.6430	3617.8700	3.6179	0.690	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.94 Put	Bond Future		223.3800	0.2234	221.7200	0.2217	0.743	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.94 Call	Bond Future		5949.3800	5.9494	5923.6000	5.9236	0.433	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.99 Call	Bond Future		11064.9100	11.0649	11040.3300	11.0403	0.222	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
2025/07/29	R035	06/11/2025	11.99 Put	Bond Future	18.8200	0.0188	18.3600	0.0184	2.444	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.50 Call	Bond Future	3904.9600	3.9050	3879.6100	3.8796	0.649	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.50 Put	Bond Future	544.8700	0.5449	543.6400	0.5436	0.226	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.15 Call	Bond Future	2468.3000	2.4683	2445.0500	2.4451	0.942	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.15 Put	Bond Future	1051.0300	1.0510	1051.9000	1.0519	0.083	0.0000	0.0000
2025/07/29	R035	06/11/2025	9.77 Put	Bond Future	1999.7000	1.9997	2005.6400	2.0056	0.297	0.0000	0.0000
2025/07/29	R035	06/11/2025	9.77 Call	Bond Future	1244.3500	1.2444	1226.1700	1.2262	1.461	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.00 Put	Bond Future	196.9500	0.1970	195.3300	0.1953	0.823	0.0000	0.0000
2025/07/29	R035	06/11/2025	11.00 Call	Bond Future	6239.1300	6.2391	6213.3900	6.2134	0.413	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.68 Call	Bond Future	4719.5200	4.7195	4693.7900	4.6938	0.545	0.0000	0.0000
2025/07/29	R035	06/11/2025	10.68 Put	Bond Future	381.4200	0.3814	379.8100	0.3798	0.422	0.0000	0.0000
2025/07/29	R035	05/02/2026	11.17 Call	Bond Future	6748.4700	6.7485	6723.8600	6.7239	0.365	0.0000	0.0000
2025/07/29	R035	05/02/2026	11.17 Put	Bond Future	495.0900	0.4951	494.8600	0.4949	0.046	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.67 Call	Bond Future	4603.6900	4.6037	4580.5600	4.5806	0.502	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.67 Put	Bond Future	957.5100	0.9575	958.7600	0.9588	0.131	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.17 Put	Bond Future	1795.6000	1.7956	1800.1800	1.8002	0.255	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.17 Call	Bond Future	2729.7800	2.7298	2709.9800	2.7100	0.725	0.0000	0.0000
2025/07/29	R035	05/02/2026	11.00 Put	Bond Future	621.1400	0.6211	621.2600	0.6213	0.019	0.0000	0.0000
2025/07/29	R035	05/02/2026	11.00 Call	Bond Future	5999.5500	5.9996	5975.2900	5.9753	0.404	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.44 Put	Bond Future	1284.9600	1.2850	1287.4600	1.2875	0.195	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.44 Call	Bond Future	3696.9200	3.6969	3675.0400	3.6750	0.592	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.94 Put	Bond Future	672.5500	0.6726	672.8200	0.6728	0.040	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.94 Call	Bond Future	5739.3400	5.7393	5715.2300	5.7152	0.420	0.0000	0.0000
2025/07/29	R035	05/02/2026	12.44 Call	Bond Future	12504.4100	12.5044	12479.5700	12.4796	0.199	0.0000	0.0000
2025/07/29	R035	05/02/2026	12.44 Put	Bond Future	69.5100	0.0695	69.0500	0.0691	0.662	0.0000	0.0000
2025/07/29	R035	05/02/2026		Bond Future	10.0023	97.3758	10.0066	97.3514	0.043	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.79 Call	Bond Future	5100.4400	5.1004	5076.8100	5.0768	0.463	0.0000	0.0000
2025/07/29	R035	05/02/2026	10.79 Put	Bond Future	819.1500	0.8192	819.9000	0.8199	0.092	0.0000	0.0000
2025/07/29	R035	07/05/2026		Bond Future	10.1070	94.6630	10.1115	94.6384	0.044	0.0000	0.0000
2025/07/29	R035	07/05/2026	10.86 Call	Bond Future	5305.9400	5.3059	5283.8200	5.2838	0.417	0.0000	0.0000
2025/07/29	R035	07/05/2026	10.86 Put	Bond Future	1303.2600	1.3033	1305.7000	1.3057	0.187	0.0000	0.0000
2025/07/29	R035	06/08/2026		Bond Future	10.2262	96.3873	10.2308	96.3626	0.045	0.0000	0.0000
2025/07/29	R035	06/08/2026	11.06 Call	Bond Future	5895.3300	5.8953	5873.8400	5.8738	0.365	0.0000	0.0000
2025/07/29	R035	06/08/2026	11.06 Put	Bond Future	1588.7500	1.5888	1591.9800	1.5920	0.203	0.0000	0.0000
2025/07/29	R038	07/08/2025		Bond Future	10.4388	106.9776	10.4377	106.9858	0.011	0.0000	0.0000
2025/07/29	R038	07/08/2025	11.24 Call	Bond Future	5457.2100	5.4572	5465.2300	5.4652	0.147	0.0000	0.0000
2025/07/29	R038	07/08/2025	11.24 Put	Bond Future	0.2400	0.0002	0.1100	0.0001	54.167	0.0000	0.0000
2025/07/29	R038	06/11/2025		Bond Future	10.5458	103.4779	10.5445	103.4864	0.012	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	
2025/07/29	R038	06/11/2025	11.24 Call	Bond Future	5172.8000	5.1728	5173.0200	5.1730	0.004	0.0000	0.0000
2025/07/29	R038	06/11/2025	11.24 Put	Bond Future	514.3500	0.5144	506.1000	0.5061	1.604	0.0000	0.0000
2025/07/29	R038	06/11/2025	12.33 Call	Bond Future	11420.4100	11.4204	11427.1600	11.4272	0.059	0.0000	0.0000
2025/07/29	R038	06/11/2025	12.33 Put	Bond Future	49.5300	0.0495	47.8100	0.0478	3.473	0.0000	0.0000
2025/07/29	R038	06/11/2025	10.98 Put	Bond Future	861.1400	0.8611	850.5300	0.8505	1.232	0.0000	0.0000
2025/07/29	R038	06/11/2025	10.98 Call	Bond Future	3811.6800	3.8117	3809.5400	3.8095	0.056	0.0000	0.0000
2025/07/29	R038	05/02/2026		Bond Future	10.6580	105.4039	10.6567	105.4128	0.012	0.0000	0.0000
2025/07/29	R038	05/02/2026	11.44 Call	Bond Future	6219.7600	6.2198	6220.3500	6.2204	0.009	0.0000	0.0000
2025/07/29	R038	05/02/2026	11.44 Put	Bond Future	1101.1100	1.1011	1092.8700	1.0929	0.748	0.0000	0.0000
2025/07/29	R038	07/05/2026		Bond Future	10.7791	101.8571	10.7777	101.8663	0.013	0.0000	0.0000
2025/07/29	R038	07/05/2026	11.40 Call	Bond Future	5796.2400	5.7962	5797.2300	5.7972	0.017	0.0000	0.0000
2025/07/29	R038	07/05/2026	11.40 Put	Bond Future	1788.4000	1.7884	1780.1600	1.7802	0.461	0.0000	0.0000
2025/07/29	R038	06/08/2026		Bond Future	10.9123	103.7109	10.9108	103.7207	0.014	0.0000	0.0000
2025/07/29	R038	06/08/2026	11.77 Call	Bond Future	7345.8700	7.3459	7348.0100	7.3480	0.029	0.0000	0.0000
2025/07/29	R038	06/08/2026	11.77 Put	Bond Future	1991.8400	1.9918	1984.2400	1.9842	0.382	0.0000	0.0000
2025/07/29	R053	07/08/2025		Bond Future	10.9781	109.8108	10.9569	110.0031	0.193	0.0000	0.0000
2025/07/29	R053	07/08/2025	13.17 Call	Bond Future	16976.7500	16.9768	17169.0500	17.1691	1.133	0.0000	0.0000
2025/07/29	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R053	06/11/2025		Bond Future	11.0789	105.9854	11.0570	106.1815	0.198	0.0000	0.0000
2025/07/29	R053	06/11/2025	11.76 Call	Bond Future	6514.4000	6.5144	6665.1700	6.6652	2.314	0.0000	0.0000
2025/07/29	R053	06/11/2025	11.76 Put	Bond Future	743.2600	0.7433	697.9900	0.6980	6.091	0.0000	0.0000
2025/07/29	R053	05/02/2026		Bond Future	11.1835	107.9582	11.1607	108.1580	0.204	0.0000	0.0000
2025/07/29	R053	05/02/2026	11.49 Call	Bond Future	5162.0100	5.1620	5279.0300	5.2790	2.267	0.0000	0.0000
2025/07/29	R053	05/02/2026	11.49 Put	Bond Future	2537.6000	2.5376	2454.8300	2.4548	3.262	0.0000	0.0000
2025/07/29	R053	07/05/2026		Bond Future	11.2943	104.0811	11.2707	104.2849	0.209	0.0000	0.0000
2025/07/29	R053	07/05/2026	11.69 Call	Bond Future	6367.2800	6.3673	6489.8600	6.4899	1.925	0.0000	0.0000
2025/07/29	R053	07/05/2026	11.69 Put	Bond Future	3061.3200	3.0613	2980.1200	2.9801	2.652	0.0000	0.0000
2025/07/29	R053	06/08/2026		Bond Future	11.4142	105.9752	11.3896	106.1830	0.215	0.0000	0.0000
2025/07/29	R053	06/08/2026	12.28 Call	Bond Future	9566.7800	9.5668	9709.5000	9.7095	1.492	0.0000	0.0000
2025/07/29	R053	06/08/2026	12.28 Put	Bond Future	2702.8900	2.7029	2637.7600	2.6378	2.410	0.0000	0.0000
2025/07/29	R186	07/08/2025		Bond Future	7.7356	104.9712	7.7402	104.9652	0.060	0.0000	0.0000
2025/07/29	R186	07/08/2025	9.68 Call	Bond Future	2484.1000	2.4841	2478.0900	2.4781	0.242	0.0000	0.0000
2025/07/29	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R186	07/08/2025	10.25 Call	Bond Future	3196.4500	3.1965	3190.4400	3.1904	0.188	0.0000	0.0000
2025/07/29	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R186	07/08/2025	9.22 Call	Bond Future	1904.0300	1.9040	1898.0200	1.8980	0.316	0.0000	0.0000
2025/07/29	R186	06/11/2025		Bond Future	7.7848	106.9184	7.7904	106.9125	0.072	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	
2025/07/29	R186	06/11/2025	8.13 Call	Bond Future	436.7800	0.4368	431.4500	0.4315	1.220	0.0000	0.0000
2025/07/29	R186	06/11/2025	8.13 Put	Bond Future	69.2600	0.0693	69.8900	0.0699	0.910	0.0000	0.0000
2025/07/29	R186	05/02/2026		Bond Future	7.8617	103.6038	7.8688	103.5979	0.091	0.0000	0.0000
2025/07/29	R186	05/02/2026	8.43 Call	Bond Future	561.0800	0.5611	556.0200	0.5560	0.902	0.0000	0.0000
2025/07/29	R186	05/02/2026	8.43 Put	Bond Future	89.6500	0.0897	90.5200	0.0905	0.970	0.0000	0.0000
2025/07/29	R186	07/05/2026		Bond Future	8.0496	105.5088	8.0593	105.5030	0.121	0.0000	0.0000
2025/07/29	R186	07/05/2026	8.69 Call	Bond Future	493.4800	0.4935	488.9400	0.4889	0.920	0.0000	0.0000
2025/07/29	R186	07/05/2026	8.69 Put	Bond Future	114.6400	0.1146	115.8700	0.1159	1.073	0.0000	0.0000
2025/07/29	R186	06/08/2026		Bond Future	8.5250	102.1253	8.5406	102.1198	0.183	0.0000	0.0000
2025/07/29	R186	06/08/2026	8.57 Call	Bond Future	187.9200	0.1879	184.8400	0.1848	1.639	0.0000	0.0000
2025/07/29	R186	06/08/2026	8.57 Put	Bond Future	171.9000	0.1719	174.3700	0.1744	1.437	0.0000	0.0000
2025/07/29	R202	07/08/2025		Bond Future	268.3206	268.3206	268.3292	268.3292	0.003	0.0000	0.0000
2025/07/29	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R202	07/08/2025	271.60 Put	Bond Future	3279.4200	3.2794	3270.8000	3.2708	0.263	0.0000	0.0000
2025/07/29	R202	06/11/2025		Bond Future	273.3644	273.3644	273.3735	273.3735	0.003	0.0000	0.0000
2025/07/29	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R202	06/11/2025	275.64 Put	Bond Future	2275.5700	2.2756	2266.4600	2.2665	0.400	0.0000	0.0000
2025/07/29	R202	05/02/2026		Bond Future	273.1811	273.1811	273.1912	273.1912	0.004	0.0000	0.0000
2025/07/29	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R202	05/02/2026	277.82 Put	Bond Future	4638.8900	4.6389	4628.8000	4.6288	0.218	0.0000	0.0000
2025/07/29	R202	07/05/2026		Bond Future	278.2704	278.2704	278.2812	278.2812	0.004	0.0000	0.0000
2025/07/29	R202	07/05/2026	277.55 Call	Bond Future	720.3500	0.7204	731.1800	0.7312	1.503	0.0000	0.0000
2025/07/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R202	06/08/2026		Bond Future	277.9780	277.9780	277.9899	277.9899	0.004	0.0000	0.0000
2025/07/29	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R202	06/08/2026	278.86 Put	Bond Future	882.0300	0.8820	870.1500	0.8702	1.347	0.0000	0.0000
2025/07/29	R209	07/08/2025		Bond Future	10.0917	77.5673	10.0958	77.5457	0.040	0.0000	0.0000
2025/07/29	R209	07/08/2025	12.68 Call	Bond Future	12289.0100	12.2890	12267.4000	12.2674	0.176	0.0000	0.0000
2025/07/29	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R209	06/11/2025		Bond Future	10.1828	75.8544	10.1870	75.8325	0.041	0.0000	0.0000
2025/07/29	R209	06/11/2025	11.27 Call	Bond Future	5617.7100	5.6177	5594.2500	5.5943	0.418	0.0000	0.0000
2025/07/29	R209	06/11/2025	11.27 Put	Bond Future	192.5800	0.1926	191.0300	0.1910	0.805	0.0000	0.0000
2025/07/29	R209	05/02/2026		Bond Future	10.2787	77.2663	10.2830	77.2442	0.042	0.0000	0.0000
2025/07/29	R209	05/02/2026	10.93 Call	Bond Future	4219.3100	4.2193	4198.1900	4.1982	0.501	0.0000	0.0000
2025/07/29	R209	05/02/2026	10.93 Put	Bond Future	964.8300	0.9648	965.8700	0.9659	0.108	0.0000	0.0000
2025/07/29	R209	07/05/2026		Bond Future	10.3823	75.5357	10.3867	75.5134	0.043	0.0000	0.0000
2025/07/29	R209	07/05/2026	11.07 Call	Bond Future	4657.4100	4.6574	4637.4700	4.6375	0.428	0.0000	0.0000
2025/07/29	R209	07/05/2026	11.07 Put	Bond Future	1291.5600	1.2916	1293.9500	1.2940	0.185	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	
2025/07/29	R209	06/08/2026		Bond Future	10.4973	76.9114	10.5019	76.8889	0.043	0.0000	0.0000
2025/07/29	R209	06/08/2026	11.39 Call	Bond Future	5666.4100	5.6664	5646.5200	5.6465	0.351	0.0000	0.0000
2025/07/29	R209	06/08/2026	11.39 Put	Bond Future	1421.5300	1.4215	1424.1500	1.4242	0.184	0.0000	0.0000
2025/07/29	R210	07/08/2025		Bond Future	250.9046	250.9046	251.0964	251.0964	0.076	0.0000	0.0000
2025/07/29	R210	07/08/2025	248.44 Call	Bond Future	2464.6000	2.4646	2656.4300	2.6564	7.783	0.0000	0.0000
2025/07/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R210	06/11/2025		Bond Future	252.1948	252.1948	252.3906	252.3906	0.078	0.0000	0.0000
2025/07/29	R210	06/11/2025	252.14 Call	Bond Future	54.7500	0.0548	250.6000	0.2506	357.717	0.0000	0.0000
2025/07/29	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R210	05/02/2026		Bond Future	256.9501	256.9501	257.1501	257.1501	0.078	0.0000	0.0000
2025/07/29	R210	05/02/2026	253.10 Call	Bond Future	3850.0900	3.8501	4050.0500	4.0501	5.194	0.0000	0.0000
2025/07/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R210	07/05/2026		Bond Future	258.2549	258.2549	258.4591	258.4591	0.079	0.0000	0.0000
2025/07/29	R210	07/05/2026	255.40 Call	Bond Future	2854.9000	2.8549	3059.0500	3.0591	7.151	0.0000	0.0000
2025/07/29	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R210	06/08/2026		Bond Future	263.0231	263.0231	263.2318	263.2318	0.079	0.0000	0.0000
2025/07/29	R210	06/08/2026	259.84 Call	Bond Future	3183.0700	3.1831	3391.8400	3.3918	6.559	0.0000	0.0000
2025/07/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R213	07/08/2025		Bond Future	8.6680	95.9024	8.6573	95.9469	0.124	0.0000	0.0000
2025/07/29	R213	07/08/2025	11.66 Call	Bond Future	11435.3500	11.4354	11479.8300	11.4798	0.389	0.0000	0.0000
2025/07/29	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R213	06/11/2025		Bond Future	8.7365	94.1300	8.7251	94.1754	0.130	0.0000	0.0000
2025/07/29	R213	06/11/2025	10.05 Call	Bond Future	5123.2000	5.1232	5164.9900	5.1650	0.816	0.0000	0.0000
2025/07/29	R213	06/11/2025	10.05 Put	Bond Future	62.8600	0.0629	59.2300	0.0592	5.775	0.0000	0.0000
2025/07/29	R213	05/02/2026		Bond Future	8.8129	95.8823	8.8008	95.9288	0.138	0.0000	0.0000
2025/07/29	R213	05/02/2026	9.89 Call	Bond Future	4324.0900	4.3241	4361.3200	4.3613	0.861	0.0000	0.0000
2025/07/29	R213	05/02/2026	9.89 Put	Bond Future	311.9700	0.3120	302.7700	0.3028	2.949	0.0000	0.0000
2025/07/29	R213	07/05/2026		Bond Future	8.8950	94.0938	8.8821	94.1413	0.146	0.0000	0.0000
2025/07/29	R213	07/05/2026	9.80 Call	Bond Future	3889.4700	3.8895	3923.6200	3.9236	0.878	0.0000	0.0000
2025/07/29	R213	07/05/2026	9.80 Put	Bond Future	640.4800	0.6405	627.1000	0.6271	2.089	0.0000	0.0000
2025/07/29	R213	06/08/2026		Bond Future	8.9961	95.8085	8.9822	95.8572	0.155	0.0000	0.0000
2025/07/29	R213	06/08/2026	9.69 Call	Bond Future	3418.8200	3.4188	3450.2600	3.4503	0.920	0.0000	0.0000
2025/07/29	R213	06/08/2026	9.69 Put	Bond Future	1026.4900	1.0265	1009.2300	1.0092	1.681	0.0000	0.0000
2025/07/29	R214	07/08/2025		Bond Future	10.7826	70.9455	10.7665	71.0366	0.149	0.0000	0.0000
2025/07/29	R214	07/08/2025	12.97 Call	Bond Future	10858.5100	10.8585	10949.5300	10.9495	0.838	0.0000	0.0000
2025/07/29	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R214	06/11/2025		Bond Future	10.8817	68.9638	10.8650	69.0566	0.153	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
2025/07/29	R214	06/11/2025	11.64 Call	Bond Future	4442.2900	4.4423	4514.3700	4.5144	1.623	0.0000	0.0000
2025/07/29	R214	06/11/2025	11.64 Put	Bond Future	410.8400	0.4108	390.0700	0.3901	5.055	0.0000	0.0000
2025/07/29	R214	05/02/2026		Bond Future	10.9866	70.2476	10.9693	70.3423	0.157	0.0000	0.0000
2025/07/29	R214	05/02/2026	11.26 Call	Bond Future	3045.9100	3.0459	3099.2300	3.0992	1.751	0.0000	0.0000
2025/07/29	R214	05/02/2026	11.26 Put	Bond Future	1573.4100	1.5734	1532.0500	1.5321	2.629	0.0000	0.0000
2025/07/29	R214	07/05/2026		Bond Future	11.0928	68.2410	11.0749	68.3376	0.161	0.0000	0.0000
2025/07/29	R214	07/05/2026	11.53 Call	Bond Future	4091.4900	4.0915	4149.6600	4.1497	1.422	0.0000	0.0000
2025/07/29	R214	07/05/2026	11.53 Put	Bond Future	1793.9100	1.7939	1755.5000	1.7555	2.141	0.0000	0.0000
2025/07/29	R214	06/08/2026		Bond Future	11.2097	69.4841	11.1911	69.5826	0.166	0.0000	0.0000
2025/07/29	R214	06/08/2026	11.97 Call	Bond Future	5608.0500	5.6081	5673.2500	5.6733	1.163	0.0000	0.0000
2025/07/29	R214	06/08/2026	11.97 Put	Bond Future	1749.8000	1.7498	1716.4300	1.7164	1.907	0.0000	0.0000
2025/07/29	R248	07/08/2025		Bond Future	11.0583	84.8807	11.0371	85.0276	0.192	0.0000	0.0000
2025/07/29	R248	07/08/2025	13.21 Call	Bond Future	12846.6600	12.8467	12993.5600	12.9936	1.143	0.0000	0.0000
2025/07/29	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	R248	06/11/2025		Bond Future	11.1626	82.0159	11.1407	82.1656	0.197	0.0000	0.0000
2025/07/29	R248	06/11/2025	11.74 Call	Bond Future	4505.6800	4.5057	4614.1500	4.6142	2.407	0.0000	0.0000
2025/07/29	R248	06/11/2025	11.74 Put	Bond Future	732.0100	0.7320	690.7600	0.6908	5.635	0.0000	0.0000
2025/07/29	R248	05/02/2026		Bond Future	11.2729	83.5426	11.2501	83.6953	0.202	0.0000	0.0000
2025/07/29	R248	05/02/2026	11.46 Call	Bond Future	3408.3300	3.4083	3491.6500	3.4917	2.445	0.0000	0.0000
2025/07/29	R248	05/02/2026	11.46 Put	Bond Future	2173.2100	2.1732	2103.8400	2.1038	3.192	0.0000	0.0000
2025/07/29	R248	07/05/2026		Bond Future	11.3841	80.6387	11.3605	80.7943	0.208	0.0000	0.0000
2025/07/29	R248	07/05/2026	11.72 Call	Bond Future	4619.5000	4.6195	4710.6500	4.7107	1.973	0.0000	0.0000
2025/07/29	R248	07/05/2026	11.72 Put	Bond Future	2461.1500	2.4612	2396.6300	2.3966	2.622	0.0000	0.0000
2025/07/29	R248	06/08/2026		Bond Future	11.5062	82.1071	11.4816	82.2659	0.213	0.0000	0.0000
2025/07/29	R248	06/08/2026	12.37 Call	Bond Future	7201.7400	7.2017	7311.7500	7.3118	1.528	0.0000	0.0000
2025/07/29	R248	06/08/2026	12.37 Put	Bond Future	1943.8300	1.9438	1895.0900	1.8951	2.507	0.0000	0.0000
2025/07/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

