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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2025 TO 30/07/2025

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
2025/07/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/30	2029	07/08/2025		Bond Future	138.8782	138.8782	139.2782	0.288	0.0000	0.0000
2025/07/30	2029	07/08/2025	137.41 Call	Bond Future	1468.1800	1.4682	1868.1500	27.243	0.0000	0.0000
2025/07/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2029	06/11/2025		Bond Future	140.0506	140.0506	140.4587	0.291	0.0000	0.0000
2025/07/30	2029	06/11/2025	139.79 Call	Bond Future	260.5900	0.2606	668.7000	156.610	0.0000	0.0000
2025/07/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/07/30	2029	05/02/2026			Bond Future	142.6916	142.6916	143.1081	0.292	0.0000	0.0000	
2025/07/30	2029	05/02/2026	140.11 Call		Bond Future	2581.6200	2.5816	2998.1000	16.133	0.0000	0.0000	
2025/07/30	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2029	07/05/2026			Bond Future	143.8886	143.8886	144.3140	0.296	0.0000	0.0000	
2025/07/30	2029	07/05/2026	141.82 Call		Bond Future	2068.5900	2.0686	2494.0100	20.566	0.0000	0.0000	
2025/07/30	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2029	06/08/2026			Bond Future	146.5462	146.5462	146.9808	0.297	0.0000	0.0000	
2025/07/30	2029	06/08/2026	144.10 Call		Bond Future	2446.1500	2.4462	2880.7900	17.768	0.0000	0.0000	
2025/07/30	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2030	07/08/2025	8.72 Put		Bond Future	12.5900	0.0126	8.3400	33.757	0.0000	0.0000	
2025/07/30	2030	07/08/2025	8.72 Call		Bond Future	1434.7500	1.4348	1454.7900	1.397	0.0000	0.0000	
2025/07/30	2030	07/08/2025	9.22 Put		Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/07/30	2030	07/08/2025	9.22 Call		Bond Future	3190.8900	3.1909	3215.1700	0.761	0.0000	0.0000	
2025/07/30	2030	07/08/2025	9.81 Call		Bond Future	5227.4900	5.2275	5251.7800	0.465	0.0000	0.0000	
2025/07/30	2030	07/08/2025	9.81 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2030	07/08/2025	12.12 Call		Bond Future	12704.4400	12.7044	12728.7300	0.191	0.0000	0.0000	
2025/07/30	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2030	07/08/2025	10.48 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2030	07/08/2025	10.48 Call		Bond Future	7475.9000	7.4759	7500.1900	0.325	0.0000	0.0000	
2025/07/30	2030	07/08/2025			Bond Future	8.3260	99.0602	8.3193	99.0845	0.080	0.0000	0.0000
2025/07/30	2030	07/08/2025	11.11 Call		Bond Future	9529.6100	9.5296	9553.9000	0.255	0.0000	0.0000	
2025/07/30	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/07/30	2030	06/11/2025			Bond Future	8.3781	100.8979	8.3708	100.9230	0.087	0.0000	0.0000
2025/07/30	2030	06/11/2025	9.54 Call		Bond Future	3975.7300	3.9757	3998.6700	0.577	0.0000	0.0000	
2025/07/30	2030	06/11/2025	9.54 Put		Bond Future	44.9700	0.0450	42.7300	4.981	0.0000	0.0000	
2025/07/30	2030	06/11/2025	8.72 Put		Bond Future	418.6800	0.4187	407.4900	2.673	0.0000	0.0000	
2025/07/30	2030	06/11/2025	8.72 Call		Bond Future	1595.8500	1.5959	1609.8400	0.877	0.0000	0.0000	
2025/07/30	2030	06/11/2025	9.22 Put		Bond Future	125.3400	0.1253	120.4500	3.901	0.0000	0.0000	
2025/07/30	2030	06/11/2025	9.22 Call		Bond Future	2993.0300	2.9930	3013.3200	0.678	0.0000	0.0000	
2025/07/30	2030	06/11/2025	10.08 Call		Bond Future	5697.3900	5.6974	5722.1800	0.435	0.0000	0.0000	
2025/07/30	2030	06/11/2025	10.08 Put		Bond Future	5.3500	0.0054	4.9600	7.290	0.0000	0.0000	
2025/07/30	2030	05/02/2026			Bond Future	8.4367	98.7683	8.4288	98.7944	0.094	0.0000	0.0000
2025/07/30	2030	05/02/2026	9.49 Call		Bond Future	3622.9000	3.6229	3643.5200	0.569	0.0000	0.0000	
2025/07/30	2030	05/02/2026	9.49 Put		Bond Future	233.4800	0.2335	227.9900	2.351	0.0000	0.0000	
2025/07/30	2030	07/05/2026			Bond Future	8.5193	100.5846	8.5105	100.6119	0.103	0.0000	0.0000
2025/07/30	2030	07/05/2026	9.39 Call		Bond Future	3166.6100	3.1666	3185.6700	0.602	0.0000	0.0000	
2025/07/30	2030	07/05/2026	9.39 Put		Bond Future	509.5300	0.5095	501.2700	1.621	0.0000	0.0000	
2025/07/30	2030	06/08/2026			Bond Future	8.6278	98.4084	8.6179	98.4372	0.115	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
2025/07/30	2030	06/08/2026	9.22 Call	Bond Future	2594.7100	2.5947	2612.1100	2.6121	0.671	0.0000
2025/07/30	2030	06/08/2026	9.22 Put	Bond Future	889.9900	0.8900	878.6400	0.8786	1.275	0.0000
2025/07/30	2031	07/08/2025		Bond Future	107.7252	107.7252	107.8254	107.8254	0.093	0.0000
2025/07/30	2031	07/08/2025	107.65 Call	Bond Future	139.3200	0.1393	204.8100	0.2048	47.007	0.0000
2025/07/30	2031	07/08/2025	107.65 Put	Bond Future	64.1500	0.0642	29.4200	0.0294	54.139	0.0000
2025/07/30	2031	06/11/2025		Bond Future	109.7503	109.7503	109.8530	109.8530	0.094	0.0000
2025/07/30	2031	06/11/2025	109.69 Call	Bond Future	297.0200	0.2970	353.9800	0.3540	19.177	0.0000
2025/07/30	2031	06/11/2025	109.69 Put	Bond Future	236.6900	0.2367	191.0300	0.1910	19.291	0.0000
2025/07/30	2031	05/02/2026		Bond Future	109.4339	109.4339	109.5390	109.5390	0.096	0.0000
2025/07/30	2031	05/02/2026	111.76 Call	Bond Future	0.1200	0.0001	0.2000	0.0002	66.667	0.0000
2025/07/30	2031	05/02/2026	111.76 Put	Bond Future	2326.1900	2.3262	2221.1700	2.2212	4.515	0.0000
2025/07/30	2031	07/05/2026		Bond Future	111.4724	111.4724	111.5803	111.5803	0.097	0.0000
2025/07/30	2031	07/05/2026	113.84 Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/07/30	2031	07/05/2026	113.84 Put	Bond Future	2367.6000	2.3676	2259.6800	2.2597	4.558	0.0000
2025/07/30	2031	06/08/2026		Bond Future	111.1032	111.1032	111.2144	111.2144	0.100	0.0000
2025/07/30	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2031	06/08/2026	113.81 Put	Bond Future	2706.8100	2.7068	2595.6200	2.5956	4.108	0.0000
2025/07/30	2032	07/08/2025	9.40 Put	Bond Future	26.5000	0.0265	17.3000	0.0173	34.717	0.0000
2025/07/30	2032	07/08/2025	9.40 Call	Bond Future	1880.9900	1.8810	1931.7100	1.9317	2.696	0.0000
2025/07/30	2032	07/08/2025	9.90 Put	Bond Future	0.2100	0.0002	0.0800	0.0001	61.905	0.0000
2025/07/30	2032	07/08/2025	9.90 Call	Bond Future	4160.5500	4.1606	4220.3400	4.2203	1.437	0.0000
2025/07/30	2032	07/08/2025	10.59 Call	Bond Future	7227.1700	7.2272	7287.0900	7.2871	0.829	0.0000
2025/07/30	2032	07/08/2025	10.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2032	07/08/2025		Bond Future	9.0089	99.2738	8.9964	99.3338	0.139	0.0000
2025/07/30	2032	07/08/2025	12.01 Call	Bond Future	13142.4900	13.1425	13202.4100	13.2024	0.456	0.0000
2025/07/30	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2032	06/11/2025		Bond Future	9.0854	96.9551	9.0721	97.0166	0.146	0.0000
2025/07/30	2032	06/11/2025	10.42 Call	Bond Future	6037.1800	6.0372	6093.8300	6.0938	0.938	0.0000
2025/07/30	2032	06/11/2025	10.42 Put	Bond Future	77.9800	0.0780	73.1700	0.0732	6.168	0.0000
2025/07/30	2032	06/11/2025	9.40 Put	Bond Future	714.2100	0.7142	688.5900	0.6886	3.587	0.0000
2025/07/30	2032	06/11/2025	9.40 Call	Bond Future	2162.5700	2.1626	2198.4100	2.1984	1.657	0.0000
2025/07/30	2032	06/11/2025	9.90 Put	Bond Future	253.9400	0.2539	241.6700	0.2417	4.832	0.0000
2025/07/30	2032	06/11/2025	9.90 Call	Bond Future	3948.0900	3.9481	3997.2800	3.9973	1.246	0.0000
2025/07/30	2032	06/11/2025	10.89 Call	Bond Future	7969.3800	7.9694	8029.1100	8.0291	0.749	0.0000
2025/07/30	2032	06/11/2025	10.89 Put	Bond Future	22.8000	0.0228	21.0700	0.0211	7.588	0.0000
2025/07/30	2032	05/02/2026		Bond Future	9.1681	98.7600	9.1541	98.8231	0.153	0.0000
2025/07/30	2032	05/02/2026	10.16 Call	Bond Future	4775.9100	4.7759	4825.1700	4.8252	1.031	0.0000
2025/07/30	2032	05/02/2026	10.16 Put	Bond Future	446.3300	0.4463	432.5300	0.4325	3.092	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
2025/07/30	2032	07/05/2026		Bond Future	9.2621	96.4164	9.2472	96.4814	0.162	0.0000
2025/07/30	2032	07/05/2026	10.14 Call	Bond Future	4538.5100	4.5385	4584.8100	4.5848	1.020	0.0000
2025/07/30	2032	07/05/2026	10.14 Put	Bond Future	825.6200	0.8256	806.9600	0.8070	2.260	0.0000
2025/07/30	2032	06/08/2026		Bond Future	9.3728	98.1725	9.3568	98.2396	0.171	0.0000
2025/07/30	2032	06/08/2026	10.12 Call	Bond Future	4267.9200	4.2679	4312.2800	4.3123	1.039	0.0000
2025/07/30	2032	06/08/2026	10.12 Put	Bond Future	1212.8000	1.2128	1190.0700	1.1901	1.874	0.0000
2025/07/30	2033	07/08/2025		Bond Future	130.0478	130.0478	130.2232	130.2232	0.135	0.0000
2025/07/30	2033	07/08/2025	128.65 Call	Bond Future	1397.8000	1.3978	1573.2200	1.5732	12.550	0.0000
2025/07/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2033	06/11/2025		Bond Future	130.9544	130.9544	131.1338	131.1338	0.137	0.0000
2025/07/30	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2033	06/11/2025	133.14 Put	Bond Future	2185.6300	2.1856	2006.2400	2.0062	8.208	0.0000
2025/07/30	2033	05/02/2026		Bond Future	133.4239	133.4239	133.6073	133.6073	0.137	0.0000
2025/07/30	2033	05/02/2026	132.88 Call	Bond Future	543.9300	0.5439	727.3400	0.7273	33.719	0.0000
2025/07/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2033	07/05/2026		Bond Future	134.3465	134.3465	134.5343	134.5343	0.140	0.0000
2025/07/30	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2033	07/05/2026	135.16 Put	Bond Future	813.5400	0.8135	625.6700	0.6257	23.093	0.0000
2025/07/30	2033	06/08/2026		Bond Future	136.8279	136.8279	137.0205	137.0205	0.141	0.0000
2025/07/30	2033	06/08/2026	134.25 Call	Bond Future	2577.9300	2.5779	2770.5300	2.7705	7.471	0.0000
2025/07/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2037	07/08/2025	10.50 Put	Bond Future	221.6100	0.2216	163.0800	0.1631	26.411	0.0000
2025/07/30	2037	07/08/2025	10.50 Call	Bond Future	1052.8400	1.0528	1134.9900	1.1350	7.803	0.0000
2025/07/30	2037	07/08/2025	11.00 Put	Bond Future	1.9600	0.0020	0.7800	0.0008	60.204	0.0000
2025/07/30	2037	07/08/2025	11.00 Call	Bond Future	3747.3700	3.7474	3886.8700	3.8869	3.723	0.0000
2025/07/30	2037	07/08/2025	11.83 Call	Bond Future	8289.4000	8.2894	8430.0800	8.4301	1.697	0.0000
2025/07/30	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2037	07/08/2025	11.45 Call	Bond Future	6252.9600	6.2530	6393.6400	6.3936	2.250	0.0000
2025/07/30	2037	07/08/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2037	07/08/2025	12.17 Call	Bond Future	10051.1500	10.0512	10191.8300	10.1918	1.400	0.0000
2025/07/30	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2037	07/08/2025	11.42 Call	Bond Future	6089.0700	6.0891	6229.7500	6.2298	2.310	0.0000
2025/07/30	2037	07/08/2025	11.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/30	2037	07/08/2025	10.55 Put	Bond Future	153.9900	0.1540	108.2800	0.1083	29.684	0.0000
2025/07/30	2037	07/08/2025	10.55 Call	Bond Future	1282.9000	1.2829	1377.8700	1.3779	7.403	0.0000
2025/07/30	2037	07/08/2025	10.64 Put	Bond Future	74.8400	0.0748	47.9900	0.0480	35.877	0.0000
2025/07/30	2037	07/08/2025	10.64 Call	Bond Future	1736.0200	1.7360	1849.8500	1.8499	6.557	0.0000
2025/07/30	2037	07/08/2025	11.82 Call	Bond Future	8236.7300	8.2367	8377.4100	8.3774	1.708	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
2025/07/30	2037	07/08/2025	11.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2037	07/08/2025	11.07 Call	Bond Future		4143.3500	4.1434	4283.4800	4.2835	3.382	0.0000	0.0000
2025/07/30	2037	07/08/2025	11.07 Put	Bond Future		0.8500	0.0009	0.3000	0.0003	64.706	0.0000	0.0000
2025/07/30	2037	07/08/2025	10.34 Put	Bond Future		596.6600	0.5967	493.9300	0.4939	17.218	0.0000	0.0000
2025/07/30	2037	07/08/2025	10.34 Call	Bond Future		465.7300	0.4657	503.6800	0.5037	8.148	0.0000	0.0000
2025/07/30	2037	07/08/2025		Bond Future		10.3616	87.9451	10.3384	88.0858	0.224	0.0000	0.0000
2025/07/30	2037	07/08/2025	13.01 Call	Bond Future		14172.5600	14.1726	14313.2400	14.3132	0.993	0.0000	0.0000
2025/07/30	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2037	06/11/2025		Bond Future		10.4612	89.5766	10.4370	89.7202	0.231	0.0000	0.0000
2025/07/30	2037	06/11/2025	11.63 Call	Bond Future		6784.2000	6.7842	6911.5700	6.9116	1.877	0.0000	0.0000
2025/07/30	2037	06/11/2025	11.63 Put	Bond Future		214.3300	0.2143	198.0400	0.1980	7.600	0.0000	0.0000
2025/07/30	2037	06/11/2025	10.50 Put	Bond Future		1670.2500	1.6703	1594.8000	1.5948	4.517	0.0000	0.0000
2025/07/30	2037	06/11/2025	10.50 Call	Bond Future		1900.3100	1.9003	1968.5200	1.9685	3.589	0.0000	0.0000
2025/07/30	2037	06/11/2025	11.00 Put	Bond Future		712.9300	0.7129	671.0400	0.6710	5.876	0.0000	0.0000
2025/07/30	2037	06/11/2025	11.00 Call	Bond Future		3830.4700	3.8305	3932.2400	3.9322	2.657	0.0000	0.0000
2025/07/30	2037	06/11/2025	12.16 Call	Bond Future		9379.6000	9.3796	9517.8200	9.5178	1.474	0.0000	0.0000
2025/07/30	2037	06/11/2025	12.16 Put	Bond Future		56.8300	0.0568	51.3900	0.0514	9.572	0.0000	0.0000
2025/07/30	2037	05/02/2026	12.27 Call	Bond Future		9425.7800	9.4258	9558.4900	9.5585	1.408	0.0000	0.0000
2025/07/30	2037	05/02/2026	12.27 Put	Bond Future		261.3300	0.2613	247.2900	0.2473	5.373	0.0000	0.0000
2025/07/30	2037	05/02/2026	10.90 Put	Bond Future		1701.2700	1.7013	1641.5100	1.6415	3.513	0.0000	0.0000
2025/07/30	2037	05/02/2026	10.90 Call	Bond Future		3605.1300	3.6051	3692.1200	3.6921	2.413	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.86 Call	Bond Future		7601.7300	7.6017	7724.4600	7.7245	1.615	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.86 Put	Bond Future		516.3800	0.5164	492.3600	0.4924	4.652	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.36 Call	Bond Future		5430.7200	5.4307	5537.5600	5.5376	1.967	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.36 Put	Bond Future		987.5300	0.9875	947.6200	0.9476	4.041	0.0000	0.0000
2025/07/30	2037	05/02/2026	10.65 Put	Bond Future		2255.5100	2.2555	2182.9100	2.1829	3.219	0.0000	0.0000
2025/07/30	2037	05/02/2026	10.65 Call	Bond Future		2733.8100	2.7338	2807.9600	2.8080	2.712	0.0000	0.0000
2025/07/30	2037	05/02/2026	12.73 Call	Bond Future		11519.3100	11.5193	11659.0900	11.6591	1.213	0.0000	0.0000
2025/07/30	2037	05/02/2026	12.73 Put	Bond Future		111.7300	0.1117	104.7600	0.1048	6.238	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.40 Put	Bond Future		940.8600	0.9409	902.4200	0.9024	4.086	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.40 Call	Bond Future		5599.8700	5.5999	5708.1800	5.7082	1.934	0.0000	0.0000
2025/07/30	2037	05/02/2026		Bond Future		10.5674	86.9857	10.5422	87.1324	0.239	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.20 Call	Bond Future		4768.6200	4.7686	4869.1700	4.8692	2.109	0.0000	0.0000
2025/07/30	2037	05/02/2026	11.20 Put	Bond Future		1196.6100	1.1966	1150.4100	1.1504	3.861	0.0000	0.0000
2025/07/30	2037	07/05/2026	12.40 Call	Bond Future		9548.4700	9.5485	9678.1000	9.6781	1.358	0.0000	0.0000
2025/07/30	2037	07/05/2026	12.40 Put	Bond Future		511.1400	0.5111	490.6700	0.4907	4.005	0.0000	0.0000
2025/07/30	2037	07/05/2026	10.95 Put	Bond Future		2313.1500	2.3132	2247.7100	2.2477	2.829	0.0000	0.0000
2025/07/30	2037	07/05/2026	10.95 Call	Bond Future		3794.2000	3.7942	3878.8600	3.8789	2.231	0.0000	0.0000
2025/07/30	2037	07/05/2026		Bond Future		10.6866	88.5850	10.6602	88.7351	0.247	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	
2025/07/30	2037	07/05/2026	11.32 Call	Bond Future	5139.4600	5.1395	5238.8000	5.2388	1.933	0.0000	0.0000
2025/07/30	2037	07/05/2026	11.32 Put	Bond Future	1636.3700	1.6364	1585.6100	1.5856	3.102	0.0000	0.0000
2025/07/30	2037	06/08/2026		Bond Future	10.8210	85.9390	10.7934	86.0927	0.255	0.0000	0.0000
2025/07/30	2037	06/08/2026	11.71 Call	Bond Future	6449.2000	6.4492	6556.1300	6.5561	1.658	0.0000	0.0000
2025/07/30	2037	06/08/2026	11.71 Put	Bond Future	1697.1400	1.6971	1650.3800	1.6504	2.755	0.0000	0.0000
2025/07/30	2038	07/08/2025		Bond Future	138.6851	138.6851	138.9002	138.9002	0.155	0.0000	0.0000
2025/07/30	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2038	07/08/2025	139.56 Put	Bond Future	874.9000	0.8749	659.7800	0.6598	24.588	0.0000	0.0000
2025/07/30	2038	06/11/2025		Bond Future	141.2923	141.2923	141.5120	141.5120	0.156	0.0000	0.0000
2025/07/30	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2038	06/11/2025	143.88 Put	Bond Future	2587.7000	2.5877	2367.9900	2.3680	8.491	0.0000	0.0000
2025/07/30	2038	05/02/2026		Bond Future	141.7904	141.7904	142.0151	142.0151	0.158	0.0000	0.0000
2025/07/30	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2038	05/02/2026	143.20 Put	Bond Future	1409.6200	1.4096	1184.9500	1.1850	15.938	0.0000	0.0000
2025/07/30	2038	07/05/2026		Bond Future	144.4322	144.4322	144.6621	144.6621	0.159	0.0000	0.0000
2025/07/30	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	132.0800	0.1321	100.000	0.0000	0.0000
2025/07/30	2038	07/05/2026	144.53 Put	Bond Future	97.8400	0.0978	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/30	2038	06/08/2026		Bond Future	144.8957	144.8957	145.1314	145.1314	0.163	0.0000	0.0000
2025/07/30	2038	06/08/2026	144.72 Call	Bond Future	175.7200	0.1757	411.3800	0.4114	134.111	0.0000	0.0000
2025/07/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2040	07/08/2025	10.90 Put	Bond Future	330.4300	0.3304	243.3600	0.2434	26.351	0.0000	0.0000
2025/07/30	2040	07/08/2025	10.90 Call	Bond Future	931.7900	0.9318	1030.7500	1.0308	10.620	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.20 Call	Bond Future	2537.5200	2.5375	2709.4300	2.7094	6.775	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.20 Put	Bond Future	30.1400	0.0301	16.0200	0.0160	46.848	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.50 Call	Bond Future	4352.6400	4.3526	4537.8500	4.5379	4.255	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.50 Put	Bond Future	1.2500	0.0013	0.4300	0.0004	65.600	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.60 Call	Bond Future	10619.0400	10.6190	10805.0700	10.8051	1.752	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.10 Put	Bond Future	73.9500	0.0740	44.4900	0.0445	39.838	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.10 Call	Bond Future	1953.0000	1.9530	2109.5700	2.1096	8.017	0.0000	0.0000
2025/07/30	2040	07/08/2025	10.80 Put	Bond Future	600.3400	0.6003	477.4200	0.4774	20.475	0.0000	0.0000
2025/07/30	2040	07/08/2025	10.80 Call	Bond Future	552.1600	0.5522	615.2700	0.6153	11.430	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.40 Put	Bond Future	3.8900	0.0039	1.5600	0.0016	59.897	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.40 Call	Bond Future	3747.3500	3.7474	3931.0500	3.9311	4.902	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.00 Call	Bond Future	7293.2500	7.2933	7479.2800	7.4793	2.551	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.00 Put	Bond Future	164.4400	0.1644	110.3300	0.1103	32.906	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.00 Call	Bond Future	1408.1800	1.4082	1540.1000	1.5401	9.368	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
2025/07/30	2040	07/08/2025	11.70 Put	Bond Future	0.1100	0.0001	0.0300	0.0000	72.727	0.0000	0.0000
2025/07/30	2040	07/08/2025	11.70 Call	Bond Future	5547.5500	5.5476	5733.5000	5.7335	3.352	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.40 Call	Bond Future	9534.2900	9.5343	9720.3200	9.7203	1.951	0.0000	0.0000
2025/07/30	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2040	07/08/2025		Bond Future	10.8074	87.2103	10.7789	87.3963	0.263	0.0000	0.0000
2025/07/30	2040	07/08/2025	13.29 Call	Bond Future	14188.0500	14.1881	14374.0800	14.3741	1.311	0.0000	0.0000
2025/07/30	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2040	06/11/2025		Bond Future	10.9131	88.8282	10.8835	89.0180	0.271	0.0000	0.0000
2025/07/30	2040	06/11/2025	11.84 Call	Bond Future	6042.3600	6.0424	6201.3000	6.2013	2.630	0.0000	0.0000
2025/07/30	2040	06/11/2025	11.84 Put	Bond Future	387.7000	0.3877	356.8100	0.3568	7.968	0.0000	0.0000
2025/07/30	2040	05/02/2026		Bond Future	11.0254	85.9728	10.9947	86.1666	0.279	0.0000	0.0000
2025/07/30	2040	05/02/2026	11.49 Call	Bond Future	4464.1800	4.4642	4588.7200	4.5887	2.790	0.0000	0.0000
2025/07/30	2040	05/02/2026	11.49 Put	Bond Future	1611.7400	1.6117	1542.4700	1.5425	4.298	0.0000	0.0000
2025/07/30	2040	05/02/2026	13.23 Call	Bond Future	12493.1500	12.4932	12677.9100	12.6779	1.479	0.0000	0.0000
2025/07/30	2040	05/02/2026	13.23 Put	Bond Future	127.0200	0.1270	117.9700	0.1180	7.125	0.0000	0.0000
2025/07/30	2040	05/02/2026	11.82 Put	Bond Future	1097.4900	1.0975	1045.8200	1.0458	4.708	0.0000	0.0000
2025/07/30	2040	05/02/2026	11.82 Call	Bond Future	5891.4100	5.8914	6033.5500	6.0336	2.413	0.0000	0.0000
2025/07/30	2040	07/05/2026		Bond Future	11.1494	87.5533	11.1174	87.7514	0.287	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.67 Call	Bond Future	5146.2200	5.1462	5272.8600	5.2729	2.461	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.67 Put	Bond Future	2018.9800	2.0190	1947.5800	1.9476	3.536	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.22 Call	Bond Future	7460.0300	7.4600	7610.2100	7.6102	2.013	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.22 Put	Bond Future	1210.3800	1.2104	1162.5200	1.1625	3.954	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.72 Call	Bond Future	5346.5400	5.3465	5475.6300	5.4756	2.414	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.72 Put	Bond Future	1927.9200	1.9279	1858.9700	1.8590	3.576	0.0000	0.0000
2025/07/30	2040	07/05/2026	10.70 Put	Bond Future	4745.4400	4.7454	4617.3500	4.6174	2.699	0.0000	0.0000
2025/07/30	2040	07/05/2026	10.70 Call	Bond Future	1903.2600	1.9033	1973.2100	1.9732	3.675	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.53 Call	Bond Future	8830.7600	8.8308	8991.2100	8.9912	1.817	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.53 Put	Bond Future	898.7900	0.8988	861.2000	0.8612	4.182	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.03 Call	Bond Future	6637.0700	6.6371	6779.9500	6.7800	2.153	0.0000	0.0000
2025/07/30	2040	07/05/2026	12.03 Put	Bond Future	1445.7600	1.4458	1390.6000	1.3906	3.815	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.12 Put	Bond Future	3314.1600	3.3142	3212.2500	3.2123	3.075	0.0000	0.0000
2025/07/30	2040	07/05/2026	11.12 Call	Bond Future	3132.4700	3.1325	3228.6000	3.2286	3.069	0.0000	0.0000
2025/07/30	2040	06/08/2026		Bond Future	11.2877	84.6378	11.2543	84.8402	0.296	0.0000	0.0000
2025/07/30	2040	06/08/2026	12.19 Call	Bond Future	7087.4700	7.0875	7229.5100	7.2295	2.004	0.0000	0.0000
2025/07/30	2040	06/08/2026	12.19 Put	Bond Future	1883.5600	1.8836	1823.1500	1.8232	3.207	0.0000	0.0000
2025/07/30	2044	07/08/2025	12.20 Call	Bond Future	7164.8100	7.1648	7287.9100	7.2879	1.718	0.0000	0.0000
2025/07/30	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2044	07/08/2025	11.85 Call	Bond Future	5099.8300	5.0998	5222.6600	5.2227	2.409	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
2025/07/30	2044	07/08/2025	11.85 Put	Bond Future	0.4100	0.0004	0.1400	0.0001	65.854	0.0000	0.0000
2025/07/30	2044	07/08/2025	11.30 Put	Bond Future	109.1500	0.1092	76.1200	0.0761	30.261	0.0000	0.0000
2025/07/30	2044	07/08/2025	11.30 Call	Bond Future	1771.7400	1.7717	1861.8100	1.8618	5.084	0.0000	0.0000
2025/07/30	2044	07/08/2025	10.63 Put	Bond Future	2878.2900	2.8783	2753.6900	2.7537	4.329	0.0000	0.0000
2025/07/30	2044	07/08/2025	10.63 Call	Bond Future	11.8000	0.0118	10.3000	0.0103	12.712	0.0000	0.0000
2025/07/30	2044	07/08/2025		Bond Future	11.0472	82.3381	11.0289	82.4612	0.166	0.0000	0.0000
2025/07/30	2044	07/08/2025	13.34 Call	Bond Future	13300.0700	13.3001	13423.1700	13.4232	0.926	0.0000	0.0000
2025/07/30	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2044	06/11/2025		Bond Future	11.1516	83.8655	11.1325	83.9912	0.171	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.88 Call	Bond Future	5169.9800	5.1700	5265.0000	5.2650	1.838	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.88 Put	Bond Future	593.2500	0.5933	562.5300	0.5625	5.178	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.20 Call	Bond Future	6790.0900	6.7901	6896.2200	6.8962	1.563	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.20 Put	Bond Future	331.7900	0.3318	312.1800	0.3122	5.910	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.25 Call	Bond Future	7048.1500	7.0482	7155.6700	7.1557	1.526	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.25 Put	Bond Future	302.5900	0.3026	284.3700	0.2844	6.021	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.00 Call	Bond Future	5769.2300	5.7692	5868.8900	5.8689	1.727	0.0000	0.0000
2025/07/30	2044	06/11/2025	12.00 Put	Bond Future	478.0700	0.4781	451.9900	0.4520	5.455	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.75 Call	Bond Future	4537.4800	4.5375	4626.7900	4.6268	1.968	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.75 Put	Bond Future	746.9700	0.7470	710.5400	0.7105	4.877	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.25 Put	Bond Future	1723.1700	1.7232	1658.6900	1.6587	3.742	0.0000	0.0000
2025/07/30	2044	06/11/2025	11.25 Call	Bond Future	2366.3700	2.3664	2427.6300	2.4276	2.589	0.0000	0.0000
2025/07/30	2044	05/02/2026		Bond Future	11.2621	81.0431	11.2423	81.1715	0.176	0.0000	0.0000
2025/07/30	2044	05/02/2026	11.56 Call	Bond Future	3919.7900	3.9198	3992.6900	3.9927	1.860	0.0000	0.0000
2025/07/30	2044	05/02/2026	11.56 Put	Bond Future	2029.4100	2.0294	1973.8600	1.9739	2.737	0.0000	0.0000
2025/07/30	2044	07/05/2026		Bond Future	11.3830	82.5329	11.3623	82.6643	0.182	0.0000	0.0000
2025/07/30	2044	07/05/2026	11.80 Call	Bond Future	4897.7500	4.8978	4976.0600	4.9761	1.599	0.0000	0.0000
2025/07/30	2044	07/05/2026	11.80 Put	Bond Future	2316.6500	2.3167	2263.5000	2.2635	2.294	0.0000	0.0000
2025/07/30	2044	06/08/2026		Bond Future	11.5169	79.6510	11.4953	79.7856	0.188	0.0000	0.0000
2025/07/30	2044	06/08/2026	12.42 Call	Bond Future	7300.5800	7.3006	7393.0900	7.3931	1.267	0.0000	0.0000
2025/07/30	2044	06/08/2026	12.42 Put	Bond Future	1979.1700	1.9792	1937.0300	1.9370	2.129	0.0000	0.0000
2025/07/30	2046	07/08/2025		Bond Future	119.2527	119.2527	119.5975	119.5975	0.289	0.0000	0.0000
2025/07/30	2046	07/08/2025	118.69 Call	Bond Future	562.6600	0.5627	907.4800	0.9075	61.284	0.0000	0.0000
2025/07/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2046	06/11/2025		Bond Future	119.2343	119.2343	119.5862	119.5862	0.295	0.0000	0.0000
2025/07/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2046	06/11/2025	125.41 Put	Bond Future	6175.7400	6.1757	5823.8300	5.8238	5.698	0.0000	0.0000
2025/07/30	2046	05/02/2026		Bond Future	121.4828	121.4828	121.8418	121.8418	0.296	0.0000	0.0000
2025/07/30	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	191.8300	0.1918	100.000	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
2025/07/30	2046	05/02/2026	121.65 Put	Bond Future	167.2400	0.1672	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/30	2046	07/05/2026		Bond Future	121.4489	121.4489	121.8156	121.8156	0.302	0.0000	0.0000
2025/07/30	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2046	07/05/2026	124.95 Put	Bond Future	3501.1500	3.5012	3134.4400	3.1344	10.474	0.0000	0.0000
2025/07/30	2046	06/08/2026		Bond Future	123.6909	123.6909	124.0657	124.0657	0.303	0.0000	0.0000
2025/07/30	2046	06/08/2026	122.38 Call	Bond Future	1310.8700	1.3109	1685.7200	1.6857	28.596	0.0000	0.0000
2025/07/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	07/08/2025		Bond Future	118.2269	118.2269	118.1296	118.1296	0.082	0.0000	0.0000
2025/07/30	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	07/08/2025	119.89 Put	Bond Future	1663.1400	1.6631	1760.4100	1.7604	5.849	0.0000	0.0000
2025/07/30	2050	06/11/2025		Bond Future	120.4494	120.4494	120.3509	120.3509	0.082	0.0000	0.0000
2025/07/30	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	06/11/2025	124.42 Put	Bond Future	3970.6100	3.9706	4069.1400	4.0691	2.481	0.0000	0.0000
2025/07/30	2050	05/02/2026		Bond Future	120.3074	120.3074	120.2077	120.2077	0.083	0.0000	0.0000
2025/07/30	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	05/02/2026	122.82 Put	Bond Future	2512.6300	2.5126	2612.2700	2.6123	3.966	0.0000	0.0000
2025/07/30	2050	07/05/2026		Bond Future	122.5487	122.5487	122.4480	122.4480	0.082	0.0000	0.0000
2025/07/30	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	07/05/2026	124.07 Put	Bond Future	1521.2600	1.5213	1621.9600	1.6220	6.620	0.0000	0.0000
2025/07/30	2050	06/08/2026		Bond Future	122.3558	122.3558	122.2546	122.2546	0.083	0.0000	0.0000
2025/07/30	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	2050	06/08/2026	123.27 Put	Bond Future	914.1800	0.9142	1015.3800	1.0154	11.070	0.0000	0.0000
2025/07/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	AL37	07/08/2025		Index Future	1163.1270	1163.1270	1163.7830	1163.7830	0.056	0.0000	0.0000
2025/07/30	AL37	06/11/2025		Index Future	1184.7070	1184.7070	1185.3780	1185.3780	0.057	0.0000	0.0000
2025/07/30	AL37	05/02/2026		Index Future	1206.7700	1206.7700	1207.4540	1207.4540	0.057	0.0000	0.0000
2025/07/30	AL37	07/05/2026		Index Future	1228.9900	1228.9900	1229.6900	1229.6900	0.057	0.0000	0.0000
2025/07/30	AL37	06/08/2026		Index Future	1251.1900	1251.1900	1251.9070	1251.9070	0.057	0.0000	0.0000
2025/07/30	AL7T	07/08/2025		Index Future	1407.3000	1407.3000	1408.5450	1408.5450	0.088	0.0000	0.0000
2025/07/30	AL7T	06/11/2025		Index Future	1433.4110	1433.4110	1434.6810	1434.6810	0.089	0.0000	0.0000
2025/07/30	AL7T	05/02/2026		Index Future	1460.1050	1460.1050	1461.4010	1461.4010	0.089	0.0000	0.0000
2025/07/30	AL7T	07/05/2026		Index Future	1486.9890	1486.9890	1488.3130	1488.3130	0.089	0.0000	0.0000
2025/07/30	AL7T	06/08/2026		Index Future	1513.8510	1513.8510	1515.2030	1515.2030	0.089	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	
2025/07/30	ALBI	07/08/2025		Index Future	1194.6960	1194.6960	1195.8000	1195.8000	0.092	0.0000	0.0000
2025/07/30	ALBI	06/11/2025		Index Future	1216.8620	1216.8620	1217.9880	1217.9880	0.093	0.0000	0.0000
2025/07/30	ALBI	05/02/2026		Index Future	1239.5230	1239.5230	1240.6720	1240.6720	0.093	0.0000	0.0000
2025/07/30	ALBI	07/05/2026		Index Future	1262.3460	1262.3460	1263.5190	1263.5190	0.093	0.0000	0.0000
2025/07/30	ALBI	06/08/2026		Index Future	1285.1500	1285.1500	1286.3480	1286.3480	0.093	0.0000	0.0000
2025/07/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/07/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	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	
2025/07/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/30	ES33	07/08/2025		Bond Future	10.4494	87.1957	10.4304	87.2871	0.182	0.0000	0.0000
2025/07/30	ES33	07/08/2025	13.56 Call	Bond Future	13391.1300	13.3911	13482.5300	13.4825	0.683	0.0000	0.0000
2025/07/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES33	06/11/2025		Bond Future	10.5752	85.0407	10.5552	85.1343	0.189	0.0000	0.0000
2025/07/30	ES33	06/11/2025	12.01 Call	Bond Future	6390.5000	6.3905	6484.0300	6.4840	1.464	0.0000	0.0000
2025/07/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES33	05/02/2026		Bond Future	10.7124	86.6442	10.6914	86.7400	0.196	0.0000	0.0000
2025/07/30	ES33	05/02/2026	11.49 Call	Bond Future	3448.7600	3.4488	3544.5000	3.5445	2.776	0.0000	0.0000
2025/07/30	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES33	07/05/2026		Bond Future	10.8580	84.4630	10.8359	84.5611	0.204	0.0000	0.0000
2025/07/30	ES33	07/05/2026	11.69 Call	Bond Future	3582.4100	3.5824	3680.5900	3.6806	2.741	0.0000	0.0000
2025/07/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES33	06/08/2026		Bond Future	11.0213	86.0204	10.9978	86.1213	0.213	0.0000	0.0000
2025/07/30	ES33	06/08/2026	12.02 Call	Bond Future	4151.7700	4.1518	4252.6400	4.2526	2.430	0.0000	0.0000
2025/07/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES42	07/08/2025		Bond Future	11.2988	81.6831	11.2700	81.8630	0.255	0.0000	0.0000
2025/07/30	ES42	07/08/2025	13.79 Call	Bond Future	13410.9000	13.4109	13590.8200	13.5908	1.342	0.0000	0.0000
2025/07/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES42	06/11/2025		Bond Future	11.4162	78.9537	11.3862	79.1374	0.263	0.0000	0.0000
2025/07/30	ES42	06/11/2025	12.39 Call	Bond Future	5619.8500	5.6199	5803.5100	5.8035	3.268	0.0000	0.0000
2025/07/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES42	05/02/2026		Bond Future	11.5375	80.4421	11.5064	80.6296	0.270	0.0000	0.0000
2025/07/30	ES42	05/02/2026	11.85 Call	Bond Future	1842.4100	1.8424	2029.9000	2.0299	10.176	0.0000	0.0000
2025/07/30	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES42	07/05/2026		Bond Future	11.6689	77.6753	11.6364	77.8669	0.278	0.0000	0.0000
2025/07/30	ES42	07/05/2026	12.20 Call	Bond Future	3033.8600	3.0339	3225.5200	3.2255	6.317	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
2025/07/30	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	ES42	06/08/2026		Bond Future	11.8090	79.1058	11.7751	79.3018	0.287	0.0000	0.0000
2025/07/30	ES42	06/08/2026	12.65 Call	Bond Future	4631.4400	4.6314	4827.4500	4.8275	4.232	0.0000	0.0000
2025/07/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GOVI	07/08/2025		GOVI	1175.9290	1175.9290	1176.9430	1176.9430	0.086	0.0000	0.0000
2025/07/30	GOVI	07/08/2025	1,011. Call 00	GOVI	1649290.0000	164.9290	1659430.0000	165.9430	0.615	0.0000	0.0000
2025/07/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GOVI	06/11/2025		GOVI	1197.7470	1197.7470	1198.7820	1198.7820	0.086	0.0000	0.0000
2025/07/30	GOVI	06/11/2025	1,112. Call 00	GOVI	857470.0000	85.7470	867820.0000	86.7820	1.207	0.0000	0.0000
2025/07/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GOVI	05/02/2026		GOVI	1220.0530	1220.0530	1221.1080	1221.1080	0.086	0.0000	0.0000
2025/07/30	GOVI	05/02/2026	1,150. Call 00	GOVI	700530.0000	70.0530	711080.0000	71.1080	1.506	0.0000	0.0000
2025/07/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GOVI	07/05/2026		GOVI	1242.5170	1242.5170	1243.5950	1243.5950	0.087	0.0000	0.0000
2025/07/30	GOVI	07/05/2026	1,177. Call 00	GOVI	655170.0000	65.5170	665950.0000	66.5950	1.645	0.0000	0.0000
2025/07/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GOVI	06/08/2026		GOVI	1264.9620	1264.9620	1266.0640	1266.0640	0.087	0.0000	0.0000
2025/07/30	GOVI	06/08/2026	1,189. Call 00	GOVI	759620.0000	75.9620	770640.0000	77.0640	1.451	0.0000	0.0000
2025/07/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/07/30	IGOV	07/08/2025		Index Future	380.7170	380.7170	381.1650	381.1650	0.118	0.0000	0.0000
2025/07/30	IGOV	06/11/2025		Index Future	387.8750	387.8750	388.3320	388.3320	0.118	0.0000	0.0000
2025/07/30	IGOV	05/02/2026		Index Future	395.1910	395.1910	395.6570	395.6570	0.118	0.0000	0.0000
2025/07/30	IGOV	07/05/2026		Index Future	402.5590	402.5590	403.0350	403.0350	0.118	0.0000	0.0000
2025/07/30	IGOV	06/08/2026		Index Future	409.9200	409.9200	410.4060	410.4060	0.119	0.0000	0.0000
2025/07/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/07/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/07/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/07/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/07/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/07/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/07/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/07/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/07/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/07/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/07/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/07/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/07/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/07/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/07/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/07/30	R033	07/08/2025		Bond Future	9.1793	108.0735	9.1617	108.1715	0.192	0.0000	0.0000
2025/07/30	R033	07/08/2025	10.33 Call	Bond Future	6150.9200	6.1509	6248.8800	6.2489	1.593	0.0000	0.0000
2025/07/30	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/07/30	R033	06/11/2025		Bond Future	9.2589	105.0356	9.2403	105.1358	0.200	0.0000	0.0000
2025/07/30	R033	06/11/2025	10.33 Call	Bond Future	5697.5500	5.6976	5788.7500	5.7888	1.601	0.0000	0.0000
2025/07/30	R033	06/11/2025	10.33 Put	Bond Future	117.4100	0.1174	108.3500	0.1084	7.717	0.0000	0.0000
2025/07/30	R033	05/02/2026		Bond Future	9.3443	106.9909	9.3247	107.0935	0.210	0.0000	0.0000
2025/07/30	R033	05/02/2026	10.49 Call	Bond Future	6168.4000	6.1684	6254.2200	6.2542	1.391	0.0000	0.0000
2025/07/30	R033	05/02/2026	10.49 Put	Bond Future	387.2900	0.3873	370.5200	0.3705	4.330	0.0000	0.0000
2025/07/30	R033	07/05/2026		Bond Future	9.4402	103.9149	9.4195	104.0202	0.220	0.0000	0.0000
2025/07/30	R033	07/05/2026	10.38 Call	Bond Future	5443.1400	5.4431	5522.4200	5.5224	1.457	0.0000	0.0000
2025/07/30	R033	07/05/2026	10.38 Put	Bond Future	816.4400	0.8164	790.4300	0.7904	3.186	0.0000	0.0000
2025/07/30	R033	06/08/2026		Bond Future	9.5511	105.8071	9.5291	105.9154	0.231	0.0000	0.0000
2025/07/30	R033	06/08/2026	10.25 Call	Bond Future	4791.3800	4.7914	4863.5900	4.8636	1.507	0.0000	0.0000
2025/07/30	R033	06/08/2026	10.25 Put	Bond Future	1438.5100	1.4385	1402.4900	1.4025	2.504	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.90 Call	Bond Future	6120.6500	6.1207	6167.4200	6.1674	0.764	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.90 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.40 Call	Bond Future	3382.2300	3.3822	3427.5800	3.4276	1.341	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.40 Put	Bond Future	3.0100	0.0030	1.5800	0.0016	47.508	0.0000	0.0000
2025/07/30	R035	07/08/2025	11.30 Call	Bond Future	8234.2400	8.2342	8281.0200	8.2810	0.568	0.0000	0.0000
2025/07/30	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.08 Put	Bond Future	70.3600	0.0704	52.4500	0.0525	25.455	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.08 Call	Bond Future	1634.8700	1.6349	1663.7400	1.6637	1.766	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.58 Put	Bond Future	0.3700	0.0004	0.1500	0.0002	59.459	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.58 Call	Bond Future	4379.5200	4.3795	4426.0800	4.4261	1.063	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	
2025/07/30	R035	07/08/2025	11.34 Call	Bond Future	8441.8200	8.4418	8488.6000	8.4886	0.554	0.0000	0.0000
2025/07/30	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R035	07/08/2025		Bond Future	9.8108	98.2521	9.8028	98.2989	0.081	0.0000	0.0000
2025/07/30	R035	07/08/2025	12.65 Call	Bond Future	14880.3700	14.8804	14927.1500	14.9272	0.314	0.0000	0.0000
2025/07/30	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.20 Call	Bond Future	2274.4800	2.2745	2313.2500	2.3133	1.705	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.20 Put	Bond Future	23.8300	0.0238	15.8200	0.0158	33.613	0.0000	0.0000
2025/07/30	R035	07/08/2025	9.98 Call	Bond Future	1144.3300	1.1443	1161.0800	1.1611	1.464	0.0000	0.0000
2025/07/30	R035	07/08/2025	9.98 Put	Bond Future	156.8300	0.1568	126.8000	0.1268	19.148	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.35 Call	Bond Future	3104.0100	3.1040	3148.5000	3.1485	1.433	0.0000	0.0000
2025/07/30	R035	07/08/2025	10.35 Put	Bond Future	5.1900	0.0052	2.9000	0.0029	44.123	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.30 Call	Bond Future	3030.6200	3.0306	3057.5200	3.0575	0.888	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.30 Put	Bond Future	798.1000	0.7981	776.9200	0.7769	2.654	0.0000	0.0000
2025/07/30	R035	06/11/2025		Bond Future	9.9050	95.5721	9.8966	95.6202	0.085	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.20 Call	Bond Future	7188.3700	7.1884	7230.7600	7.2308	0.590	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.20 Put	Bond Future	127.2700	0.1273	121.5800	0.1216	4.471	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.08 Put	Bond Future	1191.9000	1.1919	1165.0000	1.1650	2.257	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.08 Call	Bond Future	2189.8400	2.1898	2211.0200	2.2110	0.967	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.58 Put	Bond Future	464.1800	0.4642	449.3700	0.4494	3.191	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.58 Call	Bond Future	4236.5700	4.2366	4269.8400	4.2698	0.785	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.67 Call	Bond Future	9493.0900	9.4931	9538.6800	9.5387	0.480	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.67 Put	Bond Future	45.5300	0.0455	43.0400	0.0430	5.469	0.0000	0.0000
2025/07/30	R035	06/11/2025	9.91 Put	Bond Future	1597.0300	1.5970	1565.5600	1.5656	1.971	0.0000	0.0000
2025/07/30	R035	06/11/2025	9.91 Call	Bond Future	1625.8000	1.6258	1642.4100	1.6424	1.022	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.41 Put	Bond Future	647.5000	0.6475	628.9800	0.6290	2.860	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.41 Call	Bond Future	3489.1200	3.4891	3518.6800	3.5187	0.847	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.43 Call	Bond Future	8317.3100	8.3173	8361.5700	8.3616	0.532	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.43 Put	Bond Future	77.1700	0.0772	73.3500	0.0734	4.950	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.95 Call	Bond Future	10848.1700	10.8482	10894.9400	10.8949	0.431	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.95 Put	Bond Future	20.8200	0.0208	19.5100	0.0195	6.292	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.45 Call	Bond Future	8415.5000	8.4155	8459.8900	8.4599	0.527	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.45 Put	Bond Future	73.8600	0.0739	70.1700	0.0702	4.996	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.95 Put	Bond Future	217.1300	0.2171	208.5700	0.2086	3.942	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.95 Call	Bond Future	5971.8100	5.9718	6011.3300	6.0113	0.662	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.44 Put	Bond Future	611.0600	0.6111	593.2200	0.5932	2.920	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.44 Call	Bond Future	3617.8700	3.6179	3648.1100	3.6481	0.836	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.94 Put	Bond Future	221.7200	0.2217	213.0200	0.2130	3.924	0.0000	0.0000
2025/07/30	R035	06/11/2025	10.94 Call	Bond Future	5923.6000	5.9236	5962.9800	5.9630	0.665	0.0000	0.0000
2025/07/30	R035	06/11/2025	11.99 Call	Bond Future	11040.3300	11.0403	11087.2400	11.0872	0.425	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
2025/07/30	R035	06/11/2025	11.99 Put	Bond Future	18.3600	0.0184	17.1900	0.0172	6.373	0.0000
2025/07/30	R035	06/11/2025	10.50 Call	Bond Future	3879.6100	3.8796	3911.1900	3.9112	0.814	0.0000
2025/07/30	R035	06/11/2025	10.50 Put	Bond Future	543.6400	0.5436	527.1400	0.5271	3.035	0.0000
2025/07/30	R035	06/11/2025	10.15 Call	Bond Future	2445.0500	2.4451	2468.1000	2.4681	0.943	0.0000
2025/07/30	R035	06/11/2025	10.15 Put	Bond Future	1051.9000	1.0519	1026.8700	1.0269	2.380	0.0000
2025/07/30	R035	06/11/2025	9.77 Put	Bond Future	2005.6400	2.0056	1970.5600	1.9706	1.749	0.0000
2025/07/30	R035	06/11/2025	9.77 Call	Bond Future	1226.1700	1.2262	1239.1700	1.2392	1.060	0.0000
2025/07/30	R035	06/11/2025	11.00 Put	Bond Future	195.3300	0.1953	187.4200	0.1874	4.050	0.0000
2025/07/30	R035	06/11/2025	11.00 Call	Bond Future	6213.3900	6.2134	6253.5600	6.2536	0.647	0.0000
2025/07/30	R035	06/11/2025	10.68 Call	Bond Future	4693.7900	4.6938	4728.9900	4.7290	0.750	0.0000
2025/07/30	R035	06/11/2025	10.68 Put	Bond Future	379.8100	0.3798	366.9300	0.3669	3.391	0.0000
2025/07/30	R035	05/02/2026	11.17 Call	Bond Future	6723.8600	6.7239	6762.2900	6.7623	0.572	0.0000
2025/07/30	R035	05/02/2026	11.17 Put	Bond Future	494.8600	0.4949	483.8400	0.4838	2.227	0.0000
2025/07/30	R035	05/02/2026	10.67 Call	Bond Future	4580.5600	4.5806	4612.2800	4.6123	0.692	0.0000
2025/07/30	R035	05/02/2026	10.67 Put	Bond Future	958.7600	0.9588	941.0300	0.9410	1.849	0.0000
2025/07/30	R035	05/02/2026	10.17 Put	Bond Future	1800.1800	1.8002	1773.5600	1.7736	1.479	0.0000
2025/07/30	R035	05/02/2026	10.17 Call	Bond Future	2709.9800	2.7100	2732.8100	2.7328	0.842	0.0000
2025/07/30	R035	05/02/2026	11.00 Put	Bond Future	621.2600	0.6213	608.2200	0.6082	2.099	0.0000
2025/07/30	R035	05/02/2026	11.00 Call	Bond Future	5975.2900	5.9753	6011.7000	6.0117	0.609	0.0000
2025/07/30	R035	05/02/2026	10.44 Put	Bond Future	1287.4600	1.2875	1265.8600	1.2659	1.678	0.0000
2025/07/30	R035	05/02/2026	10.44 Call	Bond Future	3675.0400	3.6750	3702.8900	3.7029	0.758	0.0000
2025/07/30	R035	05/02/2026	10.94 Put	Bond Future	672.8200	0.6728	659.0100	0.6590	2.053	0.0000
2025/07/30	R035	05/02/2026	10.94 Call	Bond Future	5715.2300	5.7152	5750.8700	5.7509	0.624	0.0000
2025/07/30	R035	05/02/2026	12.44 Call	Bond Future	12479.5700	12.4796	12526.7000	12.5267	0.378	0.0000
2025/07/30	R035	05/02/2026	12.44 Put	Bond Future	69.0500	0.0691	66.7300	0.0667	3.360	0.0000
2025/07/30	R035	05/02/2026		Bond Future	10.0066	97.3514	9.9978	97.4009	0.088	0.0000
2025/07/30	R035	05/02/2026	10.79 Call	Bond Future	5076.8100	5.0768	5110.3600	5.1104	0.661	0.0000
2025/07/30	R035	05/02/2026	10.79 Put	Bond Future	819.9000	0.8199	804.0000	0.8040	1.939	0.0000
2025/07/30	R035	07/05/2026		Bond Future	10.1115	94.6384	10.1021	94.6895	0.092	0.0000
2025/07/30	R035	07/05/2026	10.86 Call	Bond Future	5283.8200	5.2838	5316.4500	5.3165	0.618	0.0000
2025/07/30	R035	07/05/2026	10.86 Put	Bond Future	1305.7000	1.3057	1287.2800	1.2873	1.411	0.0000
2025/07/30	R035	06/08/2026		Bond Future	10.2308	96.3626	10.2209	96.4155	0.097	0.0000
2025/07/30	R035	06/08/2026	11.06 Call	Bond Future	5873.8400	5.8738	5907.7600	5.9078	0.577	0.0000
2025/07/30	R035	06/08/2026	11.06 Put	Bond Future	1591.9800	1.5920	1572.9800	1.5730	1.193	0.0000
2025/07/30	R038	07/08/2025		Bond Future	10.4377	106.9858	10.4141	107.1527	0.225	0.0000
2025/07/30	R038	07/08/2025	11.24 Call	Bond Future	5465.2300	5.4652	5632.0600	5.6321	3.053	0.0000
2025/07/30	R038	07/08/2025	11.24 Put	Bond Future	0.1100	0.0001	0.0300	0.0000	72.727	0.0000
2025/07/30	R038	06/11/2025		Bond Future	10.5445	103.4864	10.5200	103.6568	0.233	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
2025/07/30	R038	06/11/2025	11.24 Call		Bond Future	5173.0200	5.1730	5307.7900	5.3078	2.605	0.0000	0.0000
2025/07/30	R038	06/11/2025	11.24 Put		Bond Future	506.1000	0.5061	470.4200	0.4704	7.050	0.0000	0.0000
2025/07/30	R038	06/11/2025	12.33 Call		Bond Future	11427.1600	11.4272	11592.7100	11.5927	1.449	0.0000	0.0000
2025/07/30	R038	06/11/2025	12.33 Put		Bond Future	47.8100	0.0478	42.9100	0.0429	10.249	0.0000	0.0000
2025/07/30	R038	06/11/2025	10.98 Put		Bond Future	850.5300	0.8505	797.5300	0.7975	6.231	0.0000	0.0000
2025/07/30	R038	06/11/2025	10.98 Call		Bond Future	3809.5400	3.8095	3926.9900	3.9270	3.083	0.0000	0.0000
2025/07/30	R038	05/02/2026			Bond Future	10.6567	105.4128	10.6312	105.5869	0.240	0.0000	0.0000
2025/07/30	R038	05/02/2026	11.44 Call		Bond Future	6220.3500	6.2204	6348.0600	6.3481	2.053	0.0000	0.0000
2025/07/30	R038	05/02/2026	11.44 Put		Bond Future	1092.8700	1.0929	1046.4800	1.0465	4.245	0.0000	0.0000
2025/07/30	R038	07/05/2026			Bond Future	10.7777	101.8663	10.7509	102.0445	0.248	0.0000	0.0000
2025/07/30	R038	07/05/2026	11.40 Call		Bond Future	5797.2300	5.7972	5916.3800	5.9164	2.055	0.0000	0.0000
2025/07/30	R038	07/05/2026	11.40 Put		Bond Future	1780.1600	1.7802	1721.1500	1.7212	3.315	0.0000	0.0000
2025/07/30	R038	06/08/2026			Bond Future	10.9108	103.7207	10.8827	103.9031	0.257	0.0000	0.0000
2025/07/30	R038	06/08/2026	11.77 Call		Bond Future	7348.0100	7.3480	7474.2800	7.4743	1.718	0.0000	0.0000
2025/07/30	R038	06/08/2026	11.77 Put		Bond Future	1984.2400	1.9842	1928.1200	1.9281	2.828	0.0000	0.0000
2025/07/30	R053	07/08/2025			Bond Future	10.9569	110.0031	10.9386	110.1698	0.167	0.0000	0.0000
2025/07/30	R053	07/08/2025	13.17 Call		Bond Future	17169.0500	17.1691	17335.7000	17.3357	0.971	0.0000	0.0000
2025/07/30	R053	07/08/2025	13.17 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R053	06/11/2025			Bond Future	11.0570	106.1815	11.0380	106.3517	0.172	0.0000	0.0000
2025/07/30	R053	06/11/2025	11.76 Call		Bond Future	6665.1700	6.6652	6796.4400	6.7964	1.969	0.0000	0.0000
2025/07/30	R053	06/11/2025	11.76 Put		Bond Future	697.9900	0.6980	659.0200	0.6590	5.583	0.0000	0.0000
2025/07/30	R053	05/02/2026			Bond Future	11.1607	108.1580	11.1410	108.3319	0.177	0.0000	0.0000
2025/07/30	R053	05/02/2026	11.49 Call		Bond Future	5279.0300	5.2790	5381.0800	5.3811	1.933	0.0000	0.0000
2025/07/30	R053	05/02/2026	11.49 Put		Bond Future	2454.8300	2.4548	2382.9500	2.3830	2.928	0.0000	0.0000
2025/07/30	R053	07/05/2026			Bond Future	11.2707	104.2849	11.2501	104.4628	0.183	0.0000	0.0000
2025/07/30	R053	07/05/2026	11.69 Call		Bond Future	6489.8600	6.4899	6597.0600	6.5971	1.652	0.0000	0.0000
2025/07/30	R053	07/05/2026	11.69 Put		Bond Future	2980.1200	2.9801	2909.4000	2.9094	2.373	0.0000	0.0000
2025/07/30	R053	06/08/2026			Bond Future	11.3896	106.1830	11.3681	106.3653	0.189	0.0000	0.0000
2025/07/30	R053	06/08/2026	12.28 Call		Bond Future	9709.5000	9.7095	9834.7700	9.8348	1.290	0.0000	0.0000
2025/07/30	R053	06/08/2026	12.28 Put		Bond Future	2637.7600	2.6378	2580.7600	2.5808	2.161	0.0000	0.0000
2025/07/30	R186	07/08/2025			Bond Future	7.7402	104.9652	7.7388	104.9671	0.019	0.0000	0.0000
2025/07/30	R186	07/08/2025	9.68 Call		Bond Future	2478.0900	2.4781	2479.9800	2.4800	0.076	0.0000	0.0000
2025/07/30	R186	07/08/2025	9.68 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R186	07/08/2025	10.25 Call		Bond Future	3190.4400	3.1904	3192.3300	3.1923	0.059	0.0000	0.0000
2025/07/30	R186	07/08/2025	10.25 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R186	07/08/2025	9.22 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R186	07/08/2025	9.22 Call		Bond Future	1898.0200	1.8980	1899.9100	1.8999	0.100	0.0000	0.0000
2025/07/30	R186	06/11/2025			Bond Future	7.7904	106.9125	7.7881	106.9148	0.028	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	
2025/07/30	R186	06/11/2025	8.13 Call	Bond Future	431.4500	0.4315	432.4800	0.4325	0.239	0.0000	0.0000
2025/07/30	R186	06/11/2025	8.13 Put	Bond Future	69.8900	0.0699	68.5500	0.0686	1.917	0.0000	0.0000
2025/07/30	R186	05/02/2026		Bond Future	7.8688	103.5979	7.8654	103.6008	0.044	0.0000	0.0000
2025/07/30	R186	05/02/2026	8.43 Call	Bond Future	556.0200	0.5560	557.7100	0.5577	0.304	0.0000	0.0000
2025/07/30	R186	05/02/2026	8.43 Put	Bond Future	90.5200	0.0905	89.3100	0.0893	1.337	0.0000	0.0000
2025/07/30	R186	07/05/2026		Bond Future	8.0593	105.5030	8.0530	105.5068	0.078	0.0000	0.0000
2025/07/30	R186	07/05/2026	8.69 Call	Bond Future	488.9400	0.4889	491.2300	0.4912	0.468	0.0000	0.0000
2025/07/30	R186	07/05/2026	8.69 Put	Bond Future	115.8700	0.1159	114.4200	0.1144	1.251	0.0000	0.0000
2025/07/30	R186	06/08/2026		Bond Future	8.5406	102.1198	8.5271	102.1246	0.158	0.0000	0.0000
2025/07/30	R186	06/08/2026	8.57 Call	Bond Future	184.8400	0.1848	187.0600	0.1871	1.201	0.0000	0.0000
2025/07/30	R186	06/08/2026	8.57 Put	Bond Future	174.3700	0.1744	171.7800	0.1718	1.485	0.0000	0.0000
2025/07/30	R202	07/08/2025		Bond Future	268.3292	268.3292	268.3294	268.3294	0.000	0.0000	0.0000
2025/07/30	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R202	07/08/2025	271.60 Put	Bond Future	3270.8000	3.2708	3270.6200	3.2706	0.006	0.0000	0.0000
2025/07/30	R202	06/11/2025		Bond Future	273.3735	273.3735	273.3751	273.3751	0.001	0.0000	0.0000
2025/07/30	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R202	06/11/2025	275.64 Put	Bond Future	2266.4600	2.2665	2264.8900	2.2649	0.069	0.0000	0.0000
2025/07/30	R202	05/02/2026		Bond Future	273.1912	273.1912	273.1941	273.1941	0.001	0.0000	0.0000
2025/07/30	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R202	05/02/2026	277.82 Put	Bond Future	4628.8000	4.6288	4625.8800	4.6259	0.063	0.0000	0.0000
2025/07/30	R202	07/05/2026		Bond Future	278.2812	278.2812	278.2862	278.2862	0.002	0.0000	0.0000
2025/07/30	R202	07/05/2026	277.55 Call	Bond Future	731.1800	0.7312	736.1900	0.7362	0.685	0.0000	0.0000
2025/07/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R202	06/08/2026		Bond Future	277.9899	277.9899	277.9979	277.9979	0.003	0.0000	0.0000
2025/07/30	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R202	06/08/2026	278.86 Put	Bond Future	870.1500	0.8702	862.0700	0.8621	0.929	0.0000	0.0000
2025/07/30	R209	07/08/2025		Bond Future	10.0958	77.5457	10.0778	77.6418	0.178	0.0000	0.0000
2025/07/30	R209	07/08/2025	12.68 Call	Bond Future	12267.4000	12.2674	12363.5100	12.3635	0.783	0.0000	0.0000
2025/07/30	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R209	06/11/2025		Bond Future	10.1870	75.8325	10.1683	75.9307	0.184	0.0000	0.0000
2025/07/30	R209	06/11/2025	11.27 Call	Bond Future	5594.2500	5.5943	5680.0800	5.6801	1.534	0.0000	0.0000
2025/07/30	R209	06/11/2025	11.27 Put	Bond Future	191.0300	0.1910	178.6500	0.1787	6.481	0.0000	0.0000
2025/07/30	R209	05/02/2026		Bond Future	10.2830	77.2442	10.2635	77.3446	0.190	0.0000	0.0000
2025/07/30	R209	05/02/2026	10.93 Call	Bond Future	4198.1900	4.1982	4267.0900	4.2671	1.641	0.0000	0.0000
2025/07/30	R209	05/02/2026	10.93 Put	Bond Future	965.8700	0.9659	934.3800	0.9344	3.260	0.0000	0.0000
2025/07/30	R209	07/05/2026		Bond Future	10.3867	75.5134	10.3664	75.6161	0.196	0.0000	0.0000
2025/07/30	R209	07/05/2026	11.07 Call	Bond Future	4637.4700	4.6375	4706.5300	4.7065	1.489	0.0000	0.0000
2025/07/30	R209	07/05/2026	11.07 Put	Bond Future	1293.9500	1.2940	1260.2400	1.2602	2.605	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
2025/07/30	R209	06/08/2026		Bond Future	10.5019		76.8889	10.4806		76.9943	0.203	0.0000	0.0000
2025/07/30	R209	06/08/2026	11.39 Call	Bond Future	5646.5200		5.6465	5719.6100		5.7196	1.294	0.0000	0.0000
2025/07/30	R209	06/08/2026	11.39 Put	Bond Future	1424.1500		1.4242	1391.8400		1.3918	2.269	0.0000	0.0000
2025/07/30	R210	07/08/2025		Bond Future	251.0964		251.0964	251.0176		251.0176	0.031	0.0000	0.0000
2025/07/30	R210	07/08/2025	248.44 Call	Bond Future	2656.4300		2.6564	2577.5600		2.5776	2.969	0.0000	0.0000
2025/07/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R210	06/11/2025		Bond Future	252.3906		252.3906	252.3114		252.3114	0.031	0.0000	0.0000
2025/07/30	R210	06/11/2025	252.14 Call	Bond Future	250.6000		0.2506	171.3700		0.1714	31.616	0.0000	0.0000
2025/07/30	R210	06/11/2025	252.14 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R210	05/02/2026		Bond Future	257.1501		257.1501	257.0706		257.0706	0.031	0.0000	0.0000
2025/07/30	R210	05/02/2026	253.10 Call	Bond Future	4050.0500		4.0501	3970.5500		3.9706	1.963	0.0000	0.0000
2025/07/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R210	07/05/2026		Bond Future	258.4591		258.4591	258.3802		258.3802	0.030	0.0000	0.0000
2025/07/30	R210	07/05/2026	255.40 Call	Bond Future	3059.0500		3.0591	2980.2400		2.9802	2.576	0.0000	0.0000
2025/07/30	R210	07/05/2026	255.40 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R210	06/08/2026		Bond Future	263.2318		263.2318	263.1540		263.1540	0.030	0.0000	0.0000
2025/07/30	R210	06/08/2026	259.84 Call	Bond Future	3391.8400		3.3918	3314.0000		3.3140	2.295	0.0000	0.0000
2025/07/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R213	07/08/2025		Bond Future	8.6573		95.9469	8.6302		96.0593	0.313	0.0000	0.0000
2025/07/30	R213	07/08/2025	11.66 Call	Bond Future	11479.8300		11.4798	11592.2500		11.5923	0.979	0.0000	0.0000
2025/07/30	R213	07/08/2025	11.66 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R213	06/11/2025		Bond Future	8.7251		94.1754	8.6963		94.2903	0.330	0.0000	0.0000
2025/07/30	R213	06/11/2025	10.05 Call	Bond Future	5164.9900		5.1650	5273.5300		5.2735	2.101	0.0000	0.0000
2025/07/30	R213	06/11/2025	10.05 Put	Bond Future	59.2300		0.0592	52.8100		0.0528	10.839	0.0000	0.0000
2025/07/30	R213	05/02/2026		Bond Future	8.8008		95.9288	8.7701		96.0463	0.348	0.0000	0.0000
2025/07/30	R213	05/02/2026	9.89 Call	Bond Future	4361.3200		4.3613	4459.9000		4.4599	2.260	0.0000	0.0000
2025/07/30	R213	05/02/2026	9.89 Put	Bond Future	302.7700		0.3028	283.8300		0.2838	6.256	0.0000	0.0000
2025/07/30	R213	07/05/2026		Bond Future	8.8821		94.1413	8.8493		94.2617	0.369	0.0000	0.0000
2025/07/30	R213	07/05/2026	9.80 Call	Bond Future	3923.6200		3.9236	4014.6800		4.0147	2.321	0.0000	0.0000
2025/07/30	R213	07/05/2026	9.80 Put	Bond Future	627.1000		0.6271	597.7300		0.5977	4.683	0.0000	0.0000
2025/07/30	R213	06/08/2026		Bond Future	8.9822		95.8572	8.9470		95.9807	0.392	0.0000	0.0000
2025/07/30	R213	06/08/2026	9.69 Call	Bond Future	3450.2600		3.4503	3534.4300		3.5344	2.440	0.0000	0.0000
2025/07/30	R213	06/08/2026	9.69 Put	Bond Future	1009.2300		1.0092	969.9200		0.9699	3.895	0.0000	0.0000
2025/07/30	R214	07/08/2025		Bond Future	10.7665		71.0366	10.7383		71.1964	0.262	0.0000	0.0000
2025/07/30	R214	07/08/2025	12.97 Call	Bond Future	10949.5300		10.9495	11109.3300		11.1093	1.459	0.0000	0.0000
2025/07/30	R214	07/08/2025	12.97 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/07/30	R214	06/11/2025		Bond Future	10.8650		69.0566	10.8358		69.2197	0.269	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	
2025/07/30	R214	06/11/2025	11.64 Call	Bond Future	4514.3700	4.5144	4646.6100	4.6466	2.929	0.0000	0.0000
2025/07/30	R214	06/11/2025	11.64 Put	Bond Future	390.0700	0.3901	359.2000	0.3592	7.914	0.0000	0.0000
2025/07/30	R214	05/02/2026		Bond Future	10.9693	70.3423	10.9391	70.5087	0.276	0.0000	0.0000
2025/07/30	R214	05/02/2026	11.26 Call	Bond Future	3099.2300	3.0992	3198.7400	3.1987	3.211	0.0000	0.0000
2025/07/30	R214	05/02/2026	11.26 Put	Bond Future	1532.0500	1.5321	1465.1200	1.4651	4.369	0.0000	0.0000
2025/07/30	R214	07/05/2026		Bond Future	11.0749	68.3376	11.0435	68.5077	0.284	0.0000	0.0000
2025/07/30	R214	07/05/2026	11.53 Call	Bond Future	4149.6600	4.1497	4256.9000	4.2569	2.584	0.0000	0.0000
2025/07/30	R214	07/05/2026	11.53 Put	Bond Future	1755.5000	1.7555	1692.6500	1.6927	3.580	0.0000	0.0000
2025/07/30	R214	06/08/2026		Bond Future	11.1911	69.5826	11.1585	69.7565	0.292	0.0000	0.0000
2025/07/30	R214	06/08/2026	11.97 Call	Bond Future	5673.2500	5.6733	5792.2800	5.7923	2.098	0.0000	0.0000
2025/07/30	R214	06/08/2026	11.97 Put	Bond Future	1716.4300	1.7164	1661.6200	1.6616	3.193	0.0000	0.0000
2025/07/30	R248	07/08/2025		Bond Future	11.0371	85.0276	11.0188	85.1551	0.166	0.0000	0.0000
2025/07/30	R248	07/08/2025	13.21 Call	Bond Future	12993.5600	12.9936	13121.1400	13.1211	0.982	0.0000	0.0000
2025/07/30	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	R248	06/11/2025		Bond Future	11.1407	82.1656	11.1216	82.2959	0.171	0.0000	0.0000
2025/07/30	R248	06/11/2025	11.74 Call	Bond Future	4614.1500	4.6142	4708.7900	4.7088	2.051	0.0000	0.0000
2025/07/30	R248	06/11/2025	11.74 Put	Bond Future	690.7600	0.6908	655.0800	0.6551	5.165	0.0000	0.0000
2025/07/30	R248	05/02/2026		Bond Future	11.2501	83.6953	11.2303	83.8285	0.176	0.0000	0.0000
2025/07/30	R248	05/02/2026	11.46 Call	Bond Future	3491.6500	3.4917	3564.4900	3.5645	2.086	0.0000	0.0000
2025/07/30	R248	05/02/2026	11.46 Put	Bond Future	2103.8400	2.1038	2043.5500	2.0436	2.866	0.0000	0.0000
2025/07/30	R248	07/05/2026		Bond Future	11.3605	80.7943	11.3398	80.9306	0.182	0.0000	0.0000
2025/07/30	R248	07/05/2026	11.72 Call	Bond Future	4710.6500	4.7107	4790.6100	4.7906	1.697	0.0000	0.0000
2025/07/30	R248	07/05/2026	11.72 Put	Bond Future	2396.6300	2.3966	2340.3200	2.3403	2.350	0.0000	0.0000
2025/07/30	R248	06/08/2026		Bond Future	11.4816	82.2659	11.4601	82.4055	0.187	0.0000	0.0000
2025/07/30	R248	06/08/2026	12.37 Call	Bond Future	7311.7500	7.3118	7408.6300	7.4086	1.325	0.0000	0.0000
2025/07/30	R248	06/08/2026	12.37 Put	Bond Future	1895.0900	1.8951	1852.3800	1.8524	2.254	0.0000	0.0000
2025/07/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

