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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2025 TO 31/07/2025

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
2025/07/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/07/31	2029	07/08/2025		Bond Future	139.2782	139.2782	139.2994	0.015	0.0000	0.0000
2025/07/31	2029	07/08/2025	137.41 Call	Bond Future	1868.1500	1.8682	1889.4400	1.140	0.0000	0.0000
2025/07/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2029	06/11/2025		Bond Future	140.4587	140.4587	140.4806	0.016	0.0000	0.0000
2025/07/31	2029	06/11/2025	139.79 Call	Bond Future	668.7000	0.6687	690.6100	3.277	0.0000	0.0000
2025/07/31	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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2,978
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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	
2025/07/31	2029	05/02/2026		Bond Future		143.1081	143.1081	143.1307	143.1307	0.016	0.0000	0.0000
2025/07/31	2029	05/02/2026	140.11 Call	Bond Future		2998.1000	2.9981	3020.6900	3.0207	0.753	0.0000	0.0000
2025/07/31	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2029	07/05/2026		Bond Future		144.3140	144.3140	144.3373	144.3373	0.016	0.0000	0.0000
2025/07/31	2029	07/05/2026	141.82 Call	Bond Future		2494.0100	2.4940	2517.2500	2.5173	0.932	0.0000	0.0000
2025/07/31	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2029	06/08/2026		Bond Future		146.9808	146.9808	147.0049	147.0049	0.016	0.0000	0.0000
2025/07/31	2029	06/08/2026	144.10 Call	Bond Future		2880.7900	2.8808	2904.9200	2.9049	0.838	0.0000	0.0000
2025/07/31	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	07/08/2025	8.72 Put	Bond Future		8.3400	0.0083	0.8900	0.0009	89.329	0.0000	0.0000
2025/07/31	2030	07/08/2025	8.72 Call	Bond Future		1454.7900	1.4548	1889.8700	1.8899	29.907	0.0000	0.0000
2025/07/31	2030	07/08/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	07/08/2025	9.22 Call	Bond Future		3215.1700	3.2152	3657.7000	3.6577	13.764	0.0000	0.0000
2025/07/31	2030	07/08/2025	9.81 Call	Bond Future		5251.7800	5.2518	5694.3100	5.6943	8.426	0.0000	0.0000
2025/07/31	2030	07/08/2025	9.81 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	07/08/2025	12.12 Call	Bond Future		12728.7300	12.7287	13171.2600	13.1713	3.477	0.0000	0.0000
2025/07/31	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	07/08/2025	10.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	07/08/2025	10.48 Call	Bond Future		7500.1900	7.5002	7942.7200	7.9427	5.900	0.0000	0.0000
2025/07/31	2030	07/08/2025		Bond Future		8.3193	99.0845	8.1982	99.5270	1.456	0.0000	0.0000
2025/07/31	2030	07/08/2025	11.11 Call	Bond Future		9553.9000	9.5539	9996.4300	9.9964	4.632	0.0000	0.0000
2025/07/31	2030	07/08/2025	11.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2030	06/11/2025		Bond Future		8.3708	100.9230	8.2412	101.3739	1.548	0.0000	0.0000
2025/07/31	2030	06/11/2025	9.54 Call	Bond Future		3998.6700	3.9987	4432.6300	4.4326	10.853	0.0000	0.0000
2025/07/31	2030	06/11/2025	9.54 Put	Bond Future		42.7300	0.0427	25.8300	0.0258	39.551	0.0000	0.0000
2025/07/31	2030	06/11/2025	8.72 Put	Bond Future		407.4900	0.4075	288.6500	0.2887	29.164	0.0000	0.0000
2025/07/31	2030	06/11/2025	8.72 Call	Bond Future		1609.8400	1.6098	1941.8600	1.9419	20.624	0.0000	0.0000
2025/07/31	2030	06/11/2025	9.22 Put	Bond Future		120.4500	0.1205	78.4900	0.0785	34.836	0.0000	0.0000
2025/07/31	2030	06/11/2025	9.22 Call	Bond Future		3013.3200	3.0133	3422.2200	3.4222	13.570	0.0000	0.0000
2025/07/31	2030	06/11/2025	10.08 Call	Bond Future		5722.1800	5.7222	6170.6800	6.1707	7.838	0.0000	0.0000
2025/07/31	2030	06/11/2025	10.08 Put	Bond Future		4.9600	0.0050	2.6000	0.0026	47.581	0.0000	0.0000
2025/07/31	2030	05/02/2026		Bond Future		8.4288	98.7944	8.2895	99.2538	1.653	0.0000	0.0000
2025/07/31	2030	05/02/2026	9.49 Call	Bond Future		3643.5200	3.6435	4045.0800	4.0451	11.021	0.0000	0.0000
2025/07/31	2030	05/02/2026	9.49 Put	Bond Future		227.9900	0.2280	170.1600	0.1702	25.365	0.0000	0.0000
2025/07/31	2030	07/05/2026		Bond Future		8.5105	100.6119	8.3602	101.0800	1.767	0.0000	0.0000
2025/07/31	2030	07/05/2026	9.39 Call	Bond Future		3185.6700	3.1857	3554.0500	3.5541	11.564	0.0000	0.0000
2025/07/31	2030	07/05/2026	9.39 Put	Bond Future		501.2700	0.5013	401.5200	0.4015	19.899	0.0000	0.0000
2025/07/31	2030	06/08/2026		Bond Future		8.6179	98.4372	8.4545	98.9142	1.896	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	
2025/07/31	2030	06/08/2026	9.22 Call	Bond Future		2612.1100	2.6121	2942.0800	2.9421	12.632	0.0000	0.0000
2025/07/31	2030	06/08/2026	9.22 Put	Bond Future		878.6400	0.8786	731.6100	0.7316	16.734	0.0000	0.0000
2025/07/31	2031	07/08/2025		Bond Future		107.8254	107.8254	107.8240	107.8240	0.001	0.0000	0.0000
2025/07/31	2031	07/08/2025	107.65 Call	Bond Future		204.8100	0.2048	199.4100	0.1994	2.637	0.0000	0.0000
2025/07/31	2031	07/08/2025	107.65 Put	Bond Future		29.4200	0.0294	25.3700	0.0254	13.766	0.0000	0.0000
2025/07/31	2031	06/11/2025		Bond Future		109.8530	109.8530	109.8517	109.8517	0.001	0.0000	0.0000
2025/07/31	2031	06/11/2025	109.69 Call	Bond Future		353.9800	0.3540	351.9600	0.3520	0.571	0.0000	0.0000
2025/07/31	2031	06/11/2025	109.69 Put	Bond Future		191.0300	0.1910	190.2200	0.1902	0.424	0.0000	0.0000
2025/07/31	2031	05/02/2026		Bond Future		109.5390	109.5390	109.5379	109.5379	0.001	0.0000	0.0000
2025/07/31	2031	05/02/2026	111.76 Call	Bond Future		0.2000	0.0002	0.1900	0.0002	5.000	0.0000	0.0000
2025/07/31	2031	05/02/2026	111.76 Put	Bond Future		2221.1700	2.2212	2222.2800	2.2223	0.050	0.0000	0.0000
2025/07/31	2031	07/05/2026		Bond Future		111.5803	111.5803	111.5795	111.5795	0.001	0.0000	0.0000
2025/07/31	2031	07/05/2026	113.84 Call	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/07/31	2031	07/05/2026	113.84 Put	Bond Future		2259.6800	2.2597	2260.5600	2.2606	0.039	0.0000	0.0000
2025/07/31	2031	06/08/2026		Bond Future		111.2144	111.2144	111.2135	111.2135	0.001	0.0000	0.0000
2025/07/31	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2031	06/08/2026	113.81 Put	Bond Future		2595.6200	2.5956	2596.5100	2.5965	0.034	0.0000	0.0000
2025/07/31	2032	07/08/2025	9.40 Put	Bond Future		17.3000	0.0173	2.6000	0.0026	84.971	0.0000	0.0000
2025/07/31	2032	07/08/2025	9.40 Call	Bond Future		1931.7100	1.9317	2477.3900	2.4774	28.249	0.0000	0.0000
2025/07/31	2032	07/08/2025	9.90 Put	Bond Future		0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2032	07/08/2025	9.90 Call	Bond Future		4220.3400	4.2203	4780.6400	4.7806	13.276	0.0000	0.0000
2025/07/31	2032	07/08/2025	10.59 Call	Bond Future		7287.0900	7.2871	7847.4700	7.8475	7.690	0.0000	0.0000
2025/07/31	2032	07/08/2025	10.59 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2032	07/08/2025		Bond Future		8.9964	99.3338	8.8802	99.8941	1.292	0.0000	0.0000
2025/07/31	2032	07/08/2025	12.01 Call	Bond Future		13202.4100	13.2024	13762.7900	13.7628	4.245	0.0000	0.0000
2025/07/31	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2032	06/11/2025		Bond Future		9.0721	97.0166	8.9498	97.5875	1.348	0.0000	0.0000
2025/07/31	2032	06/11/2025	10.42 Call	Bond Future		6093.8300	6.0938	6640.6700	6.6407	8.974	0.0000	0.0000
2025/07/31	2032	06/11/2025	10.42 Put	Bond Future		73.1700	0.0732	49.0400	0.0490	32.978	0.0000	0.0000
2025/07/31	2032	06/11/2025	9.40 Put	Bond Future		688.5900	0.6886	519.5300	0.5195	24.552	0.0000	0.0000
2025/07/31	2032	06/11/2025	9.40 Call	Bond Future		2198.4100	2.1984	2600.3200	2.6003	18.282	0.0000	0.0000
2025/07/31	2032	06/11/2025	9.90 Put	Bond Future		241.6700	0.2417	171.3400	0.1713	29.102	0.0000	0.0000
2025/07/31	2032	06/11/2025	9.90 Call	Bond Future		3997.2800	3.9973	4497.9200	4.4979	12.525	0.0000	0.0000
2025/07/31	2032	06/11/2025	10.89 Call	Bond Future		8029.1100	8.0291	8592.3700	8.5924	7.015	0.0000	0.0000
2025/07/31	2032	06/11/2025	10.89 Put	Bond Future		21.0700	0.0211	13.3600	0.0134	36.592	0.0000	0.0000
2025/07/31	2032	05/02/2026		Bond Future		9.1541	98.8231	9.0252	99.4048	1.408	0.0000	0.0000
2025/07/31	2032	05/02/2026	10.16 Call	Bond Future		4825.1700	4.8252	5315.5700	5.3156	10.163	0.0000	0.0000
2025/07/31	2032	05/02/2026	10.16 Put	Bond Future		432.5300	0.4325	341.2000	0.3412	21.115	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
2025/07/31	2032	07/05/2026		Bond Future	9.2472	96.4814	9.1111	97.0741	1.472	0.0000
2025/07/31	2032	07/05/2026	10.14 Call	Bond Future	4584.8100	4.5848	5043.3100	5.0433	10.000	0.0000
2025/07/31	2032	07/05/2026	10.14 Put	Bond Future	806.9600	0.8070	672.7400	0.6727	16.633	0.0000
2025/07/31	2032	06/08/2026		Bond Future	9.3568	98.2396	9.2128	98.8434	1.539	0.0000
2025/07/31	2032	06/08/2026	10.12 Call	Bond Future	4312.2800	4.3123	4745.7900	4.7458	10.053	0.0000
2025/07/31	2032	06/08/2026	10.12 Put	Bond Future	1190.0700	1.1901	1019.7700	1.0198	14.310	0.0000
2025/07/31	2033	07/08/2025		Bond Future	130.2232	130.2232	130.2229	130.2229	0.000	0.0000
2025/07/31	2033	07/08/2025	128.65 Call	Bond Future	1573.2200	1.5732	1572.8700	1.5729	0.022	0.0000
2025/07/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2033	06/11/2025		Bond Future	131.1338	131.1338	131.1335	131.1335	0.000	0.0000
2025/07/31	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2033	06/11/2025	133.14 Put	Bond Future	2006.2400	2.0062	2006.5300	2.0065	0.014	0.0000
2025/07/31	2033	05/02/2026		Bond Future	133.6073	133.6073	133.6073	133.6073	0.000	0.0000
2025/07/31	2033	05/02/2026	132.88 Call	Bond Future	727.3400	0.7273	727.3200	0.7273	0.003	0.0000
2025/07/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2033	07/05/2026		Bond Future	134.5343	134.5343	134.5346	134.5346	0.000	0.0000
2025/07/31	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2033	07/05/2026	135.16 Put	Bond Future	625.6700	0.6257	625.3800	0.6254	0.046	0.0000
2025/07/31	2033	06/08/2026		Bond Future	137.0205	137.0205	137.0212	137.0212	0.000	0.0000
2025/07/31	2033	06/08/2026	134.25 Call	Bond Future	2770.5300	2.7705	2771.1600	2.7712	0.023	0.0000
2025/07/31	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2037	07/08/2025	10.50 Put	Bond Future	163.0800	0.1631	18.7700	0.0188	88.490	0.0000
2025/07/31	2037	07/08/2025	10.50 Call	Bond Future	1134.9900	1.1350	2131.4800	2.1315	87.797	0.0000
2025/07/31	2037	07/08/2025	11.00 Put	Bond Future	0.7800	0.0008	0.0100	0.0000	98.718	0.0000
2025/07/31	2037	07/08/2025	11.00 Call	Bond Future	3886.8700	3.8869	5026.9000	5.0269	29.330	0.0000
2025/07/31	2037	07/08/2025	11.83 Call	Bond Future	8430.0800	8.4301	9570.8800	9.5709	13.532	0.0000
2025/07/31	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2037	07/08/2025	11.45 Call	Bond Future	6393.6400	6.3936	7534.4400	7.5344	17.843	0.0000
2025/07/31	2037	07/08/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2037	07/08/2025	12.17 Call	Bond Future	10191.8300	10.1918	11332.6300	11.3326	11.193	0.0000
2025/07/31	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2037	07/08/2025	11.42 Call	Bond Future	6229.7500	6.2298	7370.5500	7.3706	18.312	0.0000
2025/07/31	2037	07/08/2025	11.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	2037	07/08/2025	10.55 Put	Bond Future	108.2800	0.1083	10.2200	0.0102	90.562	0.0000
2025/07/31	2037	07/08/2025	10.55 Call	Bond Future	1377.8700	1.3779	2420.6100	2.4206	75.678	0.0000
2025/07/31	2037	07/08/2025	10.64 Put	Bond Future	47.9900	0.0480	3.1300	0.0031	93.478	0.0000
2025/07/31	2037	07/08/2025	10.64 Call	Bond Future	1849.8500	1.8499	2945.7900	2.9458	59.245	0.0000
2025/07/31	2037	07/08/2025	11.82 Call	Bond Future	8377.4100	8.3774	9518.2100	9.5182	13.618	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
2025/07/31	2037	07/08/2025	11.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2037	07/08/2025	11.07 Call	Bond Future		4283.4800	4.2835	5423.9800	5.4240	26.626	0.0000	0.0000
2025/07/31	2037	07/08/2025	11.07 Put	Bond Future		0.3000	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2037	07/08/2025	10.34 Put	Bond Future		493.9300	0.4939	102.3500	0.1024	79.278	0.0000	0.0000
2025/07/31	2037	07/08/2025	10.34 Call	Bond Future		503.6800	0.5037	1252.9000	1.2529	148.749	0.0000	0.0000
2025/07/31	2037	07/08/2025		Bond Future		10.3384	88.0858	10.1518	89.2266	1.805	0.0000	0.0000
2025/07/31	2037	07/08/2025	13.01 Call	Bond Future		14313.2400	14.3132	15454.0400	15.4540	7.970	0.0000	0.0000
2025/07/31	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2037	06/11/2025		Bond Future		10.4370	89.7202	10.2433	90.8823	1.856	0.0000	0.0000
2025/07/31	2037	06/11/2025	11.63 Call	Bond Future		6911.5700	6.9116	7992.7600	7.9928	15.643	0.0000	0.0000
2025/07/31	2037	06/11/2025	11.63 Put	Bond Future		198.0400	0.1980	117.1300	0.1171	40.855	0.0000	0.0000
2025/07/31	2037	06/11/2025	10.50 Put	Bond Future		1594.8000	1.5948	1114.4800	1.1145	30.118	0.0000	0.0000
2025/07/31	2037	06/11/2025	10.50 Call	Bond Future		1968.5200	1.9685	2650.3000	2.6503	34.634	0.0000	0.0000
2025/07/31	2037	06/11/2025	11.00 Put	Bond Future		671.0400	0.6710	433.0600	0.4331	35.464	0.0000	0.0000
2025/07/31	2037	06/11/2025	11.00 Call	Bond Future		3932.2400	3.9322	4856.3600	4.8564	23.501	0.0000	0.0000
2025/07/31	2037	06/11/2025	12.16 Call	Bond Future		9517.8200	9.5178	10655.9100	10.6559	11.957	0.0000	0.0000
2025/07/31	2037	06/11/2025	12.16 Put	Bond Future		51.3900	0.0514	27.3800	0.0274	46.721	0.0000	0.0000
2025/07/31	2037	05/02/2026	12.27 Call	Bond Future		9558.4900	9.5585	10663.7800	10.6638	11.563	0.0000	0.0000
2025/07/31	2037	05/02/2026	12.27 Put	Bond Future		247.2900	0.2473	168.7100	0.1687	31.776	0.0000	0.0000
2025/07/31	2037	05/02/2026	10.90 Put	Bond Future		1641.5100	1.6415	1249.4000	1.2494	23.887	0.0000	0.0000
2025/07/31	2037	05/02/2026	10.90 Call	Bond Future		3692.1200	3.6921	4483.8800	4.4839	21.445	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.86 Call	Bond Future		7724.4600	7.7245	8766.9400	8.7669	13.496	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.86 Put	Bond Future		492.3600	0.4924	350.9700	0.3510	28.717	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.36 Call	Bond Future		5537.5600	5.5376	6472.9900	6.4730	16.892	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.36 Put	Bond Future		947.6200	0.9476	699.1800	0.6992	26.217	0.0000	0.0000
2025/07/31	2037	05/02/2026	10.65 Put	Bond Future		2182.9100	2.1829	1692.4500	1.6925	22.468	0.0000	0.0000
2025/07/31	2037	05/02/2026	10.65 Call	Bond Future		2807.9600	2.8080	3501.3700	3.5014	24.694	0.0000	0.0000
2025/07/31	2037	05/02/2026	12.73 Call	Bond Future		11659.0900	11.6591	12806.0900	12.8061	9.838	0.0000	0.0000
2025/07/31	2037	05/02/2026	12.73 Put	Bond Future		104.7600	0.1048	67.8900	0.0679	35.195	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.40 Put	Bond Future		902.4200	0.9024	664.1700	0.6642	26.401	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.40 Call	Bond Future		5708.1800	5.7082	6653.8000	6.6538	16.566	0.0000	0.0000
2025/07/31	2037	05/02/2026		Bond Future		10.5422	87.1324	10.3408	88.3163	1.910	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.20 Call	Bond Future		4869.1700	4.8692	5760.2400	5.7602	18.300	0.0000	0.0000
2025/07/31	2037	05/02/2026	11.20 Put	Bond Future		1150.4100	1.1504	857.6100	0.8576	25.452	0.0000	0.0000
2025/07/31	2037	07/05/2026	12.40 Call	Bond Future		9678.1000	9.6781	10758.7700	10.7588	11.166	0.0000	0.0000
2025/07/31	2037	07/05/2026	12.40 Put	Bond Future		490.6700	0.4907	365.4000	0.3654	25.530	0.0000	0.0000
2025/07/31	2037	07/05/2026	10.95 Put	Bond Future		2247.7100	2.2477	1799.7500	1.7998	19.930	0.0000	0.0000
2025/07/31	2037	07/05/2026	10.95 Call	Bond Future		3878.8600	3.8789	4636.8400	4.6368	19.541	0.0000	0.0000
2025/07/31	2037	07/05/2026		Bond Future		10.6602	88.7351	10.4508	89.9410	1.965	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	
2025/07/31	2037	07/05/2026	11.32 Call	Bond Future	5238.8000	5.2388	6107.1300	6.1071	16.575	0.0000	0.0000
2025/07/31	2037	07/05/2026	11.32 Put	Bond Future	1585.6100	1.5856	1248.0000	1.2480	21.292	0.0000	0.0000
2025/07/31	2037	06/08/2026		Bond Future	10.7934	86.0927	10.5751	87.3209	2.023	0.0000	0.0000
2025/07/31	2037	06/08/2026	11.71 Call	Bond Future	6556.1300	6.5561	7469.9200	7.4699	13.938	0.0000	0.0000
2025/07/31	2037	06/08/2026	11.71 Put	Bond Future	1650.3800	1.6504	1335.9600	1.3360	19.051	0.0000	0.0000
2025/07/31	2038	07/08/2025		Bond Future	138.9002	138.9002	138.6128	138.6128	0.207	0.0000	0.0000
2025/07/31	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2038	07/08/2025	139.56 Put	Bond Future	659.7800	0.6598	947.2200	0.9472	43.566	0.0000	0.0000
2025/07/31	2038	06/11/2025		Bond Future	141.5120	141.5120	141.2193	141.2193	0.207	0.0000	0.0000
2025/07/31	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2038	06/11/2025	143.88 Put	Bond Future	2367.9900	2.3680	2660.6600	2.6607	12.359	0.0000	0.0000
2025/07/31	2038	05/02/2026		Bond Future	142.0151	142.0151	141.7171	141.7171	0.210	0.0000	0.0000
2025/07/31	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2038	05/02/2026	143.20 Put	Bond Future	1184.9500	1.1850	1482.9500	1.4830	25.149	0.0000	0.0000
2025/07/31	2038	07/05/2026		Bond Future	144.6621	144.6621	144.3589	144.3589	0.210	0.0000	0.0000
2025/07/31	2038	07/05/2026	144.53 Call	Bond Future	132.0800	0.1321	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	171.1400	0.1711	100.000	0.0000	0.0000
2025/07/31	2038	06/08/2026		Bond Future	145.1314	145.1314	144.8228	144.8228	0.213	0.0000	0.0000
2025/07/31	2038	06/08/2026	144.72 Call	Bond Future	411.3800	0.4114	102.7500	0.1028	75.023	0.0000	0.0000
2025/07/31	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2040	07/08/2025	10.90 Put	Bond Future	243.3600	0.2434	17.9500	0.0180	92.624	0.0000	0.0000
2025/07/31	2040	07/08/2025	10.90 Call	Bond Future	1030.7500	1.0308	2375.9000	2.3759	130.502	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.20 Call	Bond Future	2709.4300	2.7094	4264.2400	4.2642	57.385	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.20 Put	Bond Future	16.0200	0.0160	0.2700	0.0003	98.315	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.50 Call	Bond Future	4537.8500	4.5379	6107.9800	6.1080	34.601	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.50 Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.60 Call	Bond Future	10805.0700	10.8051	12375.6300	12.3756	14.535	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.10 Put	Bond Future	44.4900	0.0445	1.2500	0.0013	97.190	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.10 Call	Bond Future	2109.5700	2.1096	3636.8900	3.6369	72.400	0.0000	0.0000
2025/07/31	2040	07/08/2025	10.80 Put	Bond Future	477.4200	0.4774	55.0800	0.0551	88.463	0.0000	0.0000
2025/07/31	2040	07/08/2025	10.80 Call	Bond Future	615.2700	0.6153	1763.4900	1.7635	186.621	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.40 Put	Bond Future	1.5600	0.0016	0.0100	0.0000	99.359	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.40 Call	Bond Future	3931.0500	3.9311	5500.0600	5.5001	39.913	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.00 Call	Bond Future	7479.2800	7.4793	9049.8400	9.0498	20.999	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.00 Put	Bond Future	110.3300	0.1103	5.0700	0.0051	95.405	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.00 Call	Bond Future	1540.1000	1.5401	3005.4000	3.0054	95.143	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
2025/07/31	2040	07/08/2025	11.70 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2040	07/08/2025	11.70 Call	Bond Future	5733.5000	5.7335	7304.0300	7.3040	27.392	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.40 Call	Bond Future	9720.3200	9.7203	11290.8800	11.2909	16.157	0.0000	0.0000
2025/07/31	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2040	07/08/2025		Bond Future	10.7789	87.3963	10.5422	88.9669	2.196	0.0000	0.0000
2025/07/31	2040	07/08/2025	13.29 Call	Bond Future	14374.0800	14.3741	15944.6400	15.9446	10.926	0.0000	0.0000
2025/07/31	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2040	06/11/2025		Bond Future	10.8835	89.0180	10.6382	90.6178	2.254	0.0000	0.0000
2025/07/31	2040	06/11/2025	11.84 Call	Bond Future	6201.3000	6.2013	7636.3900	7.6364	23.142	0.0000	0.0000
2025/07/31	2040	06/11/2025	11.84 Put	Bond Future	356.8100	0.3568	192.1300	0.1921	46.153	0.0000	0.0000
2025/07/31	2040	05/02/2026		Bond Future	10.9947	86.1666	10.7402	87.7964	2.315	0.0000	0.0000
2025/07/31	2040	05/02/2026	11.49 Call	Bond Future	4588.7200	4.5887	5757.9800	5.7580	25.481	0.0000	0.0000
2025/07/31	2040	05/02/2026	11.49 Put	Bond Future	1542.4700	1.5425	1082.0100	1.0820	29.852	0.0000	0.0000
2025/07/31	2040	05/02/2026	13.23 Call	Bond Future	12677.9100	12.6779	14258.6100	14.2586	12.468	0.0000	0.0000
2025/07/31	2040	05/02/2026	13.23 Put	Bond Future	117.9700	0.1180	68.9500	0.0690	41.553	0.0000	0.0000
2025/07/31	2040	05/02/2026	11.82 Put	Bond Future	1045.8200	1.0458	714.8100	0.7148	31.651	0.0000	0.0000
2025/07/31	2040	05/02/2026	11.82 Call	Bond Future	6033.5500	6.0336	7332.2600	7.3323	21.525	0.0000	0.0000
2025/07/31	2040	07/05/2026		Bond Future	11.1174	87.7514	10.8532	89.4113	2.376	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.67 Call	Bond Future	5272.8600	5.2729	6438.7200	6.4387	22.111	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.67 Put	Bond Future	1947.5800	1.9476	1453.4900	1.4535	25.369	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.22 Call	Bond Future	7610.2100	7.6102	8952.1800	8.9522	17.634	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.22 Put	Bond Future	1162.5200	1.1625	844.5400	0.8445	27.353	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.72 Call	Bond Future	5475.6300	5.4756	6660.2500	6.6603	21.634	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.72 Put	Bond Future	1858.9700	1.8590	1383.6400	1.3836	25.570	0.0000	0.0000
2025/07/31	2040	07/05/2026	10.70 Put	Bond Future	4617.3500	4.6174	3658.8000	3.6588	20.760	0.0000	0.0000
2025/07/31	2040	07/05/2026	10.70 Call	Bond Future	1973.2100	1.9732	2674.6100	2.6746	35.546	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.53 Call	Bond Future	8991.2100	8.9912	10406.7800	10.4068	15.744	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.53 Put	Bond Future	861.2000	0.8612	616.8200	0.6168	28.377	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.03 Call	Bond Future	6779.9500	6.7800	8068.3700	8.0684	19.003	0.0000	0.0000
2025/07/31	2040	07/05/2026	12.03 Put	Bond Future	1390.6000	1.3906	1019.0700	1.0191	26.717	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.12 Put	Bond Future	3212.2500	3.2123	2475.5000	2.4755	22.936	0.0000	0.0000
2025/07/31	2040	07/05/2026	11.12 Call	Bond Future	3228.6000	3.2286	4151.8000	4.1518	28.594	0.0000	0.0000
2025/07/31	2040	06/08/2026		Bond Future	11.2543	84.8402	10.9795	86.5308	2.441	0.0000	0.0000
2025/07/31	2040	06/08/2026	12.19 Call	Bond Future	7229.5100	7.2295	8499.9700	8.5000	17.573	0.0000	0.0000
2025/07/31	2040	06/08/2026	12.19 Put	Bond Future	1823.1500	1.8232	1403.0400	1.4030	23.043	0.0000	0.0000
2025/07/31	2044	07/08/2025	12.20 Call	Bond Future	7287.9100	7.2879	9002.8900	9.0029	23.532	0.0000	0.0000
2025/07/31	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2044	07/08/2025	11.85 Call	Bond Future	5222.6600	5.2227	6937.5000	6.9375	32.835	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
2025/07/31	2044	07/08/2025	11.85 Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	2044	07/08/2025	11.30 Put	Bond Future	76.1200	0.0761	2.3100	0.0023	96.965	0.0000	0.0000
2025/07/31	2044	07/08/2025	11.30 Call	Bond Future	1861.8100	1.8618	3502.9800	3.5030	88.149	0.0000	0.0000
2025/07/31	2044	07/08/2025	10.63 Put	Bond Future	2753.6900	2.7537	1178.9800	1.1790	57.185	0.0000	0.0000
2025/07/31	2044	07/08/2025	10.63 Call	Bond Future	10.3000	0.0103	150.5700	0.1506	1,361.845	0.0000	0.0000
2025/07/31	2044	07/08/2025		Bond Future	11.0289	82.4612	10.7771	84.1761	2.283	0.0000	0.0000
2025/07/31	2044	07/08/2025	13.34 Call	Bond Future	13423.1700	13.4232	15138.1500	15.1382	12.776	0.0000	0.0000
2025/07/31	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2044	06/11/2025		Bond Future	11.1325	83.9912	10.8721	85.7382	2.340	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.88 Call	Bond Future	5265.0000	5.2650	6754.7700	6.7548	28.296	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.88 Put	Bond Future	562.5300	0.5625	305.3500	0.3054	45.718	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.20 Call	Bond Future	6896.2200	6.8962	8491.8000	8.4918	23.137	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.20 Put	Bond Future	312.1800	0.3122	160.8100	0.1608	48.488	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.25 Call	Bond Future	7155.6700	7.1557	8763.6300	8.7636	22.471	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.25 Put	Bond Future	284.3700	0.2844	145.3800	0.1454	48.876	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.00 Call	Bond Future	5868.8900	5.8689	7404.2400	7.4042	26.161	0.0000	0.0000
2025/07/31	2044	06/11/2025	12.00 Put	Bond Future	451.9900	0.4520	240.3900	0.2404	46.815	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.75 Call	Bond Future	4626.7900	4.6268	6057.9300	6.0579	30.932	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.75 Put	Bond Future	710.5400	0.7105	394.7300	0.3947	44.446	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.25 Put	Bond Future	1658.6900	1.6587	1015.7400	1.0157	38.763	0.0000	0.0000
2025/07/31	2044	06/11/2025	11.25 Call	Bond Future	2427.6300	2.4276	3531.6300	3.5316	45.476	0.0000	0.0000
2025/07/31	2044	05/02/2026		Bond Future	11.2423	81.1715	10.9724	82.9511	2.400	0.0000	0.0000
2025/07/31	2044	05/02/2026	11.56 Call	Bond Future	3992.6900	3.9927	5181.9000	5.1819	29.785	0.0000	0.0000
2025/07/31	2044	05/02/2026	11.56 Put	Bond Future	1973.8600	1.9739	1383.4900	1.3835	29.909	0.0000	0.0000
2025/07/31	2044	07/05/2026		Bond Future	11.3623	82.6643	11.0826	84.4769	2.461	0.0000	0.0000
2025/07/31	2044	07/05/2026	11.80 Call	Bond Future	4976.0600	4.9761	6203.3800	6.2034	24.664	0.0000	0.0000
2025/07/31	2044	07/05/2026	11.80 Put	Bond Future	2263.5000	2.2635	1678.2800	1.6783	25.855	0.0000	0.0000
2025/07/31	2044	06/08/2026		Bond Future	11.4953	79.7856	11.2049	81.6315	2.526	0.0000	0.0000
2025/07/31	2044	06/08/2026	12.42 Call	Bond Future	7393.0900	7.3931	8777.7500	8.7778	18.729	0.0000	0.0000
2025/07/31	2044	06/08/2026	12.42 Put	Bond Future	1937.0300	1.9370	1475.7800	1.4758	23.812	0.0000	0.0000
2025/07/31	2046	07/08/2025		Bond Future	119.5975	119.5975	119.3388	119.3388	0.216	0.0000	0.0000
2025/07/31	2046	07/08/2025	118.69 Call	Bond Future	907.4800	0.9075	648.7800	0.6488	28.508	0.0000	0.0000
2025/07/31	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2046	06/11/2025		Bond Future	119.5862	119.5862	119.3227	119.3227	0.220	0.0000	0.0000
2025/07/31	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2046	06/11/2025	125.41 Put	Bond Future	5823.8300	5.8238	6087.2800	6.0873	4.524	0.0000	0.0000
2025/07/31	2046	05/02/2026		Bond Future	121.8418	121.8418	121.5737	121.5737	0.220	0.0000	0.0000
2025/07/31	2046	05/02/2026	121.65 Call	Bond Future	191.8300	0.1918	0.0000	0.0000	(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
2025/07/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	76.3500	0.0764	100.000	0.0000	0.0000
2025/07/31	2046	07/05/2026		Bond Future	121.8156	121.8156	121.5426	121.5426	0.224	0.0000	0.0000
2025/07/31	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2046	07/05/2026	124.95 Put	Bond Future	3134.4400	3.1344	3407.3800	3.4074	8.708	0.0000	0.0000
2025/07/31	2046	06/08/2026		Bond Future	124.0657	124.0657	123.7880	123.7880	0.224	0.0000	0.0000
2025/07/31	2046	06/08/2026	122.38 Call	Bond Future	1685.7200	1.6857	1407.9800	1.4080	16.476	0.0000	0.0000
2025/07/31	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	07/08/2025		Bond Future	118.1296	118.1296	117.4547	117.4547	0.571	0.0000	0.0000
2025/07/31	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	07/08/2025	119.89 Put	Bond Future	1760.4100	1.7604	2435.2600	2.4353	38.335	0.0000	0.0000
2025/07/31	2050	06/11/2025		Bond Future	120.3509	120.3509	119.6634	119.6634	0.571	0.0000	0.0000
2025/07/31	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	06/11/2025	124.42 Put	Bond Future	4069.1400	4.0691	4756.5700	4.7566	16.894	0.0000	0.0000
2025/07/31	2050	05/02/2026		Bond Future	120.2077	120.2077	119.5075	119.5075	0.583	0.0000	0.0000
2025/07/31	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	05/02/2026	122.82 Put	Bond Future	2612.2700	2.6123	3312.5300	3.3125	26.807	0.0000	0.0000
2025/07/31	2050	07/05/2026		Bond Future	122.4480	122.4480	121.7352	121.7352	0.582	0.0000	0.0000
2025/07/31	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	07/05/2026	124.07 Put	Bond Future	1621.9600	1.6220	2334.7600	2.3348	43.947	0.0000	0.0000
2025/07/31	2050	06/08/2026		Bond Future	122.2546	122.2546	121.5286	121.5286	0.594	0.0000	0.0000
2025/07/31	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	2050	06/08/2026	123.27 Put	Bond Future	1015.3800	1.0154	1741.4000	1.7414	71.502	0.0000	0.0000
2025/07/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	AL37	07/08/2025		Index Future	1163.7830	1163.7830	1169.7470	1169.7470	0.512	0.0000	0.0000
2025/07/31	AL37	06/11/2025		Index Future	1185.3780	1185.3780	1191.4540	1191.4540	0.513	0.0000	0.0000
2025/07/31	AL37	05/02/2026		Index Future	1207.4540	1207.4540	1213.6450	1213.6450	0.513	0.0000	0.0000
2025/07/31	AL37	07/05/2026		Index Future	1229.6900	1229.6900	1235.9980	1235.9980	0.513	0.0000	0.0000
2025/07/31	AL37	06/08/2026		Index Future	1251.9070	1251.9070	1258.3330	1258.3330	0.513	0.0000	0.0000
2025/07/31	AL7T	07/08/2025		Index Future	1408.5450	1408.5450	1425.4140	1425.4140	1.198	0.0000	0.0000
2025/07/31	AL7T	06/11/2025		Index Future	1434.6810	1434.6810	1451.8650	1451.8650	1.198	0.0000	0.0000
2025/07/31	AL7T	05/02/2026		Index Future	1461.4010	1461.4010	1478.9070	1478.9070	1.198	0.0000	0.0000
2025/07/31	AL7T	07/05/2026		Index Future	1488.3130	1488.3130	1506.1440	1506.1440	1.198	0.0000	0.0000
2025/07/31	AL7T	06/08/2026		Index Future	1515.2030	1515.2030	1533.3610	1533.3610	1.198	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
2025/07/31	ALBI	07/08/2025		Index Future	1195.8000	1195.8000	1209.3950	1209.3950	1.137	0.0000
2025/07/31	ALBI	06/11/2025		Index Future	1217.9880	1217.9880	1231.8370	1231.8370	1.137	0.0000
2025/07/31	ALBI	05/02/2026		Index Future	1240.6720	1240.6720	1254.7810	1254.7810	1.137	0.0000
2025/07/31	ALBI	07/05/2026		Index Future	1263.5190	1263.5190	1277.8910	1277.8910	1.137	0.0000
2025/07/31	ALBI	06/08/2026		Index Future	1286.3480	1286.3480	1300.9830	1300.9830	1.138	0.0000
2025/07/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/07/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/07/31	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	
2025/07/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/07/31	ES33	07/08/2025		Bond Future	10.4304	87.2871	10.2435	88.1937	1.792	0.0000	0.0000
2025/07/31	ES33	07/08/2025	13.56 Call	Bond Future	13482.5300	13.4825	14389.1100	14.3891	6.724	0.0000	0.0000
2025/07/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES33	06/11/2025		Bond Future	10.5552	85.1343	10.3597	86.0580	1.852	0.0000	0.0000
2025/07/31	ES33	06/11/2025	12.01 Call	Bond Future	6484.0300	6.4840	7407.7800	7.4078	14.247	0.0000	0.0000
2025/07/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES33	05/02/2026		Bond Future	10.6914	86.7400	10.4866	87.6813	1.916	0.0000	0.0000
2025/07/31	ES33	05/02/2026	11.49 Call	Bond Future	3544.5000	3.5445	4485.7800	4.4858	26.556	0.0000	0.0000
2025/07/31	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES33	07/05/2026		Bond Future	10.8359	84.5611	10.6211	85.5202	1.982	0.0000	0.0000
2025/07/31	ES33	07/05/2026	11.69 Call	Bond Future	3680.5900	3.6806	4639.6800	4.6397	26.058	0.0000	0.0000
2025/07/31	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES33	06/08/2026		Bond Future	10.9978	86.1213	10.7723	87.0984	2.051	0.0000	0.0000
2025/07/31	ES33	06/08/2026	12.02 Call	Bond Future	4252.6400	4.2526	5229.7800	5.2298	22.977	0.0000	0.0000
2025/07/31	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES42	07/08/2025		Bond Future	11.2700	81.8630	11.0331	83.3640	2.102	0.0000	0.0000
2025/07/31	ES42	07/08/2025	13.79 Call	Bond Future	13590.8200	13.5908	15091.7900	15.0918	11.044	0.0000	0.0000
2025/07/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES42	06/11/2025		Bond Future	11.3862	79.1374	11.1406	80.6667	2.157	0.0000	0.0000
2025/07/31	ES42	06/11/2025	12.39 Call	Bond Future	5803.5100	5.8035	7332.7900	7.3328	26.351	0.0000	0.0000
2025/07/31	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES42	05/02/2026		Bond Future	11.5064	80.6296	11.2518	82.1879	2.213	0.0000	0.0000
2025/07/31	ES42	05/02/2026	11.85 Call	Bond Future	2029.9000	2.0299	3588.2000	3.5882	76.767	0.0000	0.0000
2025/07/31	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES42	07/05/2026		Bond Future	11.6364	77.8669	11.3721	79.4545	2.271	0.0000	0.0000
2025/07/31	ES42	07/05/2026	12.20 Call	Bond Future	3225.5200	3.2255	4813.1000	4.8131	49.219	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
2025/07/31	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	ES42	06/08/2026		Bond Future	11.7751	79.3018	11.5007	80.9189	2.330	0.0000	0.0000
2025/07/31	ES42	06/08/2026	12.65 Call	Bond Future	4827.4500	4.8275	6444.6100	6.4446	33.499	0.0000	0.0000
2025/07/31	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GOVI	07/08/2025		GOVI	1176.9430	1176.9430	1189.8220	1189.8220	1.094	0.0000	0.0000
2025/07/31	GOVI	07/08/2025	1,011. Call 00	GOVI	1659430.0000	165.9430	1788220.0000	178.8220	7.761	0.0000	0.0000
2025/07/31	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GOVI	06/11/2025		GOVI	1198.7820	1198.7820	1211.9020	1211.9020	1.094	0.0000	0.0000
2025/07/31	GOVI	06/11/2025	1,112. Call 00	GOVI	867820.0000	86.7820	999020.0000	99.9020	15.118	0.0000	0.0000
2025/07/31	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GOVI	05/02/2026		GOVI	1221.1080	1221.1080	1234.4740	1234.4740	1.095	0.0000	0.0000
2025/07/31	GOVI	05/02/2026	1,150. Call 00	GOVI	711080.0000	71.1080	844740.0000	84.4740	18.797	0.0000	0.0000
2025/07/31	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GOVI	07/05/2026		GOVI	1243.5950	1243.5950	1257.2100	1257.2100	1.095	0.0000	0.0000
2025/07/31	GOVI	07/05/2026	1,177. Call 00	GOVI	665950.0000	66.5950	802100.0000	80.2100	20.444	0.0000	0.0000
2025/07/31	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GOVI	06/08/2026		GOVI	1266.0640	1266.0640	1279.9280	1279.9280	1.095	0.0000	0.0000
2025/07/31	GOVI	06/08/2026	1,189. Call 00	GOVI	770640.0000	77.0640	909280.0000	90.9280	17.990	0.0000	0.0000
2025/07/31	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/07/31	IGOV	07/08/2025		Index Future	381.1650	381.1650	380.6940	380.6940	0.124	0.0000	0.0000
2025/07/31	IGOV	06/11/2025		Index Future	388.3320	388.3320	387.8530	387.8530	0.123	0.0000	0.0000
2025/07/31	IGOV	05/02/2026		Index Future	395.6570	395.6570	395.1700	395.1700	0.123	0.0000	0.0000
2025/07/31	IGOV	07/05/2026		Index Future	403.0350	403.0350	402.5390	402.5390	0.123	0.0000	0.0000
2025/07/31	IGOV	06/08/2026		Index Future	410.4060	410.4060	409.9030	409.9030	0.123	0.0000	0.0000
2025/07/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/07/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/07/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/07/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/07/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/07/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/07/31	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	
2025/07/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/07/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/07/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/07/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/07/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/07/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/07/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/07/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/07/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/07/31	R033	07/08/2025		Bond Future	9.1617	108.1715	9.0505	108.7931	1.214	0.0000	0.0000
2025/07/31	R033	07/08/2025	10.33 Call	Bond Future	6248.8800	6.2489	6870.4800	6.8705	9.947	0.0000	0.0000
2025/07/31	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R033	06/11/2025		Bond Future	9.2403	105.1358	9.1237	105.7691	1.263	0.0000	0.0000
2025/07/31	R033	06/11/2025	10.33 Call	Bond Future	5788.7500	5.7888	6385.8500	6.3859	10.315	0.0000	0.0000
2025/07/31	R033	06/11/2025	10.33 Put	Bond Future	108.3500	0.1084	72.2100	0.0722	33.355	0.0000	0.0000
2025/07/31	R033	05/02/2026		Bond Future	9.3247	107.0935	9.2022	107.7387	1.314	0.0000	0.0000
2025/07/31	R033	05/02/2026	10.49 Call	Bond Future	6254.2200	6.2542	6819.9600	6.8200	9.046	0.0000	0.0000
2025/07/31	R033	05/02/2026	10.49 Put	Bond Future	370.5200	0.3705	291.0400	0.2910	21.451	0.0000	0.0000
2025/07/31	R033	07/05/2026		Bond Future	9.4195	104.0202	9.2905	104.6776	1.369	0.0000	0.0000
2025/07/31	R033	07/05/2026	10.38 Call	Bond Future	5522.4200	5.5224	6046.2800	6.0463	9.486	0.0000	0.0000
2025/07/31	R033	07/05/2026	10.38 Put	Bond Future	790.4300	0.7904	656.8700	0.6569	16.897	0.0000	0.0000
2025/07/31	R033	06/08/2026		Bond Future	9.5291	105.9154	9.3931	106.5852	1.426	0.0000	0.0000
2025/07/31	R033	06/08/2026	10.25 Call	Bond Future	4863.5900	4.8636	5340.5500	5.3406	9.807	0.0000	0.0000
2025/07/31	R033	06/08/2026	10.25 Put	Bond Future	1402.4900	1.4025	1209.6600	1.2097	13.749	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.90 Call	Bond Future	6167.4200	6.1674	7302.8800	7.3029	18.411	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.40 Call	Bond Future	3427.5800	3.4276	4561.4800	4.5615	33.082	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.40 Put	Bond Future	1.5800	0.0016	0.0200	0.0000	98.734	0.0000	0.0000
2025/07/31	R035	07/08/2025	11.30 Call	Bond Future	8281.0200	8.2810	9416.4800	9.4165	13.712	0.0000	0.0000
2025/07/31	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.08 Put	Bond Future	52.4500	0.0525	3.1000	0.0031	94.090	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.08 Call	Bond Future	1663.7400	1.6637	2749.8500	2.7499	65.281	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.58 Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.58 Call	Bond Future	4426.0800	4.4261	5561.3900	5.5614	25.650	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	
2025/07/31	R035	07/08/2025	11.34 Call	Bond Future	8488.6000	8.4886	9624.0600	9.6241	13.376	0.0000	0.0000
2025/07/31	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R035	07/08/2025		Bond Future	9.8028	98.2989	9.6112	99.4344	1.954	0.0000	0.0000
2025/07/31	R035	07/08/2025	12.65 Call	Bond Future	14927.1500	14.9272	16062.6100	16.0626	7.607	0.0000	0.0000
2025/07/31	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.20 Call	Bond Future	2313.2500	2.3133	3433.4600	3.4335	48.426	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.20 Put	Bond Future	15.8200	0.0158	0.5700	0.0006	96.397	0.0000	0.0000
2025/07/31	R035	07/08/2025	9.98 Call	Bond Future	1161.0800	1.1611	2181.0300	2.1810	87.845	0.0000	0.0000
2025/07/31	R035	07/08/2025	9.98 Put	Bond Future	126.8000	0.1268	11.2900	0.0113	91.096	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.35 Call	Bond Future	3148.5000	3.1485	4281.1200	4.2811	35.973	0.0000	0.0000
2025/07/31	R035	07/08/2025	10.35 Put	Bond Future	2.9000	0.0029	0.0600	0.0001	97.931	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.30 Call	Bond Future	3057.5200	3.0575	3927.5700	3.9276	28.456	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.30 Put	Bond Future	776.9200	0.7769	490.3100	0.4903	36.891	0.0000	0.0000
2025/07/31	R035	06/11/2025		Bond Future	9.8966	95.6202	9.6970	96.7768	2.017	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.20 Call	Bond Future	7230.7600	7.2308	8332.4900	8.3325	15.237	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.20 Put	Bond Future	121.5800	0.1216	66.6500	0.0667	45.180	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.08 Put	Bond Future	1165.0000	1.1650	765.6800	0.7657	34.276	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.08 Call	Bond Future	2211.0200	2.2110	2968.3600	2.9684	34.253	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.58 Put	Bond Future	449.3700	0.4494	270.2600	0.2703	39.858	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.58 Call	Bond Future	4269.8400	4.2698	5247.3900	5.2474	22.894	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.67 Call	Bond Future	9538.6800	9.5387	10674.5800	10.6746	11.908	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.67 Put	Bond Future	43.0400	0.0430	22.2800	0.0223	48.234	0.0000	0.0000
2025/07/31	R035	06/11/2025	9.91 Put	Bond Future	1565.5600	1.5656	1063.2900	1.0633	32.082	0.0000	0.0000
2025/07/31	R035	06/11/2025	9.91 Call	Bond Future	1642.4100	1.6424	2296.8000	2.2968	39.843	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.41 Put	Bond Future	628.9800	0.6290	389.3100	0.3893	38.105	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.41 Call	Bond Future	3518.6800	3.5187	4435.6700	4.4357	26.061	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.43 Call	Bond Future	8361.5700	8.3616	9483.9300	9.4839	13.423	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.43 Put	Bond Future	73.3500	0.0734	39.0500	0.0391	46.762	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.95 Call	Bond Future	10894.9400	10.8949	12041.6500	12.0417	10.525	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.95 Put	Bond Future	19.5100	0.0195	9.5600	0.0096	50.999	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.45 Call	Bond Future	8459.8900	8.4599	9583.6400	9.5836	13.283	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.45 Put	Bond Future	70.1700	0.0702	37.2600	0.0373	46.900	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.95 Put	Bond Future	208.5700	0.2086	118.4100	0.1184	43.228	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.95 Call	Bond Future	6011.3300	6.0113	7077.8300	7.0778	17.741	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.44 Put	Bond Future	593.2200	0.5932	365.2800	0.3653	38.424	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.44 Call	Bond Future	3648.1100	3.6481	4576.8300	4.5768	25.458	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.94 Put	Bond Future	213.0200	0.2130	121.1100	0.1211	43.146	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.94 Call	Bond Future	5962.9800	5.9630	7027.7300	7.0277	17.856	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.99 Call	Bond Future	11087.2400	11.0872	12235.0500	12.2351	10.353	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
2025/07/31	R035	06/11/2025	11.99 Put	Bond Future	17.1900	0.0172	8.3400	0.0083	51.483	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.50 Call	Bond Future	3911.1900	3.9112	4862.0000	4.8620	24.310	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.50 Put	Bond Future	527.1400	0.5271	321.2900	0.3213	39.050	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.15 Call	Bond Future	2468.1000	2.4681	3263.9700	3.2640	32.246	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.15 Put	Bond Future	1026.8700	1.0269	666.0800	0.6661	35.135	0.0000	0.0000
2025/07/31	R035	06/11/2025	9.77 Put	Bond Future	1970.5600	1.9706	1375.9000	1.3759	30.177	0.0000	0.0000
2025/07/31	R035	06/11/2025	9.77 Call	Bond Future	1239.1700	1.2392	1801.1700	1.8012	45.353	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.00 Put	Bond Future	187.4200	0.1874	105.6300	0.1056	43.640	0.0000	0.0000
2025/07/31	R035	06/11/2025	11.00 Call	Bond Future	6253.5600	6.2536	7328.4300	7.3284	17.188	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.68 Call	Bond Future	4728.9900	4.7290	5735.8700	5.7359	21.292	0.0000	0.0000
2025/07/31	R035	06/11/2025	10.68 Put	Bond Future	366.9300	0.3669	217.1500	0.2172	40.820	0.0000	0.0000
2025/07/31	R035	05/02/2026	11.17 Call	Bond Future	6762.2900	6.7623	7790.2200	7.7902	15.201	0.0000	0.0000
2025/07/31	R035	05/02/2026	11.17 Put	Bond Future	483.8400	0.4838	333.4600	0.3335	31.081	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.67 Call	Bond Future	4612.2800	4.6123	5521.3000	5.5213	19.709	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.67 Put	Bond Future	941.0300	0.9410	671.7400	0.6717	28.617	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.17 Put	Bond Future	1773.5600	1.7736	1320.3000	1.3203	25.557	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.17 Call	Bond Future	2732.8100	2.7328	3457.8600	3.4579	26.531	0.0000	0.0000
2025/07/31	R035	05/02/2026	11.00 Put	Bond Future	608.2200	0.6082	423.9200	0.4239	30.302	0.0000	0.0000
2025/07/31	R035	05/02/2026	11.00 Call	Bond Future	6011.7000	6.0117	7005.7100	7.0057	16.535	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.44 Put	Bond Future	1265.8600	1.2659	920.4300	0.9204	27.288	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.44 Call	Bond Future	3702.8900	3.7029	4535.7700	4.5358	22.493	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.94 Put	Bond Future	659.0100	0.6590	461.2200	0.4612	30.013	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.94 Call	Bond Future	5750.8700	5.7509	6731.3900	6.7314	17.050	0.0000	0.0000
2025/07/31	R035	05/02/2026	12.44 Call	Bond Future	12526.7000	12.5267	13680.1200	13.6801	9.208	0.0000	0.0000
2025/07/31	R035	05/02/2026	12.44 Put	Bond Future	66.7300	0.0667	41.8400	0.0418	37.300	0.0000	0.0000
2025/07/31	R035	05/02/2026		Bond Future	9.9978	97.4009	9.7894	98.5792	2.084	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.79 Call	Bond Future	5110.3600	5.1104	6053.4400	6.0534	18.454	0.0000	0.0000
2025/07/31	R035	05/02/2026	10.79 Put	Bond Future	804.0000	0.8040	568.7700	0.5688	29.257	0.0000	0.0000
2025/07/31	R035	07/05/2026		Bond Future	10.1021	94.6895	9.8847	95.8897	2.152	0.0000	0.0000
2025/07/31	R035	07/05/2026	10.86 Call	Bond Future	5316.4500	5.3165	6215.1900	6.2152	16.905	0.0000	0.0000
2025/07/31	R035	07/05/2026	10.86 Put	Bond Future	1287.2800	1.2873	985.7300	0.9857	23.425	0.0000	0.0000
2025/07/31	R035	06/08/2026		Bond Future	10.2209	96.4155	9.9935	97.6381	2.224	0.0000	0.0000
2025/07/31	R035	06/08/2026	11.06 Call	Bond Future	5907.7600	5.9078	6807.4200	6.8074	15.228	0.0000	0.0000
2025/07/31	R035	06/08/2026	11.06 Put	Bond Future	1572.9800	1.5730	1250.0700	1.2501	20.529	0.0000	0.0000
2025/07/31	R038	07/08/2025		Bond Future	10.4141	107.1527	10.2274	108.4909	1.793	0.0000	0.0000
2025/07/31	R038	07/08/2025	11.24 Call	Bond Future	5632.0600	5.6321	6970.2300	6.9702	23.760	0.0000	0.0000
2025/07/31	R038	07/08/2025	11.24 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/07/31	R038	06/11/2025		Bond Future	10.5200	103.6568	10.3259	105.0201	1.845	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	
2025/07/31	R038	06/11/2025	11.24 Call			Bond Future	5307.7900	5.3078	6480.7100	6.4807	22.098	0.0000	0.0000
2025/07/31	R038	06/11/2025	11.24 Put			Bond Future	470.4200	0.4704	280.0900	0.2801	40.460	0.0000	0.0000
2025/07/31	R038	06/11/2025	12.33 Call			Bond Future	11592.7100	11.5927	12935.1000	12.9351	11.580	0.0000	0.0000
2025/07/31	R038	06/11/2025	12.33 Put			Bond Future	42.9100	0.0429	22.0500	0.0221	48.613	0.0000	0.0000
2025/07/31	R038	06/11/2025	10.98 Put			Bond Future	797.5300	0.7975	496.6400	0.4966	37.728	0.0000	0.0000
2025/07/31	R038	06/11/2025	10.98 Call			Bond Future	3926.9900	3.9270	4989.3500	4.9894	27.053	0.0000	0.0000
2025/07/31	R038	05/02/2026				Bond Future	10.6312	105.5869	10.4293	106.9756	1.899	0.0000	0.0000
2025/07/31	R038	05/02/2026	11.44 Call			Bond Future	6348.0600	6.3481	7451.5700	7.4516	17.383	0.0000	0.0000
2025/07/31	R038	05/02/2026	11.44 Put			Bond Future	1046.4800	1.0465	761.2500	0.7613	27.256	0.0000	0.0000
2025/07/31	R038	07/05/2026				Bond Future	10.7509	102.0445	10.5408	103.4591	1.955	0.0000	0.0000
2025/07/31	R038	07/05/2026	11.40 Call			Bond Future	5916.3800	5.9164	6943.8700	6.9439	17.367	0.0000	0.0000
2025/07/31	R038	07/05/2026	11.40 Put			Bond Future	1721.1500	1.7212	1334.0300	1.3340	22.492	0.0000	0.0000
2025/07/31	R038	06/08/2026				Bond Future	10.8827	103.9031	10.6637	105.3439	2.013	0.0000	0.0000
2025/07/31	R038	06/08/2026	11.77 Call			Bond Future	7474.2800	7.4743	8541.3300	8.5413	14.276	0.0000	0.0000
2025/07/31	R038	06/08/2026	11.77 Put			Bond Future	1928.1200	1.9281	1554.3900	1.5544	19.383	0.0000	0.0000
2025/07/31	R053	07/08/2025				Bond Future	10.9386	110.1698	10.6919	112.4630	2.256	0.0000	0.0000
2025/07/31	R053	07/08/2025	13.17 Call			Bond Future	17335.7000	17.3357	19628.9100	19.6289	13.228	0.0000	0.0000
2025/07/31	R053	07/08/2025	13.17 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R053	06/11/2025				Bond Future	11.0380	106.3517	10.7825	108.6876	2.314	0.0000	0.0000
2025/07/31	R053	06/11/2025	11.76 Call			Bond Future	6796.4400	6.7964	8813.0700	8.8131	29.672	0.0000	0.0000
2025/07/31	R053	06/11/2025	11.76 Put			Bond Future	659.0200	0.6590	339.7900	0.3398	48.440	0.0000	0.0000
2025/07/31	R053	05/02/2026				Bond Future	11.1410	108.3319	10.8764	110.7115	2.375	0.0000	0.0000
2025/07/31	R053	05/02/2026	11.49 Call			Bond Future	5381.0800	5.3811	7011.4200	7.0114	30.298	0.0000	0.0000
2025/07/31	R053	05/02/2026	11.49 Put			Bond Future	2382.9500	2.3830	1633.6900	1.6337	31.443	0.0000	0.0000
2025/07/31	R053	07/05/2026				Bond Future	11.2501	104.4628	10.9759	106.8865	2.438	0.0000	0.0000
2025/07/31	R053	07/05/2026	11.69 Call			Bond Future	6597.0600	6.5971	8252.4300	8.2524	25.093	0.0000	0.0000
2025/07/31	R053	07/05/2026	11.69 Put			Bond Future	2909.4000	2.9094	2141.0500	2.1411	26.409	0.0000	0.0000
2025/07/31	R053	06/08/2026				Bond Future	11.3681	106.3653	11.0836	108.8336	2.503	0.0000	0.0000
2025/07/31	R053	06/08/2026	12.28 Call			Bond Future	9834.7700	9.8348	11686.1000	11.6861	18.824	0.0000	0.0000
2025/07/31	R053	06/08/2026	12.28 Put			Bond Future	2580.7600	2.5808	1963.7600	1.9638	23.908	0.0000	0.0000
2025/07/31	R186	07/08/2025				Bond Future	7.7388	104.9671	7.6825	105.0403	0.728	0.0000	0.0000
2025/07/31	R186	07/08/2025	9.68 Call			Bond Future	2479.9800	2.4800	2553.1800	2.5532	2.952	0.0000	0.0000
2025/07/31	R186	07/08/2025	9.68 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R186	07/08/2025	10.25 Call			Bond Future	3192.3300	3.1923	3265.5300	3.2655	2.293	0.0000	0.0000
2025/07/31	R186	07/08/2025	10.25 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R186	07/08/2025	9.22 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R186	07/08/2025	9.22 Call			Bond Future	1899.9100	1.8999	1973.1100	1.9731	3.853	0.0000	0.0000
2025/07/31	R186	06/11/2025				Bond Future	7.7881	106.9148	7.7182	106.9895	0.898	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
2025/07/31	R186	06/11/2025	8.13 Call	Bond Future	432.4800	0.4325	490.7200	0.4907	13.467	0.0000
2025/07/31	R186	06/11/2025	8.13 Put	Bond Future	68.5500	0.0686	52.0800	0.0521	24.026	0.0000
2025/07/31	R186	05/02/2026		Bond Future	7.8654	103.6008	7.7738	103.6770	1.164	0.0000
2025/07/31	R186	05/02/2026	8.43 Call	Bond Future	557.7100	0.5577	616.9600	0.6170	10.624	0.0000
2025/07/31	R186	05/02/2026	8.43 Put	Bond Future	89.3100	0.0893	72.3000	0.0723	19.046	0.0000
2025/07/31	R186	07/05/2026		Bond Future	8.0530	105.5068	7.9218	105.5847	1.629	0.0000
2025/07/31	R186	07/05/2026	8.69 Call	Bond Future	491.2300	0.4912	548.4300	0.5484	11.644	0.0000
2025/07/31	R186	07/05/2026	8.69 Put	Bond Future	114.4200	0.1144	93.6900	0.0937	18.117	0.0000
2025/07/31	R186	06/08/2026		Bond Future	8.5271	102.1246	8.3032	102.2043	2.626	0.0000
2025/07/31	R186	06/08/2026	8.57 Call	Bond Future	187.0600	0.1871	230.6200	0.2306	23.287	0.0000
2025/07/31	R186	06/08/2026	8.57 Put	Bond Future	171.7800	0.1718	135.6600	0.1357	21.027	0.0000
2025/07/31	R202	07/08/2025		Bond Future	268.3294	268.3294	269.0828	269.0828	0.281	0.0000
2025/07/31	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R202	07/08/2025	271.60 Put	Bond Future	3270.6200	3.2706	2517.2400	2.5172	23.035	0.0000
2025/07/31	R202	06/11/2025		Bond Future	273.3751	273.3751	274.1431	274.1431	0.281	0.0000
2025/07/31	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R202	06/11/2025	275.64 Put	Bond Future	2264.8900	2.2649	1496.9300	1.4969	33.907	0.0000
2025/07/31	R202	05/02/2026		Bond Future	273.1941	273.1941	273.9769	273.9769	0.287	0.0000
2025/07/31	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R202	05/02/2026	277.82 Put	Bond Future	4625.8800	4.6259	3843.1400	3.8431	16.921	0.0000
2025/07/31	R202	07/05/2026		Bond Future	278.2862	278.2862	279.0843	279.0843	0.287	0.0000
2025/07/31	R202	07/05/2026	277.55 Call	Bond Future	736.1900	0.7362	1534.3100	1.5343	108.412	0.0000
2025/07/31	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R202	06/08/2026		Bond Future	277.9979	277.9979	278.8110	278.8110	0.292	0.0000
2025/07/31	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R202	06/08/2026	278.86 Put	Bond Future	862.0700	0.8621	49.0400	0.0490	94.311	0.0000
2025/07/31	R209	07/08/2025		Bond Future	10.0778	77.6418	9.8913	78.6471	1.851	0.0000
2025/07/31	R209	07/08/2025	12.68 Call	Bond Future	12363.5100	12.3635	13368.8000	13.3688	8.131	0.0000
2025/07/31	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/07/31	R209	06/11/2025		Bond Future	10.1683	75.9307	9.9748	76.9547	1.902	0.0000
2025/07/31	R209	06/11/2025	11.27 Call	Bond Future	5680.0800	5.6801	6629.0600	6.6291	16.707	0.0000
2025/07/31	R209	06/11/2025	11.27 Put	Bond Future	178.6500	0.1787	103.5800	0.1036	42.021	0.0000
2025/07/31	R209	05/02/2026		Bond Future	10.2635	77.3446	10.0627	78.3878	1.956	0.0000
2025/07/31	R209	05/02/2026	10.93 Call	Bond Future	4267.0900	4.2671	5062.5800	5.0626	18.642	0.0000
2025/07/31	R209	05/02/2026	10.93 Put	Bond Future	934.3800	0.9344	686.6400	0.6866	26.514	0.0000
2025/07/31	R209	07/05/2026		Bond Future	10.3664	75.6161	10.1579	76.6788	2.012	0.0000
2025/07/31	R209	07/05/2026	11.07 Call	Bond Future	4706.5300	4.7065	5489.5400	5.4895	16.637	0.0000
2025/07/31	R209	07/05/2026	11.07 Put	Bond Future	1260.2400	1.2602	980.5700	0.9806	22.192	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Yield	Previous Days Closing	Price	Todays Closing	Yield	Todays Closing	Price	% Movement in MTM	Todays High	Todays Low
2025/07/31	R209	06/08/2026		Bond Future	10.4806		76.9943	10.2637	78.0766	2.069	0.0000	0.0000			
2025/07/31	R209	06/08/2026	11.39 Call	Bond Future	5719.6100	5.7196	6529.3800	6.5294	14.158	0.0000	0.0000				
2025/07/31	R209	06/08/2026	11.39 Put	Bond Future	1391.8400	1.3918	1119.2800	1.1193	19.583	0.0000	0.0000				
2025/07/31	R210	07/08/2025		Bond Future	251.0176	251.0176	251.0751	251.0751	0.023	0.0000	0.0000				
2025/07/31	R210	07/08/2025	248.44 Call	Bond Future	2577.5600	2.5776	2635.0700	2.6351	2.231	0.0000	0.0000				
2025/07/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R210	06/11/2025		Bond Future	252.3114	252.3114	252.3703	252.3703	0.023	0.0000	0.0000				
2025/07/31	R210	06/11/2025	252.14 Call	Bond Future	171.3700	0.1714	230.3000	0.2303	34.388	0.0000	0.0000				
2025/07/31	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R210	05/02/2026		Bond Future	257.0706	257.0706	257.1310	257.1310	0.024	0.0000	0.0000				
2025/07/31	R210	05/02/2026	253.10 Call	Bond Future	3970.5500	3.9706	4031.0300	4.0310	1.523	0.0000	0.0000				
2025/07/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R210	07/05/2026		Bond Future	258.3802	258.3802	258.4422	258.4422	0.024	0.0000	0.0000				
2025/07/31	R210	07/05/2026	255.40 Call	Bond Future	2980.2400	2.9802	3042.2400	3.0422	2.080	0.0000	0.0000				
2025/07/31	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R210	06/08/2026		Bond Future	263.1540	263.1540	263.2180	263.2180	0.024	0.0000	0.0000				
2025/07/31	R210	06/08/2026	259.84 Call	Bond Future	3314.0000	3.3140	3377.9700	3.3780	1.930	0.0000	0.0000				
2025/07/31	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R213	07/08/2025		Bond Future	8.6302	96.0593	8.5090	96.5636	1.404	0.0000	0.0000				
2025/07/31	R213	07/08/2025	11.66 Call	Bond Future	11592.2500	11.5923	12096.5600	12.0966	4.350	0.0000	0.0000				
2025/07/31	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R213	06/11/2025		Bond Future	8.6963	94.2903	8.5681	94.8041	1.474	0.0000	0.0000				
2025/07/31	R213	06/11/2025	10.05 Call	Bond Future	5273.5300	5.2735	5768.5100	5.7685	9.386	0.0000	0.0000				
2025/07/31	R213	06/11/2025	10.05 Put	Bond Future	52.8100	0.0528	34.0000	0.0340	35.618	0.0000	0.0000				
2025/07/31	R213	05/02/2026		Bond Future	8.7701	96.0463	8.6341	96.5698	1.551	0.0000	0.0000				
2025/07/31	R213	05/02/2026	9.89 Call	Bond Future	4459.9000	4.4599	4916.5400	4.9165	10.239	0.0000	0.0000				
2025/07/31	R213	05/02/2026	9.89 Put	Bond Future	283.8300	0.2838	216.9700	0.2170	23.556	0.0000	0.0000				
2025/07/31	R213	07/05/2026		Bond Future	8.8493	94.2617	8.7047	94.7951	1.634	0.0000	0.0000				
2025/07/31	R213	07/05/2026	9.80 Call	Bond Future	4014.6800	4.0147	4437.6400	4.4376	10.535	0.0000	0.0000				
2025/07/31	R213	07/05/2026	9.80 Put	Bond Future	597.7300	0.5977	487.2800	0.4873	18.478	0.0000	0.0000				
2025/07/31	R213	06/08/2026		Bond Future	8.9470	95.9807	8.7928	96.5241	1.724	0.0000	0.0000				
2025/07/31	R213	06/08/2026	9.69 Call	Bond Future	3534.4300	3.5344	3925.2200	3.9252	11.057	0.0000	0.0000				
2025/07/31	R213	06/08/2026	9.69 Put	Bond Future	969.9200	0.9699	817.2400	0.8172	15.742	0.0000	0.0000				
2025/07/31	R214	07/08/2025		Bond Future	10.7383	71.1964	10.5016	72.5588	2.204	0.0000	0.0000				
2025/07/31	R214	07/08/2025	12.97 Call	Bond Future	11109.3300	11.1093	12471.7500	12.4718	12.264	0.0000	0.0000				
2025/07/31	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000				
2025/07/31	R214	06/11/2025		Bond Future	10.8358	69.2197	10.5913	70.6075	2.257	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
2025/07/31	R214	06/11/2025	11.64 Call	Bond Future	4646.6100	4.6466	5865.6900	5.8657	26.236	0.0000	0.0000
2025/07/31	R214	06/11/2025	11.64 Put	Bond Future	359.2000	0.3592	190.5300	0.1905	46.957	0.0000	0.0000
2025/07/31	R214	05/02/2026		Bond Future	10.9391	70.5087	10.6861	71.9225	2.313	0.0000	0.0000
2025/07/31	R214	05/02/2026	11.26 Call	Bond Future	3198.7400	3.1987	4158.1400	4.1581	29.993	0.0000	0.0000
2025/07/31	R214	05/02/2026	11.26 Put	Bond Future	1465.1200	1.4651	1010.7700	1.0108	31.011	0.0000	0.0000
2025/07/31	R214	07/05/2026		Bond Future	11.0435	68.5077	10.7819	69.9476	2.368	0.0000	0.0000
2025/07/31	R214	07/05/2026	11.53 Call	Bond Future	4256.9000	4.2569	5257.4000	5.2574	23.503	0.0000	0.0000
2025/07/31	R214	07/05/2026	11.53 Put	Bond Future	1692.6500	1.6927	1253.2200	1.2532	25.961	0.0000	0.0000
2025/07/31	R214	06/08/2026		Bond Future	11.1585	69.7565	10.8877	71.2230	2.427	0.0000	0.0000
2025/07/31	R214	06/08/2026	11.97 Call	Bond Future	5792.2800	5.7923	6872.5200	6.8725	18.650	0.0000	0.0000
2025/07/31	R214	06/08/2026	11.97 Put	Bond Future	1661.6200	1.6616	1275.3800	1.2754	23.245	0.0000	0.0000
2025/07/31	R248	07/08/2025		Bond Future	11.0188	85.1551	10.7720	86.9030	2.239	0.0000	0.0000
2025/07/31	R248	07/08/2025	13.21 Call	Bond Future	13121.1400	13.1211	14869.0000	14.8690	13.321	0.0000	0.0000
2025/07/31	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	R248	06/11/2025		Bond Future	11.1216	82.2959	10.8663	84.0764	2.296	0.0000	0.0000
2025/07/31	R248	06/11/2025	11.74 Call	Bond Future	4708.7900	4.7088	6187.4200	6.1874	31.401	0.0000	0.0000
2025/07/31	R248	06/11/2025	11.74 Put	Bond Future	655.0800	0.6551	353.2400	0.3532	46.077	0.0000	0.0000
2025/07/31	R248	05/02/2026		Bond Future	11.2303	83.8285	10.9658	85.6422	2.355	0.0000	0.0000
2025/07/31	R248	05/02/2026	11.46 Call	Bond Future	3564.4900	3.5645	4741.2900	4.7413	33.015	0.0000	0.0000
2025/07/31	R248	05/02/2026	11.46 Put	Bond Future	2043.5500	2.0436	1406.6600	1.4067	31.166	0.0000	0.0000
2025/07/31	R248	07/05/2026		Bond Future	11.3398	80.9306	11.0660	82.7779	2.414	0.0000	0.0000
2025/07/31	R248	07/05/2026	11.72 Call	Bond Future	4790.6100	4.7906	6025.1200	6.0251	25.769	0.0000	0.0000
2025/07/31	R248	07/05/2026	11.72 Put	Bond Future	2340.3200	2.3403	1727.4800	1.7275	26.186	0.0000	0.0000
2025/07/31	R248	06/08/2026		Bond Future	11.4601	82.4055	11.1762	84.2868	2.477	0.0000	0.0000
2025/07/31	R248	06/08/2026	12.37 Call	Bond Future	7408.6300	7.4086	8830.8300	8.8308	19.197	0.0000	0.0000
2025/07/31	R248	06/08/2026	12.37 Put	Bond Future	1852.3800	1.8524	1393.2400	1.3932	24.786	0.0000	0.0000
2025/07/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/07/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

