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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2025 TO 01/08/2025

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
2025/08/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/01	2029	07/08/2025		Bond Future	139.2994	139.2994	139.1527	139.1527	0.105	0.0000
2025/08/01	2029	07/08/2025	137.41 Call	Bond Future	1889.4400	1.8894	1742.6700	1.7427	7.768	0.0000
2025/08/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	2029	06/11/2025		Bond Future	140.4806	140.4806	140.3205	140.3205	0.114	0.0000
2025/08/01	2029	06/11/2025	139.79 Call	Bond Future	690.6100	0.6906	530.5100	0.5305	23.182	0.0000
2025/08/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/08/01	2029	05/02/2026			Bond Future	143.1307	143.1307	142.9767	142.9767	0.108	0.0000	0.0000
2025/08/01	2029	05/02/2026	140.11 Call		Bond Future	3020.6900	3.0207	2866.6500	2.8667	5.099	0.0000	0.0000
2025/08/01	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2029	07/05/2026			Bond Future	144.3373	144.3373	144.1817	144.1817	0.108	0.0000	0.0000
2025/08/01	2029	07/05/2026	141.82 Call		Bond Future	2517.2500	2.5173	2361.6500	2.3617	6.181	0.0000	0.0000
2025/08/01	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2029	06/08/2026			Bond Future	147.0049	147.0049	146.8487	146.8487	0.106	0.0000	0.0000
2025/08/01	2029	06/08/2026	144.10 Call		Bond Future	2904.9200	2.9049	2748.7200	2.7487	5.377	0.0000	0.0000
2025/08/01	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2030	07/08/2025	8.72 Put		Bond Future	0.8900	0.0009	7.1800	0.0072	706.742	0.0000	0.0000
2025/08/01	2030	07/08/2025	8.72 Call		Bond Future	1889.8700	1.8899	1897.4000	1.8974	0.398	0.0000	0.0000
2025/08/01	2030	07/08/2025	9.22 Put		Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/08/01	2030	07/08/2025	9.22 Call		Bond Future	3657.7000	3.6577	3658.9500	3.6590	0.034	0.0000	0.0000
2025/08/01	2030	07/08/2025	9.81 Call		Bond Future	5694.3100	5.6943	5695.5500	5.6956	0.022	0.0000	0.0000
2025/08/01	2030	07/08/2025	9.81 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2030	07/08/2025	12.12 Call		Bond Future	13171.2600	13.1713	13172.5000	13.1725	0.009	0.0000	0.0000
2025/08/01	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2030	07/08/2025	10.48 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2030	07/08/2025	10.48 Call		Bond Future	7942.7200	7.9427	7943.9600	7.9440	0.016	0.0000	0.0000
2025/08/01	2030	07/08/2025			Bond Future	8.1982	99.5270	8.1978	99.5282	0.004	0.0000	0.0000
2025/08/01	2030	07/08/2025	11.11 Call		Bond Future	9996.4300	9.9964	9997.6700	9.9977	0.012	0.0000	0.0000
2025/08/01	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2030	06/11/2025			Bond Future	8.2412	101.3739	8.2430	101.3676	0.022	0.0000	0.0000
2025/08/01	2030	06/11/2025	9.54 Call		Bond Future	4432.6300	4.4326	4429.9000	4.4299	0.062	0.0000	0.0000
2025/08/01	2030	06/11/2025	9.54 Put		Bond Future	25.8300	0.0258	29.4100	0.0294	13.860	0.0000	0.0000
2025/08/01	2030	06/11/2025	8.72 Put		Bond Future	288.6500	0.2887	275.5000	0.2755	4.556	0.0000	0.0000
2025/08/01	2030	06/11/2025	8.72 Call		Bond Future	1941.8600	1.9419	1922.4000	1.9224	1.002	0.0000	0.0000
2025/08/01	2030	06/11/2025	9.22 Put		Bond Future	78.4900	0.0785	72.9800	0.0730	7.020	0.0000	0.0000
2025/08/01	2030	06/11/2025	9.22 Call		Bond Future	3422.2200	3.4222	3410.4000	3.4104	0.345	0.0000	0.0000
2025/08/01	2030	06/11/2025	10.08 Call		Bond Future	6170.6800	6.1707	6167.7400	6.1677	0.048	0.0000	0.0000
2025/08/01	2030	06/11/2025	10.08 Put		Bond Future	2.6000	0.0026	5.9700	0.0060	129.615	0.0000	0.0000
2025/08/01	2030	05/02/2026			Bond Future	8.2895	99.2538	8.2894	99.2539	0.000	0.0000	0.0000
2025/08/01	2030	05/02/2026	9.49 Call		Bond Future	4045.0800	4.0451	4066.0100	4.0660	0.517	0.0000	0.0000
2025/08/01	2030	05/02/2026	9.49 Put		Bond Future	170.1600	0.1702	190.9900	0.1910	12.241	0.0000	0.0000
2025/08/01	2030	07/05/2026			Bond Future	8.3602	101.0800	8.3599	101.0811	0.004	0.0000	0.0000
2025/08/01	2030	07/05/2026	9.39 Call		Bond Future	3554.0500	3.5541	3588.8300	3.5888	0.979	0.0000	0.0000
2025/08/01	2030	07/05/2026	9.39 Put		Bond Future	401.5200	0.4015	435.2700	0.4353	8.406	0.0000	0.0000
2025/08/01	2030	06/08/2026			Bond Future	8.4545	98.9142	8.4536	98.9168	0.011	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
2025/08/01	2030	06/08/2026	9.22 Call	Bond Future		2942.0800	2.9421	2944.1500	2.9442	0.070	0.0000	0.0000
2025/08/01	2030	06/08/2026	9.22 Put	Bond Future		731.6100	0.7316	731.0200	0.7310	0.081	0.0000	0.0000
2025/08/01	2031	07/08/2025		Bond Future		107.8240	107.8240	107.9523	107.9523	0.119	0.0000	0.0000
2025/08/01	2031	07/08/2025	107.65 Call	Bond Future		199.4100	0.1994	306.1700	0.3062	53.538	0.0000	0.0000
2025/08/01	2031	07/08/2025	107.65 Put	Bond Future		25.3700	0.0254	3.8400	0.0038	84.864	0.0000	0.0000
2025/08/01	2031	06/11/2025		Bond Future		109.8517	109.8517	109.9742	109.9742	0.111	0.0000	0.0000
2025/08/01	2031	06/11/2025	109.69 Call	Bond Future		351.9600	0.3520	407.8900	0.4079	15.891	0.0000	0.0000
2025/08/01	2031	06/11/2025	109.69 Put	Bond Future		190.2200	0.1902	123.6900	0.1237	34.975	0.0000	0.0000
2025/08/01	2031	05/02/2026		Bond Future		109.5379	109.5379	109.6697	109.6697	0.120	0.0000	0.0000
2025/08/01	2031	05/02/2026	111.76 Call	Bond Future		0.1900	0.0002	1.7900	0.0018	842.105	0.0000	0.0000
2025/08/01	2031	05/02/2026	111.76 Put	Bond Future		2222.2800	2.2223	2092.0600	2.0921	5.860	0.0000	0.0000
2025/08/01	2031	07/05/2026		Bond Future		111.5795	111.5795	111.7148	111.7148	0.121	0.0000	0.0000
2025/08/01	2031	07/05/2026	113.84 Call	Bond Future		0.0200	0.0000	0.7500	0.0008	3,650.000	0.0000	0.0000
2025/08/01	2031	07/05/2026	113.84 Put	Bond Future		2260.5600	2.2606	2125.9400	2.1259	5.955	0.0000	0.0000
2025/08/01	2031	06/08/2026		Bond Future		111.2135	111.2135	111.3529	111.3529	0.125	0.0000	0.0000
2025/08/01	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2031	06/08/2026	113.81 Put	Bond Future		2596.5100	2.5965	2457.1200	2.4571	5.368	0.0000	0.0000
2025/08/01	2032	07/08/2025	9.40 Put	Bond Future		2.6000	0.0026	2.7500	0.0028	5.769	0.0000	0.0000
2025/08/01	2032	07/08/2025	9.40 Call	Bond Future		2477.3900	2.4774	2553.5800	2.5536	3.075	0.0000	0.0000
2025/08/01	2032	07/08/2025	9.90 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2032	07/08/2025	9.90 Call	Bond Future		4780.6400	4.7806	4856.6800	4.8567	1.591	0.0000	0.0000
2025/08/01	2032	07/08/2025	10.59 Call	Bond Future		7847.4700	7.8475	7923.5100	7.9235	0.969	0.0000	0.0000
2025/08/01	2032	07/08/2025	10.59 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2032	07/08/2025		Bond Future		8.8802	99.8941	8.8645	99.9702	0.177	0.0000	0.0000
2025/08/01	2032	07/08/2025	12.01 Call	Bond Future		13762.7900	13.7628	13838.8300	13.8388	0.553	0.0000	0.0000
2025/08/01	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2032	06/11/2025		Bond Future		8.9498	97.5875	8.9349	97.6575	0.167	0.0000	0.0000
2025/08/01	2032	06/11/2025	10.42 Call	Bond Future		6640.6700	6.6407	6703.6800	6.7037	0.949	0.0000	0.0000
2025/08/01	2032	06/11/2025	10.42 Put	Bond Future		49.0400	0.0490	42.1100	0.0421	14.131	0.0000	0.0000
2025/08/01	2032	06/11/2025	9.40 Put	Bond Future		519.5300	0.5195	482.1200	0.4821	7.201	0.0000	0.0000
2025/08/01	2032	06/11/2025	9.40 Call	Bond Future		2600.3200	2.6003	2632.8500	2.6329	1.251	0.0000	0.0000
2025/08/01	2032	06/11/2025	9.90 Put	Bond Future		171.3400	0.1713	153.5500	0.1536	10.383	0.0000	0.0000
2025/08/01	2032	06/11/2025	9.90 Call	Bond Future		4497.9200	4.4979	4550.0700	4.5501	1.159	0.0000	0.0000
2025/08/01	2032	06/11/2025	10.89 Call	Bond Future		8592.3700	8.5924	8659.9200	8.6599	0.786	0.0000	0.0000
2025/08/01	2032	06/11/2025	10.89 Put	Bond Future		13.3600	0.0134	10.9700	0.0110	17.889	0.0000	0.0000
2025/08/01	2032	05/02/2026		Bond Future		9.0252	99.4048	9.0081	99.4825	0.190	0.0000	0.0000
2025/08/01	2032	05/02/2026	10.16 Call	Bond Future		5315.5700	5.3156	5396.1100	5.3961	1.515	0.0000	0.0000
2025/08/01	2032	05/02/2026	10.16 Put	Bond Future		341.2000	0.3412	344.0500	0.3441	0.835	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
2025/08/01	2032	07/05/2026		Bond Future	9.1111	97.0741	9.0928	97.1541	0.201	0.0000	0.0000
2025/08/01	2032	07/05/2026	10.14 Call	Bond Future	5043.3100	5.0433	5125.5500	5.1256	1.631	0.0000	0.0000
2025/08/01	2032	07/05/2026	10.14 Put	Bond Future	672.7400	0.6727	674.9300	0.6749	0.326	0.0000	0.0000
2025/08/01	2032	06/08/2026		Bond Future	9.2128	98.8434	9.1930	98.9266	0.214	0.0000	0.0000
2025/08/01	2032	06/08/2026	10.12 Call	Bond Future	4745.7900	4.7458	4775.5600	4.7756	0.627	0.0000	0.0000
2025/08/01	2032	06/08/2026	10.12 Put	Bond Future	1019.7700	1.0198	966.4000	0.9664	5.234	0.0000	0.0000
2025/08/01	2033	07/08/2025		Bond Future	130.2229	130.2229	130.0896	130.0896	0.102	0.0000	0.0000
2025/08/01	2033	07/08/2025	128.65 Call	Bond Future	1572.8700	1.5729	1439.6200	1.4396	8.472	0.0000	0.0000
2025/08/01	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2033	06/11/2025		Bond Future	131.1335	131.1335	130.9880	130.9880	0.111	0.0000	0.0000
2025/08/01	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2033	06/11/2025	133.14 Put	Bond Future	2006.5300	2.0065	2152.0000	2.1520	7.250	0.0000	0.0000
2025/08/01	2033	05/02/2026		Bond Future	133.6073	133.6073	133.4675	133.4675	0.105	0.0000	0.0000
2025/08/01	2033	05/02/2026	132.88 Call	Bond Future	727.3200	0.7273	587.5300	0.5875	19.220	0.0000	0.0000
2025/08/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2033	07/05/2026		Bond Future	134.5346	134.5346	134.3934	134.3934	0.105	0.0000	0.0000
2025/08/01	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2033	07/05/2026	135.16 Put	Bond Future	625.3800	0.6254	766.5900	0.7666	22.580	0.0000	0.0000
2025/08/01	2033	06/08/2026		Bond Future	137.0212	137.0212	136.8795	136.8795	0.103	0.0000	0.0000
2025/08/01	2033	06/08/2026	134.25 Call	Bond Future	2771.1600	2.7712	2629.5400	2.6295	5.110	0.0000	0.0000
2025/08/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.50 Put	Bond Future	18.7700	0.0188	63.6500	0.0637	239.105	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.50 Call	Bond Future	2131.4800	2.1315	2336.8400	2.3368	9.635	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.00 Put	Bond Future	0.0100	0.0000	0.3000	0.0003	2,900.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.00 Call	Bond Future	5026.9000	5.0269	5187.6700	5.1877	3.198	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.83 Call	Bond Future	9570.8800	9.5709	9731.3600	9.7314	1.677	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.45 Call	Bond Future	7534.4400	7.5344	7694.9200	7.6949	2.130	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	12.17 Call	Bond Future	11332.6300	11.3326	11493.1100	11.4931	1.416	0.0000	0.0000
2025/08/01	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.42 Call	Bond Future	7370.5500	7.3706	7531.0300	7.5310	2.177	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.55 Put	Bond Future	10.2200	0.0102	42.0500	0.0421	311.448	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.55 Call	Bond Future	2420.6100	2.4206	2612.9200	2.6129	7.945	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.64 Put	Bond Future	3.1300	0.0031	18.6900	0.0187	497.125	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.64 Call	Bond Future	2945.7900	2.9458	3121.8300	3.1218	5.976	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.82 Call	Bond Future	9518.2100	9.5182	9678.6900	9.6787	1.686	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
2025/08/01	2037	07/08/2025	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.07 Call	Bond Future	5423.9800	5.4240	5584.5800	5.5846	2.961	0.0000	0.0000
2025/08/01	2037	07/08/2025	11.07 Put	Bond Future	0.0000	0.0000	0.1200	0.0001	100.000	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.34 Put	Bond Future	102.3500	0.1024	203.1000	0.2031	98.437	0.0000	0.0000
2025/08/01	2037	07/08/2025	10.34 Call	Bond Future	1252.9000	1.2529	1514.1300	1.5141	20.850	0.0000	0.0000
2025/08/01	2037	07/08/2025		Bond Future	10.1518	89.2266	10.1258	89.3871	0.256	0.0000	0.0000
2025/08/01	2037	07/08/2025	13.01 Call	Bond Future	15454.0400	15.4540	15614.5200	15.6145	1.038	0.0000	0.0000
2025/08/01	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2037	06/11/2025		Bond Future	10.2433	90.8823	10.2174	91.0390	0.252	0.0000	0.0000
2025/08/01	2037	06/11/2025	11.63 Call	Bond Future	7992.7600	7.9928	8126.7700	8.1268	1.677	0.0000	0.0000
2025/08/01	2037	06/11/2025	11.63 Put	Bond Future	117.1300	0.1171	94.5000	0.0945	19.320	0.0000	0.0000
2025/08/01	2037	06/11/2025	10.50 Put	Bond Future	1114.4800	1.1145	990.2300	0.9902	11.149	0.0000	0.0000
2025/08/01	2037	06/11/2025	10.50 Call	Bond Future	2650.3000	2.6503	2682.6900	2.6827	1.222	0.0000	0.0000
2025/08/01	2037	06/11/2025	11.00 Put	Bond Future	433.0600	0.4331	367.4100	0.3674	15.160	0.0000	0.0000
2025/08/01	2037	06/11/2025	11.00 Call	Bond Future	4856.3600	4.8564	4947.3500	4.9474	1.874	0.0000	0.0000
2025/08/01	2037	06/11/2025	12.16 Call	Bond Future	10655.9100	10.6559	10814.1700	10.8142	1.485	0.0000	0.0000
2025/08/01	2037	06/11/2025	12.16 Put	Bond Future	27.3800	0.0274	29.0000	0.0290	5.917	0.0000	0.0000
2025/08/01	2037	05/02/2026	12.27 Call	Bond Future	10663.7800	10.6638	10848.5400	10.8485	1.733	0.0000	0.0000
2025/08/01	2037	05/02/2026	12.27 Put	Bond Future	168.7100	0.1687	188.0500	0.1881	11.463	0.0000	0.0000
2025/08/01	2037	05/02/2026	10.90 Put	Bond Future	1249.4000	1.2494	1145.0800	1.1451	8.350	0.0000	0.0000
2025/08/01	2037	05/02/2026	10.90 Call	Bond Future	4483.8800	4.4839	4544.9800	4.5450	1.363	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.86 Call	Bond Future	8766.9400	8.7669	8907.9200	8.9079	1.608	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.86 Put	Bond Future	350.9700	0.3510	326.5300	0.3265	6.964	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.36 Call	Bond Future	6472.9900	6.4730	6571.8700	6.5719	1.528	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.36 Put	Bond Future	699.1800	0.6992	632.6400	0.6326	9.517	0.0000	0.0000
2025/08/01	2037	05/02/2026	10.65 Put	Bond Future	1692.4500	1.6925	1564.4800	1.5645	7.561	0.0000	0.0000
2025/08/01	2037	05/02/2026	10.65 Call	Bond Future	3501.3700	3.5014	3538.8200	3.5388	1.070	0.0000	0.0000
2025/08/01	2037	05/02/2026	12.73 Call	Bond Future	12806.0900	12.8061	12982.4800	12.9825	1.377	0.0000	0.0000
2025/08/01	2037	05/02/2026	12.73 Put	Bond Future	67.8900	0.0679	78.8600	0.0789	16.158	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.40 Put	Bond Future	664.1700	0.6642	600.2600	0.6003	9.623	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.40 Call	Bond Future	6653.8000	6.6538	6755.3100	6.7553	1.526	0.0000	0.0000
2025/08/01	2037	05/02/2026		Bond Future	10.3408	88.3163	10.3130	88.4817	0.269	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.20 Call	Bond Future	5760.2400	5.7602	5847.7200	5.8477	1.519	0.0000	0.0000
2025/08/01	2037	05/02/2026	11.20 Put	Bond Future	857.6100	0.8576	779.6700	0.7797	9.088	0.0000	0.0000
2025/08/01	2037	07/05/2026	12.40 Call	Bond Future	10758.7700	10.7588	10950.3700	10.9504	1.781	0.0000	0.0000
2025/08/01	2037	07/05/2026	12.40 Put	Bond Future	365.4000	0.3654	387.7600	0.3878	6.119	0.0000	0.0000
2025/08/01	2037	07/05/2026	10.95 Put	Bond Future	1799.7500	1.7998	1689.3400	1.6893	6.135	0.0000	0.0000
2025/08/01	2037	07/05/2026	10.95 Call	Bond Future	4636.8400	4.6368	4695.6700	4.6957	1.269	0.0000	0.0000
2025/08/01	2037	07/05/2026		Bond Future	10.4508	89.9410	10.4217	90.1103	0.278	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
2025/08/01	2037	07/05/2026	11.32 Call	Bond Future	6107.1300	6.1071	6193.0700	6.1931	1.407	0.0000	0.0000
2025/08/01	2037	07/05/2026	11.32 Put	Bond Future	1248.0000	1.2480	1164.7000	1.1647	6.675	0.0000	0.0000
2025/08/01	2037	06/08/2026		Bond Future	10.5751	87.3209	10.5445	87.4947	0.289	0.0000	0.0000
2025/08/01	2037	06/08/2026	11.71 Call	Bond Future	7469.9200	7.4699	7585.8200	7.5858	1.552	0.0000	0.0000
2025/08/01	2037	06/08/2026	11.71 Put	Bond Future	1335.9600	1.3360	1278.0500	1.2781	4.335	0.0000	0.0000
2025/08/01	2038	07/08/2025		Bond Future	138.6128	138.6128	138.6837	138.6837	0.051	0.0000	0.0000
2025/08/01	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2038	07/08/2025	139.56 Put	Bond Future	947.2200	0.9472	876.3200	0.8763	7.485	0.0000	0.0000
2025/08/01	2038	06/11/2025		Bond Future	141.2193	141.2193	141.2811	141.2811	0.044	0.0000	0.0000
2025/08/01	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2038	06/11/2025	143.88 Put	Bond Future	2660.6600	2.6607	2598.9100	2.5989	2.321	0.0000	0.0000
2025/08/01	2038	05/02/2026		Bond Future	141.7171	141.7171	141.7891	141.7891	0.051	0.0000	0.0000
2025/08/01	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2038	05/02/2026	143.20 Put	Bond Future	1482.9500	1.4830	1410.9500	1.4110	4.855	0.0000	0.0000
2025/08/01	2038	07/05/2026		Bond Future	144.3589	144.3589	144.4335	144.4335	0.052	0.0000	0.0000
2025/08/01	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2038	07/05/2026	144.53 Put	Bond Future	171.1400	0.1711	96.5100	0.0965	43.608	0.0000	0.0000
2025/08/01	2038	06/08/2026		Bond Future	144.8228	144.8228	144.9009	144.9009	0.054	0.0000	0.0000
2025/08/01	2038	06/08/2026	144.72 Call	Bond Future	102.7500	0.1028	180.9400	0.1809	76.097	0.0000	0.0000
2025/08/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	10.90 Put	Bond Future	17.9500	0.0180	55.8300	0.0558	211.031	0.0000	0.0000
2025/08/01	2040	07/08/2025	10.90 Call	Bond Future	2375.9000	2.3759	2656.5800	2.6566	11.814	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.20 Call	Bond Future	4264.2400	4.2642	4509.5700	4.5096	5.753	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.20 Put	Bond Future	0.2700	0.0003	2.8000	0.0028	937.037	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.50 Call	Bond Future	6107.9800	6.1080	6350.8300	6.3508	3.976	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.50 Put	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.60 Call	Bond Future	12375.6300	12.3756	12618.4300	12.6184	1.962	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.10 Put	Bond Future	1.2500	0.0013	8.4600	0.0085	576.800	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.10 Call	Bond Future	3636.8900	3.6369	3886.9000	3.8869	6.874	0.0000	0.0000
2025/08/01	2040	07/08/2025	10.80 Put	Bond Future	55.0800	0.0551	122.6800	0.1227	122.731	0.0000	0.0000
2025/08/01	2040	07/08/2025	10.80 Call	Bond Future	1763.4900	1.7635	2073.8900	2.0739	17.601	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.40 Put	Bond Future	0.0100	0.0000	0.2200	0.0002	2,100.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.40 Call	Bond Future	5500.0600	5.5001	5743.0700	5.7431	4.418	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.00 Call	Bond Future	9049.8400	9.0498	9292.6400	9.2926	2.683	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.00 Put	Bond Future	5.0700	0.0051	22.9200	0.0229	352.071	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.00 Call	Bond Future	3005.4000	3.0054	3266.0500	3.2661	8.673	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
2025/08/01	2040	07/08/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	07/08/2025	11.70 Call	Bond Future	7304.0300	7.3040	7546.8300	7.5468	3.324	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.40 Call	Bond Future	11290.8800	11.2909	11533.6800	11.5337	2.150	0.0000	0.0000
2025/08/01	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	07/08/2025		Bond Future	10.5422	88.9669	10.5061	89.2097	0.342	0.0000	0.0000
2025/08/01	2040	07/08/2025	13.29 Call	Bond Future	15944.6400	15.9446	16187.4400	16.1874	1.523	0.0000	0.0000
2025/08/01	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2040	06/11/2025		Bond Future	10.6382	90.6178	10.6019	90.8583	0.341	0.0000	0.0000
2025/08/01	2040	06/11/2025	11.84 Call	Bond Future	7636.3900	7.6364	7829.7800	7.8298	2.532	0.0000	0.0000
2025/08/01	2040	06/11/2025	11.84 Put	Bond Future	192.1300	0.1921	145.0300	0.1450	24.515	0.0000	0.0000
2025/08/01	2040	05/02/2026		Bond Future	10.7402	87.7964	10.7016	88.0472	0.359	0.0000	0.0000
2025/08/01	2040	05/02/2026	11.49 Call	Bond Future	5757.9800	5.7580	5869.7700	5.8698	1.941	0.0000	0.0000
2025/08/01	2040	05/02/2026	11.49 Put	Bond Future	1082.0100	1.0820	943.0000	0.9430	12.847	0.0000	0.0000
2025/08/01	2040	05/02/2026	13.23 Call	Bond Future	14258.6100	14.2586	14513.8500	14.5139	1.790	0.0000	0.0000
2025/08/01	2040	05/02/2026	13.23 Put	Bond Future	68.9500	0.0690	73.3900	0.0734	6.439	0.0000	0.0000
2025/08/01	2040	05/02/2026	11.82 Put	Bond Future	714.8100	0.7148	613.1100	0.6131	14.228	0.0000	0.0000
2025/08/01	2040	05/02/2026	11.82 Call	Bond Future	7332.2600	7.3323	7481.3600	7.4814	2.033	0.0000	0.0000
2025/08/01	2040	07/05/2026		Bond Future	10.8532	89.4113	10.8131	89.6676	0.370	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.67 Call	Bond Future	6438.7200	6.4387	6620.8600	6.6209	2.829	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.67 Put	Bond Future	1453.4900	1.4535	1379.3500	1.3794	5.101	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.22 Call	Bond Future	8952.1800	8.9522	9165.3600	9.1654	2.381	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.22 Put	Bond Future	844.5400	0.8445	801.4400	0.8014	5.103	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.72 Call	Bond Future	6660.2500	6.6603	6846.1700	6.8462	2.791	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.72 Put	Bond Future	1383.6400	1.3836	1313.2800	1.3133	5.085	0.0000	0.0000
2025/08/01	2040	07/05/2026	10.70 Put	Bond Future	3658.8000	3.6588	3506.5800	3.5066	4.160	0.0000	0.0000
2025/08/01	2040	07/05/2026	10.70 Call	Bond Future	2674.6100	2.6746	2778.6700	2.7787	3.891	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.53 Call	Bond Future	10406.7800	10.4068	10637.5200	10.6375	2.217	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.53 Put	Bond Future	616.8200	0.6168	591.2800	0.5913	4.141	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.03 Call	Bond Future	8068.3700	8.0684	8272.4100	8.2724	2.529	0.0000	0.0000
2025/08/01	2040	07/05/2026	12.03 Put	Bond Future	1019.0700	1.0191	966.8300	0.9668	5.126	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.12 Put	Bond Future	2475.5000	2.4755	2356.7300	2.3567	4.798	0.0000	0.0000
2025/08/01	2040	07/05/2026	11.12 Call	Bond Future	4151.8000	4.1518	4289.3100	4.2893	3.312	0.0000	0.0000
2025/08/01	2040	06/08/2026		Bond Future	10.9795	86.5308	10.9376	86.7932	0.382	0.0000	0.0000
2025/08/01	2040	06/08/2026	12.19 Call	Bond Future	8499.9700	8.5000	8643.5300	8.6435	1.689	0.0000	0.0000
2025/08/01	2040	06/08/2026	12.19 Put	Bond Future	1403.0400	1.4030	1284.1600	1.2842	8.473	0.0000	0.0000
2025/08/01	2044	07/08/2025	12.20 Call	Bond Future	9002.8900	9.0029	9287.9000	9.2879	3.166	0.0000	0.0000
2025/08/01	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2044	07/08/2025	11.85 Call	Bond Future	6937.5000	6.9375	7222.5200	7.2225	4.108	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
2025/08/01	2044	07/08/2025	11.85 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/08/01	2044	07/08/2025	11.30 Put	Bond Future	2.3100	0.0023	11.6000	0.0116	402.165	0.0000	0.0000
2025/08/01	2044	07/08/2025	11.30 Call	Bond Future	3502.9800	3.5030	3797.2800	3.7973	8.401	0.0000	0.0000
2025/08/01	2044	07/08/2025	10.63 Put	Bond Future	1178.9800	1.1790	1168.9700	1.1690	0.849	0.0000	0.0000
2025/08/01	2044	07/08/2025	10.63 Call	Bond Future	150.5700	0.1506	425.5700	0.4256	182.639	0.0000	0.0000
2025/08/01	2044	07/08/2025		Bond Future	10.7771	84.1761	10.7361	84.4612	0.381	0.0000	0.0000
2025/08/01	2044	07/08/2025	13.34 Call	Bond Future	15138.1500	15.1382	15423.1600	15.4232	1.883	0.0000	0.0000
2025/08/01	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2044	06/11/2025		Bond Future	10.8721	85.7382	10.8305	86.0220	0.382	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.88 Call	Bond Future	6754.7700	6.7548	6988.5200	6.9885	3.461	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.88 Put	Bond Future	305.3500	0.3054	255.2500	0.2553	16.407	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.20 Call	Bond Future	8491.8000	8.4918	8746.4200	8.7464	2.998	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.20 Put	Bond Future	160.8100	0.1608	131.5800	0.1316	18.177	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.25 Call	Bond Future	8763.6300	8.7636	9020.6800	9.0207	2.933	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.25 Put	Bond Future	145.3800	0.1454	118.5800	0.1186	18.434	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.00 Call	Bond Future	7404.2400	7.4042	7646.9200	7.6469	3.278	0.0000	0.0000
2025/08/01	2044	06/11/2025	12.00 Put	Bond Future	240.3900	0.2404	199.2200	0.1992	17.126	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.75 Call	Bond Future	6057.9300	6.0579	6280.0800	6.2801	3.667	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.75 Put	Bond Future	394.7300	0.3947	333.0300	0.3330	15.631	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.25 Put	Bond Future	1015.7400	1.0157	887.1100	0.8871	12.664	0.0000	0.0000
2025/08/01	2044	06/11/2025	11.25 Call	Bond Future	3531.6300	3.5316	3686.8500	3.6869	4.395	0.0000	0.0000
2025/08/01	2044	05/02/2026		Bond Future	10.9724	82.9511	10.9286	83.2458	0.399	0.0000	0.0000
2025/08/01	2044	05/02/2026	11.56 Call	Bond Future	5181.9000	5.1819	5278.7200	5.2787	1.868	0.0000	0.0000
2025/08/01	2044	05/02/2026	11.56 Put	Bond Future	1383.4900	1.3835	1185.6500	1.1857	14.300	0.0000	0.0000
2025/08/01	2044	07/05/2026		Bond Future	11.0826	84.4769	11.0371	84.7778	0.411	0.0000	0.0000
2025/08/01	2044	07/05/2026	11.80 Call	Bond Future	6203.3800	6.2034	6381.3200	6.3813	2.868	0.0000	0.0000
2025/08/01	2044	07/05/2026	11.80 Put	Bond Future	1678.2800	1.6783	1555.2500	1.5553	7.331	0.0000	0.0000
2025/08/01	2044	06/08/2026		Bond Future	11.2049	81.6315	11.1575	81.9393	0.423	0.0000	0.0000
2025/08/01	2044	06/08/2026	12.42 Call	Bond Future	8777.7500	8.7778	8923.8800	8.9239	1.665	0.0000	0.0000
2025/08/01	2044	06/08/2026	12.42 Put	Bond Future	1475.7800	1.4758	1314.1100	1.3141	10.955	0.0000	0.0000
2025/08/01	2046	07/08/2025		Bond Future	119.3388	119.3388	119.4243	119.4243	0.072	0.0000	0.0000
2025/08/01	2046	07/08/2025	118.69 Call	Bond Future	648.7800	0.6488	734.3100	0.7343	13.183	0.0000	0.0000
2025/08/01	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2046	06/11/2025		Bond Future	119.3227	119.3227	119.4010	119.4010	0.066	0.0000	0.0000
2025/08/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2046	06/11/2025	125.41 Put	Bond Future	6087.2800	6.0873	6008.9800	6.0090	1.286	0.0000	0.0000
2025/08/01	2046	05/02/2026		Bond Future	121.5737	121.5737	121.6611	121.6611	0.072	0.0000	0.0000
2025/08/01	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	11.0700	0.0111	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
2025/08/01	2046	05/02/2026	121.65 Put	Bond Future	76.3500	0.0764	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/01	2046	07/05/2026		Bond Future	121.5426	121.5426	121.6328	121.6328	0.074	0.0000	0.0000
2025/08/01	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2046	07/05/2026	124.95 Put	Bond Future	3407.3800	3.4074	3317.2100	3.3172	2.646	0.0000	0.0000
2025/08/01	2046	06/08/2026		Bond Future	123.7880	123.7880	123.8817	123.8817	0.076	0.0000	0.0000
2025/08/01	2046	06/08/2026	122.38 Call	Bond Future	1407.9800	1.4080	1501.7200	1.5017	6.658	0.0000	0.0000
2025/08/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	07/08/2025		Bond Future	117.4547	117.4547	118.0320	118.0320	0.492	0.0000	0.0000
2025/08/01	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	07/08/2025	119.89 Put	Bond Future	2435.2600	2.4353	1857.9600	1.8580	23.706	0.0000	0.0000
2025/08/01	2050	06/11/2025		Bond Future	119.6634	119.6634	120.2428	120.2428	0.484	0.0000	0.0000
2025/08/01	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	06/11/2025	124.42 Put	Bond Future	4756.5700	4.7566	4177.2200	4.1772	12.180	0.0000	0.0000
2025/08/01	2050	05/02/2026		Bond Future	119.5075	119.5075	120.1054	120.1054	0.500	0.0000	0.0000
2025/08/01	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	05/02/2026	122.82 Put	Bond Future	3312.5300	3.3125	2714.6000	2.7146	18.051	0.0000	0.0000
2025/08/01	2050	07/05/2026		Bond Future	121.7352	121.7352	122.3453	122.3453	0.501	0.0000	0.0000
2025/08/01	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	07/05/2026	124.07 Put	Bond Future	2334.7600	2.3348	1724.7500	1.7248	26.127	0.0000	0.0000
2025/08/01	2050	06/08/2026		Bond Future	121.5286	121.5286	122.1518	122.1518	0.513	0.0000	0.0000
2025/08/01	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	2050	06/08/2026	123.27 Put	Bond Future	1741.4000	1.7414	1118.1900	1.1182	35.788	0.0000	0.0000
2025/08/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	AL37	07/08/2025		Index Future	1169.7470	1169.7470	1170.0950	1170.0950	0.030	0.0000	0.0000
2025/08/01	AL37	06/11/2025		Index Future	1191.4540	1191.4540	1191.7180	1191.7180	0.022	0.0000	0.0000
2025/08/01	AL37	05/02/2026		Index Future	1213.6450	1213.6450	1213.9920	1213.9920	0.029	0.0000	0.0000
2025/08/01	AL37	07/05/2026		Index Future	1235.9980	1235.9980	1236.3610	1236.3610	0.029	0.0000	0.0000
2025/08/01	AL37	06/08/2026		Index Future	1258.3330	1258.3330	1258.7220	1258.7220	0.031	0.0000	0.0000
2025/08/01	AL7T	07/08/2025		Index Future	1425.4140	1425.4140	1426.9850	1426.9850	0.110	0.0000	0.0000
2025/08/01	AL7T	06/11/2025		Index Future	1451.8650	1451.8650	1453.3570	1453.3570	0.103	0.0000	0.0000
2025/08/01	AL7T	05/02/2026		Index Future	1478.9070	1478.9070	1480.5200	1480.5200	0.109	0.0000	0.0000
2025/08/01	AL7T	07/05/2026		Index Future	1506.1440	1506.1440	1507.8010	1507.8010	0.110	0.0000	0.0000
2025/08/01	AL7T	06/08/2026		Index Future	1533.3610	1533.3610	1535.0700	1535.0700	0.111	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	
2025/08/01	ALBI	07/08/2025		Index Future	1209.3950	1209.3950	1211.1270	0.143	0.0000	0.0000	
2025/08/01	ALBI	06/11/2025		Index Future	1231.8370	1231.8370	1233.5090	0.136	0.0000	0.0000	
2025/08/01	ALBI	05/02/2026		Index Future	1254.7810	1254.7810	1256.5630	0.142	0.0000	0.0000	
2025/08/01	ALBI	07/05/2026		Index Future	1277.8910	1277.8910	1279.7170	0.143	0.0000	0.0000	
2025/08/01	ALBI	06/08/2026		Index Future	1300.9830	1300.9830	1302.8620	0.144	0.0000	0.0000	
2025/08/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/08/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/01	ES33	07/08/2025		Bond Future	10.2435	88.1937	10.2323	88.2482	0.109	0.0000	0.0000
2025/08/01	ES33	07/08/2025	13.56 Call	Bond Future	14389.1100	14.3891	14443.6300	14.4436	0.379	0.0000	0.0000
2025/08/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES33	06/11/2025		Bond Future	10.3597	86.0580	10.3494	86.1070	0.099	0.0000	0.0000
2025/08/01	ES33	06/11/2025	12.01 Call	Bond Future	7407.7800	7.4078	7456.8000	7.4568	0.662	0.0000	0.0000
2025/08/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES33	05/02/2026		Bond Future	10.4866	87.6813	10.4745	87.7369	0.115	0.0000	0.0000
2025/08/01	ES33	05/02/2026	11.49 Call	Bond Future	4485.7800	4.4858	4541.4300	4.5414	1.241	0.0000	0.0000
2025/08/01	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES33	07/05/2026		Bond Future	10.6211	85.5202	10.6084	85.5777	0.120	0.0000	0.0000
2025/08/01	ES33	07/05/2026	11.69 Call	Bond Future	4639.6800	4.6397	4697.1500	4.6972	1.239	0.0000	0.0000
2025/08/01	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES33	06/08/2026		Bond Future	10.7723	87.0984	10.7586	87.1583	0.127	0.0000	0.0000
2025/08/01	ES33	06/08/2026	12.02 Call	Bond Future	5229.7800	5.2298	5289.6900	5.2897	1.146	0.0000	0.0000
2025/08/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES42	07/08/2025		Bond Future	11.0331	83.3640	11.0671	83.1460	0.308	0.0000	0.0000
2025/08/01	ES42	07/08/2025	13.79 Call	Bond Future	15091.7900	15.0918	14873.8100	14.8738	1.444	0.0000	0.0000
2025/08/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES42	06/11/2025		Bond Future	11.1406	80.6667	11.1769	80.4384	0.325	0.0000	0.0000
2025/08/01	ES42	06/11/2025	12.39 Call	Bond Future	7332.7900	7.3328	7104.4600	7.1045	3.114	0.0000	0.0000
2025/08/01	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES42	05/02/2026		Bond Future	11.2518	82.1879	11.2884	81.9607	0.326	0.0000	0.0000
2025/08/01	ES42	05/02/2026	11.85 Call	Bond Future	3588.2000	3.5882	3360.9700	3.3610	6.333	0.0000	0.0000
2025/08/01	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	ES42	07/05/2026		Bond Future	11.3721	79.4545	11.4100	79.2238	0.333	0.0000	0.0000
2025/08/01	ES42	07/05/2026	12.20 Call	Bond Future	4813.1000	4.8131	4582.4000	4.5824	4.793	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/01	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	ES42	06/08/2026		Bond Future	11.5007	80.9189	11.5398	80.6854	0.340	0.0000
2025/08/01	ES42	06/08/2026	12.65 Call	Bond Future	6444.6100	6.4446	6211.0200	6.2110	3.625	0.0000
2025/08/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GOVI	07/08/2025		GOVI	1189.8220	1189.8220	1191.4570	1191.4570	0.137	0.0000
2025/08/01	GOVI	07/08/2025	1,011. Call 00	GOVI	1788220.0000	178.8220	1804570.0000	180.4570	0.914	0.0000
2025/08/01	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GOVI	06/11/2025		GOVI	1211.9020	1211.9020	1213.4750	1213.4750	0.130	0.0000
2025/08/01	GOVI	06/11/2025	1,112. Call 00	GOVI	999020.0000	99.9020	1014750.0000	101.4750	1.575	0.0000
2025/08/01	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GOVI	05/02/2026		GOVI	1234.4740	1234.4740	1236.1550	1236.1550	0.136	0.0000
2025/08/01	GOVI	05/02/2026	1,150. Call 00	GOVI	844740.0000	84.4740	861550.0000	86.1550	1.990	0.0000
2025/08/01	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GOVI	07/05/2026		GOVI	1257.2100	1257.2100	1258.9330	1258.9330	0.137	0.0000
2025/08/01	GOVI	07/05/2026	1,177. Call 00	GOVI	802100.0000	80.2100	819330.0000	81.9330	2.148	0.0000
2025/08/01	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GOVI	06/08/2026		GOVI	1279.9280	1279.9280	1281.7020	1281.7020	0.139	0.0000
2025/08/01	GOVI	06/08/2026	1,189. Call 00	GOVI	909280.0000	90.9280	927020.0000	92.7020	1.951	0.0000
2025/08/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/08/01	IGOV	07/08/2025		Index Future	380.6940	380.6940	380.9080	380.9080	0.056	0.0000
2025/08/01	IGOV	06/11/2025		Index Future	387.8530	387.8530	388.0420	388.0420	0.049	0.0000
2025/08/01	IGOV	05/02/2026		Index Future	395.1700	395.1700	395.3870	395.3870	0.055	0.0000
2025/08/01	IGOV	07/05/2026		Index Future	402.5390	402.5390	402.7640	402.7640	0.056	0.0000
2025/08/01	IGOV	06/08/2026		Index Future	409.9030	409.9030	410.1380	410.1380	0.057	0.0000
2025/08/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/08/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/08/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/08/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/08/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/08/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/08/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/01	R033	07/08/2025		Bond Future	9.0505	108.7931	9.0297	108.9097	0.229	0.0000	0.0000
2025/08/01	R033	07/08/2025	10.33 Call	Bond Future	6870.4800	6.8705	6987.0800	6.9871	1.697	0.0000	0.0000
2025/08/01	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R033	06/11/2025		Bond Future	9.1237	105.7691	9.1034	105.8797	0.222	0.0000	0.0000
2025/08/01	R033	06/11/2025	10.33 Call	Bond Future	6385.8500	6.3859	6495.4400	6.4954	1.716	0.0000	0.0000
2025/08/01	R033	06/11/2025	10.33 Put	Bond Future	72.2100	0.0722	71.1800	0.0712	1.426	0.0000	0.0000
2025/08/01	R033	05/02/2026		Bond Future	9.2022	107.7387	9.1795	107.8584	0.246	0.0000	0.0000
2025/08/01	R033	05/02/2026	10.49 Call	Bond Future	6819.9600	6.8200	6937.0100	6.9370	1.716	0.0000	0.0000
2025/08/01	R033	05/02/2026	10.49 Put	Bond Future	291.0400	0.2910	288.4000	0.2884	0.907	0.0000	0.0000
2025/08/01	R033	07/05/2026		Bond Future	9.2905	104.6776	9.2665	104.8005	0.258	0.0000	0.0000
2025/08/01	R033	07/05/2026	10.38 Call	Bond Future	6046.2800	6.0463	6160.2400	6.1602	1.885	0.0000	0.0000
2025/08/01	R033	07/05/2026	10.38 Put	Bond Future	656.8700	0.6569	647.9300	0.6479	1.361	0.0000	0.0000
2025/08/01	R033	06/08/2026		Bond Future	9.3931	106.5852	9.3675	106.7120	0.273	0.0000	0.0000
2025/08/01	R033	06/08/2026	10.25 Call	Bond Future	5340.5500	5.3406	5447.1500	5.4472	1.996	0.0000	0.0000
2025/08/01	R033	06/08/2026	10.25 Put	Bond Future	1209.6600	1.2097	1189.4200	1.1894	1.673	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.90 Call	Bond Future	7302.8800	7.3029	7367.7200	7.3677	0.888	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.40 Call	Bond Future	4561.4800	4.5615	4626.5000	4.6265	1.425	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.40 Put	Bond Future	0.0200	0.0000	0.2000	0.0002	900.000	0.0000	0.0000
2025/08/01	R035	07/08/2025	11.30 Call	Bond Future	9416.4800	9.4165	9481.3200	9.4813	0.689	0.0000	0.0000
2025/08/01	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.08 Put	Bond Future	3.1000	0.0031	13.2100	0.0132	326.129	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.08 Call	Bond Future	2749.8500	2.7499	2824.8000	2.8248	2.726	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.58 Call	Bond Future	5561.3900	5.5614	5626.2400	5.6262	1.166	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
2025/08/01	R035	07/08/2025	11.34 Call	Bond Future	9624.0600	9.6241	9688.9000	9.6889	0.674	0.0000	0.0000
2025/08/01	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R035	07/08/2025		Bond Future	9.6112	99.4344	9.6004	99.4992	0.113	0.0000	0.0000
2025/08/01	R035	07/08/2025	12.65 Call	Bond Future	16062.6100	16.0626	16127.4500	16.1275	0.404	0.0000	0.0000
2025/08/01	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.20 Call	Bond Future	3433.4600	3.4335	3500.9900	3.5010	1.967	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.20 Put	Bond Future	0.5700	0.0006	3.2600	0.0033	471.930	0.0000	0.0000
2025/08/01	R035	07/08/2025	9.98 Call	Bond Future	2181.0300	2.1810	2271.1900	2.2712	4.134	0.0000	0.0000
2025/08/01	R035	07/08/2025	9.98 Put	Bond Future	11.2900	0.0113	36.6100	0.0366	224.269	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.35 Call	Bond Future	4281.1200	4.2811	4346.3300	4.3463	1.523	0.0000	0.0000
2025/08/01	R035	07/08/2025	10.35 Put	Bond Future	0.0600	0.0001	0.4300	0.0004	616.667	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.30 Call	Bond Future	3927.5700	3.9276	3990.7800	3.9908	1.609	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.30 Put	Bond Future	490.3100	0.4903	494.7900	0.4948	0.914	0.0000	0.0000
2025/08/01	R035	06/11/2025		Bond Future	9.6970	96.7768	9.6869	96.8356	0.104	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.20 Call	Bond Future	8332.4900	8.3325	8392.7600	8.3928	0.723	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.20 Put	Bond Future	66.6500	0.0667	68.1900	0.0682	2.311	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.08 Put	Bond Future	765.6800	0.7657	768.7800	0.7688	0.405	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.08 Call	Bond Future	2968.3600	2.9684	3030.1900	3.0302	2.083	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.58 Put	Bond Future	270.2600	0.2703	274.2400	0.2742	1.473	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.58 Call	Bond Future	5247.3900	5.2474	5310.1000	5.3101	1.195	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.67 Call	Bond Future	10674.5800	10.6746	10730.9300	10.7309	0.528	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.67 Put	Bond Future	22.2800	0.0223	19.9000	0.0199	10.682	0.0000	0.0000
2025/08/01	R035	06/11/2025	9.91 Put	Bond Future	1063.2900	1.0633	1063.1500	1.0632	0.013	0.0000	0.0000
2025/08/01	R035	06/11/2025	9.91 Call	Bond Future	2296.8000	2.2968	2355.3900	2.3554	2.551	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.41 Put	Bond Future	389.3100	0.3893	393.9200	0.3939	1.184	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.41 Call	Bond Future	4435.6700	4.4357	4499.0100	4.4990	1.428	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.43 Call	Bond Future	9483.9300	9.4839	9543.7000	9.5437	0.630	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.43 Put	Bond Future	39.0500	0.0391	40.0900	0.0401	2.663	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.95 Call	Bond Future	12041.6500	12.0417	12098.5500	12.0986	0.473	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.95 Put	Bond Future	9.5600	0.0096	7.7300	0.0077	19.142	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.45 Call	Bond Future	9583.6400	9.5836	9643.3800	9.6434	0.623	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.45 Put	Bond Future	37.2600	0.0373	38.2700	0.0383	2.711	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.95 Put	Bond Future	118.4100	0.1184	120.6300	0.1206	1.875	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.95 Call	Bond Future	7077.8300	7.0778	7138.7800	7.1388	0.861	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.44 Put	Bond Future	365.2800	0.3653	369.8800	0.3699	1.259	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.44 Call	Bond Future	4576.8300	4.5768	4640.1600	4.6402	1.384	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.94 Put	Bond Future	121.1100	0.1211	123.4200	0.1234	1.907	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.94 Call	Bond Future	7027.7300	7.0277	7088.7700	7.0888	0.869	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.99 Call	Bond Future	12235.0500	12.2351	12292.1500	12.2922	0.467	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
2025/08/01	R035	06/11/2025	11.99 Put	Bond Future	8.3400	0.0083	6.7100	0.0067	19.544	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.50 Call	Bond Future	4862.0000	4.8620	4925.2600	4.9253	1.301	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.50 Put	Bond Future	321.2900	0.3213	325.8200	0.3258	1.410	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.15 Call	Bond Future	3263.9700	3.2640	3326.4300	3.3264	1.914	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.15 Put	Bond Future	666.0800	0.6661	669.8100	0.6698	0.560	0.0000	0.0000
2025/08/01	R035	06/11/2025	9.77 Put	Bond Future	1375.9000	1.3759	1371.4500	1.3715	0.323	0.0000	0.0000
2025/08/01	R035	06/11/2025	9.77 Call	Bond Future	1801.1700	1.8012	1855.4500	1.8555	3.014	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.00 Put	Bond Future	105.6300	0.1056	107.7300	0.1077	1.988	0.0000	0.0000
2025/08/01	R035	06/11/2025	11.00 Call	Bond Future	7328.4300	7.3284	7389.2600	7.3893	0.830	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.68 Call	Bond Future	5735.8700	5.7359	5797.9000	5.7979	1.081	0.0000	0.0000
2025/08/01	R035	06/11/2025	10.68 Put	Bond Future	217.1500	0.2172	220.4500	0.2205	1.520	0.0000	0.0000
2025/08/01	R035	05/02/2026	11.17 Call	Bond Future	7790.2200	7.7902	7860.9200	7.8609	0.908	0.0000	0.0000
2025/08/01	R035	05/02/2026	11.17 Put	Bond Future	333.4600	0.3335	337.9900	0.3380	1.358	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.67 Call	Bond Future	5521.3000	5.5213	5593.3900	5.5934	1.306	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.67 Put	Bond Future	671.7400	0.6717	677.6600	0.6777	0.881	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.17 Put	Bond Future	1320.3000	1.3203	1322.6900	1.3227	0.181	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.17 Call	Bond Future	3457.8600	3.4579	3526.4200	3.5264	1.983	0.0000	0.0000
2025/08/01	R035	05/02/2026	11.00 Put	Bond Future	423.9200	0.4239	429.0400	0.4290	1.208	0.0000	0.0000
2025/08/01	R035	05/02/2026	11.00 Call	Bond Future	7005.7100	7.0057	7077.0000	7.0770	1.018	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.44 Put	Bond Future	920.4300	0.9204	925.6500	0.9257	0.567	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.44 Call	Bond Future	4535.7700	4.5358	4607.1600	4.6072	1.574	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.94 Put	Bond Future	461.2200	0.4612	466.5800	0.4666	1.162	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.94 Call	Bond Future	6731.3900	6.7314	6802.9200	6.8029	1.063	0.0000	0.0000
2025/08/01	R035	05/02/2026	12.44 Call	Bond Future	13680.1200	13.6801	13740.4400	13.7404	0.441	0.0000	0.0000
2025/08/01	R035	05/02/2026	12.44 Put	Bond Future	41.8400	0.0418	35.9900	0.0360	13.982	0.0000	0.0000
2025/08/01	R035	05/02/2026		Bond Future	9.7894	98.5792	9.7778	98.6454	0.118	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.79 Call	Bond Future	6053.4400	6.0534	6125.4000	6.1254	1.189	0.0000	0.0000
2025/08/01	R035	05/02/2026	10.79 Put	Bond Future	568.7700	0.5688	574.5600	0.5746	1.018	0.0000	0.0000
2025/08/01	R035	07/05/2026		Bond Future	9.8847	95.8897	9.8724	95.9580	0.124	0.0000	0.0000
2025/08/01	R035	07/05/2026	10.86 Call	Bond Future	6215.1900	6.2152	6283.6000	6.2836	1.101	0.0000	0.0000
2025/08/01	R035	07/05/2026	10.86 Put	Bond Future	985.7300	0.9857	985.8600	0.9859	0.013	0.0000	0.0000
2025/08/01	R035	06/08/2026		Bond Future	9.9935	97.6381	9.9804	97.7092	0.131	0.0000	0.0000
2025/08/01	R035	06/08/2026	11.06 Call	Bond Future	6807.4200	6.8074	6812.9400	6.8129	0.081	0.0000	0.0000
2025/08/01	R035	06/08/2026	11.06 Put	Bond Future	1250.0700	1.2501	1184.5000	1.1845	5.245	0.0000	0.0000
2025/08/01	R038	07/08/2025		Bond Future	10.2274	108.4909	10.1964	108.7161	0.304	0.0000	0.0000
2025/08/01	R038	07/08/2025	11.24 Call	Bond Future	6970.2300	6.9702	7195.4600	7.1955	3.231	0.0000	0.0000
2025/08/01	R038	07/08/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/08/01	R038	06/11/2025		Bond Future	10.3259	105.0201	10.2948	105.2413	0.302	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
2025/08/01	R038	06/11/2025	11.24 Call		Bond Future	6480.7100	6.4807	6692.7900	6.6928	3.272	0.0000	0.0000
2025/08/01	R038	06/11/2025	11.24 Put		Bond Future	280.0900	0.2801	270.9600	0.2710	3.260	0.0000	0.0000
2025/08/01	R038	06/11/2025	12.33 Call		Bond Future	12935.1000	12.9351	13154.2600	13.1543	1.694	0.0000	0.0000
2025/08/01	R038	06/11/2025	12.33 Put		Bond Future	22.0500	0.0221	20.0000	0.0200	9.297	0.0000	0.0000
2025/08/01	R038	06/11/2025	10.98 Put		Bond Future	496.6400	0.4966	478.7400	0.4787	3.604	0.0000	0.0000
2025/08/01	R038	06/11/2025	10.98 Call		Bond Future	4989.3500	4.9894	5192.6600	5.1927	4.075	0.0000	0.0000
2025/08/01	R038	05/02/2026			Bond Future	10.4293	106.9756	10.3958	107.2080	0.320	0.0000	0.0000
2025/08/01	R038	05/02/2026	11.44 Call		Bond Future	7451.5700	7.4516	7611.4500	7.6115	2.146	0.0000	0.0000
2025/08/01	R038	05/02/2026	11.44 Put		Bond Future	761.2500	0.7613	688.7100	0.6887	9.529	0.0000	0.0000
2025/08/01	R038	07/05/2026			Bond Future	10.5408	103.4591	10.5058	103.6968	0.331	0.0000	0.0000
2025/08/01	R038	07/05/2026	11.40 Call		Bond Future	6943.8700	6.9439	7148.5100	7.1485	2.947	0.0000	0.0000
2025/08/01	R038	07/05/2026	11.40 Put		Bond Future	1334.0300	1.3340	1300.9800	1.3010	2.477	0.0000	0.0000
2025/08/01	R038	06/08/2026			Bond Future	10.6637	105.3439	10.6270	105.5876	0.343	0.0000	0.0000
2025/08/01	R038	06/08/2026	11.77 Call		Bond Future	8541.3300	8.5413	8738.7800	8.7388	2.312	0.0000	0.0000
2025/08/01	R038	06/08/2026	11.77 Put		Bond Future	1554.3900	1.5544	1508.0800	1.5081	2.979	0.0000	0.0000
2025/08/01	R053	07/08/2025			Bond Future	10.6919	112.4630	10.6509	112.8527	0.384	0.0000	0.0000
2025/08/01	R053	07/08/2025	13.17 Call		Bond Future	19628.9100	19.6289	20018.6600	20.0187	1.986	0.0000	0.0000
2025/08/01	R053	07/08/2025	13.17 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R053	06/11/2025			Bond Future	10.7825	108.6876	10.7410	109.0762	0.385	0.0000	0.0000
2025/08/01	R053	06/11/2025	11.76 Call		Bond Future	8813.0700	8.8131	9190.1000	9.1901	4.278	0.0000	0.0000
2025/08/01	R053	06/11/2025	11.76 Put		Bond Future	339.7900	0.3398	328.2000	0.3282	3.411	0.0000	0.0000
2025/08/01	R053	05/02/2026			Bond Future	10.8764	110.7115	10.8326	111.1146	0.403	0.0000	0.0000
2025/08/01	R053	05/02/2026	11.49 Call		Bond Future	7011.4200	7.0114	7377.1400	7.3771	5.216	0.0000	0.0000
2025/08/01	R053	05/02/2026	11.49 Put		Bond Future	1633.6900	1.6337	1596.3100	1.5963	2.288	0.0000	0.0000
2025/08/01	R053	07/05/2026			Bond Future	10.9759	106.8865	10.9304	107.2981	0.414	0.0000	0.0000
2025/08/01	R053	07/05/2026	11.69 Call		Bond Future	8252.4300	8.2524	8618.6400	8.6186	4.438	0.0000	0.0000
2025/08/01	R053	07/05/2026	11.69 Put		Bond Future	2141.0500	2.1411	2095.6600	2.0957	2.120	0.0000	0.0000
2025/08/01	R053	06/08/2026			Bond Future	11.0836	108.8336	11.0363	109.2545	0.427	0.0000	0.0000
2025/08/01	R053	06/08/2026	12.28 Call		Bond Future	11686.1000	11.6861	12071.6000	12.0716	3.299	0.0000	0.0000
2025/08/01	R053	06/08/2026	12.28 Put		Bond Future	1963.7600	1.9638	1928.3800	1.9284	1.802	0.0000	0.0000
2025/08/01	R186	07/08/2025			Bond Future	7.6825	105.0403	7.6824	105.0404	0.000	0.0000	0.0000
2025/08/01	R186	07/08/2025	9.68 Call		Bond Future	2553.1800	2.5532	2553.2200	2.5532	0.002	0.0000	0.0000
2025/08/01	R186	07/08/2025	9.68 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R186	07/08/2025	10.25 Call		Bond Future	3265.5300	3.2655	3265.5700	3.2656	0.001	0.0000	0.0000
2025/08/01	R186	07/08/2025	10.25 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R186	07/08/2025	9.22 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R186	07/08/2025	9.22 Call		Bond Future	1973.1100	1.9731	1973.1500	1.9732	0.002	0.0000	0.0000
2025/08/01	R186	06/11/2025			Bond Future	7.7182	106.9895	7.7257	106.9815	0.097	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	
2025/08/01	R186	06/11/2025	8.13 Call	Bond Future	490.7200	0.4907	479.8200	0.4798	2.221	0.0000	0.0000
2025/08/01	R186	06/11/2025	8.13 Put	Bond Future	52.0800	0.0521	49.1800	0.0492	5.568	0.0000	0.0000
2025/08/01	R186	05/02/2026		Bond Future	7.7738	103.6770	7.7753	103.6758	0.019	0.0000	0.0000
2025/08/01	R186	05/02/2026	8.43 Call	Bond Future	616.9600	0.6170	625.4500	0.6255	1.376	0.0000	0.0000
2025/08/01	R186	05/02/2026	8.43 Put	Bond Future	72.3000	0.0723	82.0100	0.0820	13.430	0.0000	0.0000
2025/08/01	R186	07/05/2026		Bond Future	7.9218	105.5847	7.9223	105.5845	0.005	0.0000	0.0000
2025/08/01	R186	07/05/2026	8.69 Call	Bond Future	548.4300	0.5484	543.0000	0.5430	0.990	0.0000	0.0000
2025/08/01	R186	07/05/2026	8.69 Put	Bond Future	93.6900	0.0937	88.5200	0.0885	5.518	0.0000	0.0000
2025/08/01	R186	06/08/2026		Bond Future	8.3032	102.2043	8.2992	102.2057	0.048	0.0000	0.0000
2025/08/01	R186	06/08/2026	8.57 Call	Bond Future	230.6200	0.2306	231.2200	0.2312	0.260	0.0000	0.0000
2025/08/01	R186	06/08/2026	8.57 Put	Bond Future	135.6600	0.1357	134.8300	0.1348	0.612	0.0000	0.0000
2025/08/01	R202	07/08/2025		Bond Future	269.0828	269.0828	268.7989	268.7989	0.106	0.0000	0.0000
2025/08/01	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R202	07/08/2025	271.60 Put	Bond Future	2517.2400	2.5172	2801.1400	2.8011	11.278	0.0000	0.0000
2025/08/01	R202	06/11/2025		Bond Future	274.1431	274.1431	273.8331	273.8331	0.113	0.0000	0.0000
2025/08/01	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R202	06/11/2025	275.64 Put	Bond Future	1496.9300	1.4969	1806.8700	1.8069	20.705	0.0000	0.0000
2025/08/01	R202	05/02/2026		Bond Future	273.9769	273.9769	273.6790	273.6790	0.109	0.0000	0.0000
2025/08/01	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R202	05/02/2026	277.82 Put	Bond Future	3843.1400	3.8431	4141.0100	4.1410	7.751	0.0000	0.0000
2025/08/01	R202	07/05/2026		Bond Future	279.0843	279.0843	278.7835	278.7835	0.108	0.0000	0.0000
2025/08/01	R202	07/05/2026	277.55 Call	Bond Future	1534.3100	1.5343	1233.4800	1.2335	19.607	0.0000	0.0000
2025/08/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R202	06/08/2026		Bond Future	278.8110	278.8110	278.5086	278.5086	0.108	0.0000	0.0000
2025/08/01	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R202	06/08/2026	278.86 Put	Bond Future	49.0400	0.0490	351.4400	0.3514	616.639	0.0000	0.0000
2025/08/01	R209	07/08/2025		Bond Future	9.8913	78.6471	9.8804	78.7062	0.110	0.0000	0.0000
2025/08/01	R209	07/08/2025	12.68 Call	Bond Future	13368.8000	13.3688	13427.8800	13.4279	0.442	0.0000	0.0000
2025/08/01	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R209	06/11/2025		Bond Future	9.9748	76.9547	9.9647	77.0090	0.102	0.0000	0.0000
2025/08/01	R209	06/11/2025	11.27 Call	Bond Future	6629.0600	6.6291	6685.5800	6.6856	0.853	0.0000	0.0000
2025/08/01	R209	06/11/2025	11.27 Put	Bond Future	103.5800	0.1036	105.8100	0.1058	2.153	0.0000	0.0000
2025/08/01	R209	05/02/2026		Bond Future	10.0627	78.3878	10.0512	78.4482	0.114	0.0000	0.0000
2025/08/01	R209	05/02/2026	10.93 Call	Bond Future	5062.5800	5.0626	5130.0900	5.1301	1.334	0.0000	0.0000
2025/08/01	R209	05/02/2026	10.93 Put	Bond Future	686.6400	0.6866	693.7700	0.6938	1.038	0.0000	0.0000
2025/08/01	R209	07/05/2026		Bond Future	10.1579	76.6788	10.1458	76.7410	0.119	0.0000	0.0000
2025/08/01	R209	07/05/2026	11.07 Call	Bond Future	5489.5400	5.4895	5556.6900	5.5567	1.223	0.0000	0.0000
2025/08/01	R209	07/05/2026	11.07 Put	Bond Future	980.5700	0.9806	985.5000	0.9855	0.503	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
2025/08/01	R209	06/08/2026		Bond Future	10.2637		78.0766	10.2509		78.1412	0.125	0.0000	0.0000
2025/08/01	R209	06/08/2026	11.39 Call	Bond Future	6529.3800		6.5294	6592.1500		6.5922	0.961	0.0000	0.0000
2025/08/01	R209	06/08/2026	11.39 Put	Bond Future	1119.2800		1.1193	1117.4700		1.1175	0.162	0.0000	0.0000
2025/08/01	R210	07/08/2025		Bond Future	251.0751		251.0751	251.0686		251.0686	0.003	0.0000	0.0000
2025/08/01	R210	07/08/2025	248.44 Call	Bond Future	2635.0700		2.6351	2628.6400		2.6286	0.244	0.0000	0.0000
2025/08/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R210	06/11/2025		Bond Future	252.3703		252.3703	252.3447		252.3447	0.010	0.0000	0.0000
2025/08/01	R210	06/11/2025	252.14 Call	Bond Future	230.3000		0.2303	204.7400		0.2047	11.099	0.0000	0.0000
2025/08/01	R210	06/11/2025	252.14 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R210	05/02/2026		Bond Future	257.1310		257.1310	257.1213		257.1213	0.004	0.0000	0.0000
2025/08/01	R210	05/02/2026	253.10 Call	Bond Future	4031.0300		4.0310	4021.3400		4.0213	0.240	0.0000	0.0000
2025/08/01	R210	05/02/2026	253.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R210	07/05/2026		Bond Future	258.4422		258.4422	258.4347		258.4347	0.003	0.0000	0.0000
2025/08/01	R210	07/05/2026	255.40 Call	Bond Future	3042.2400		3.0422	3034.6800		3.0347	0.249	0.0000	0.0000
2025/08/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R210	06/08/2026		Bond Future	263.2180		263.2180	263.2144		263.2144	0.001	0.0000	0.0000
2025/08/01	R210	06/08/2026	259.84 Call	Bond Future	3377.9700		3.3780	3374.3500		3.3744	0.107	0.0000	0.0000
2025/08/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R213	07/08/2025		Bond Future	8.5090		96.5636	8.5085		96.5656	0.006	0.0000	0.0000
2025/08/01	R213	07/08/2025	11.66 Call	Bond Future	12096.5600		12.0966	12098.5700		12.0986	0.017	0.0000	0.0000
2025/08/01	R213	07/08/2025	11.66 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R213	06/11/2025		Bond Future	8.5681		94.8041	8.5694		94.7990	0.015	0.0000	0.0000
2025/08/01	R213	06/11/2025	10.05 Call	Bond Future	5768.5100		5.7685	5759.3700		5.7594	0.158	0.0000	0.0000
2025/08/01	R213	06/11/2025	10.05 Put	Bond Future	34.0000		0.0340	29.9600		0.0300	11.882	0.0000	0.0000
2025/08/01	R213	05/02/2026		Bond Future	8.6341		96.5698	8.6338		96.5707	0.003	0.0000	0.0000
2025/08/01	R213	05/02/2026	9.89 Call	Bond Future	4916.5400		4.9165	4924.3300		4.9243	0.158	0.0000	0.0000
2025/08/01	R213	05/02/2026	9.89 Put	Bond Future	216.9700		0.2170	223.7900		0.2238	3.143	0.0000	0.0000
2025/08/01	R213	07/05/2026		Bond Future	8.7047		94.7951	8.7042		94.7970	0.006	0.0000	0.0000
2025/08/01	R213	07/05/2026	9.80 Call	Bond Future	4437.6400		4.4376	4448.0500		4.4481	0.235	0.0000	0.0000
2025/08/01	R213	07/05/2026	9.80 Put	Bond Future	487.2800		0.4873	495.8400		0.4958	1.757	0.0000	0.0000
2025/08/01	R213	06/08/2026		Bond Future	8.7928		96.5241	8.7918		96.5276	0.011	0.0000	0.0000
2025/08/01	R213	06/08/2026	9.69 Call	Bond Future	3925.2200		3.9252	3891.4300		3.8914	0.861	0.0000	0.0000
2025/08/01	R213	06/08/2026	9.69 Put	Bond Future	817.2400		0.8172	780.0200		0.7800	4.554	0.0000	0.0000
2025/08/01	R214	07/08/2025		Bond Future	10.5016		72.5588	10.4657		72.7693	0.343	0.0000	0.0000
2025/08/01	R214	07/08/2025	12.97 Call	Bond Future	12471.7500		12.4718	12682.3100		12.6823	1.688	0.0000	0.0000
2025/08/01	R214	07/08/2025	12.97 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/01	R214	06/11/2025		Bond Future	10.5913		70.6075	10.5551		70.8166	0.342	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
2025/08/01	R214	06/11/2025	11.64 Call	Bond Future	5865.6900	5.8657	6066.2500	6.0663	3.419	0.0000	0.0000
2025/08/01	R214	06/11/2025	11.64 Put	Bond Future	190.5300	0.1905	181.9800	0.1820	4.487	0.0000	0.0000
2025/08/01	R214	05/02/2026		Bond Future	10.6861	71.9225	10.6478	72.1401	0.358	0.0000	0.0000
2025/08/01	R214	05/02/2026	11.26 Call	Bond Future	4158.1400	4.1581	4409.3100	4.4093	6.040	0.0000	0.0000
2025/08/01	R214	05/02/2026	11.26 Put	Bond Future	1010.7700	1.0108	1044.2900	1.0443	3.316	0.0000	0.0000
2025/08/01	R214	07/05/2026		Bond Future	10.7819	69.9476	10.7422	70.1700	0.368	0.0000	0.0000
2025/08/01	R214	07/05/2026	11.53 Call	Bond Future	5257.4000	5.2574	5445.8700	5.4459	3.585	0.0000	0.0000
2025/08/01	R214	07/05/2026	11.53 Put	Bond Future	1253.2200	1.2532	1219.3500	1.2194	2.703	0.0000	0.0000
2025/08/01	R214	06/08/2026		Bond Future	10.8877	71.2230	10.8464	71.4505	0.379	0.0000	0.0000
2025/08/01	R214	06/08/2026	11.97 Call	Bond Future	6872.5200	6.8725	7065.4300	7.0654	2.807	0.0000	0.0000
2025/08/01	R214	06/08/2026	11.97 Put	Bond Future	1275.3800	1.2754	1240.7200	1.2407	2.718	0.0000	0.0000
2025/08/01	R248	07/08/2025		Bond Future	10.7720	86.9030	10.7310	87.1998	0.381	0.0000	0.0000
2025/08/01	R248	07/08/2025	13.21 Call	Bond Future	14869.0000	14.8690	15165.8300	15.1658	1.996	0.0000	0.0000
2025/08/01	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	R248	06/11/2025		Bond Future	10.8663	84.0764	10.8247	84.3723	0.382	0.0000	0.0000
2025/08/01	R248	06/11/2025	11.74 Call	Bond Future	6187.4200	6.1874	6469.5500	6.4696	4.560	0.0000	0.0000
2025/08/01	R248	06/11/2025	11.74 Put	Bond Future	353.2400	0.3532	339.4700	0.3395	3.898	0.0000	0.0000
2025/08/01	R248	05/02/2026		Bond Future	10.9658	85.6422	10.9220	85.9492	0.399	0.0000	0.0000
2025/08/01	R248	05/02/2026	11.46 Call	Bond Future	4741.2900	4.7413	5008.3000	5.0083	5.632	0.0000	0.0000
2025/08/01	R248	05/02/2026	11.46 Put	Bond Future	1406.6600	1.4067	1366.6600	1.3667	2.844	0.0000	0.0000
2025/08/01	R248	07/05/2026		Bond Future	11.0660	82.7779	11.0206	83.0914	0.410	0.0000	0.0000
2025/08/01	R248	07/05/2026	11.72 Call	Bond Future	6025.1200	6.0251	6297.0600	6.2971	4.513	0.0000	0.0000
2025/08/01	R248	07/05/2026	11.72 Put	Bond Future	1727.4800	1.7275	1686.0000	1.6860	2.401	0.0000	0.0000
2025/08/01	R248	06/08/2026		Bond Future	11.1762	84.2868	11.1289	84.6073	0.423	0.0000	0.0000
2025/08/01	R248	06/08/2026	12.37 Call	Bond Future	8830.8300	8.8308	9196.7100	9.1967	4.143	0.0000	0.0000
2025/08/01	R248	06/08/2026	12.37 Put	Bond Future	1393.2400	1.3932	1438.6200	1.4386	3.257	0.0000	0.0000
2025/08/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

