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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2025 TO 04/08/2025

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
2025/08/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2029	07/08/2025		Bond Future	139.1527	139.1527	139.5331	139.5331	0.273	0.0000	0.0000
2025/08/04	2029	07/08/2025	137.41 Call	Bond Future	1742.6700	1.7427	2123.1000	2.1231	21.830	0.0000	0.0000
2025/08/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2029	06/11/2025		Bond Future	140.3205	140.3205	140.7083	140.7083	0.276	0.0000	0.0000
2025/08/04	2029	06/11/2025	139.79 Call	Bond Future	530.5100	0.5305	918.2800	0.9183	73.094	0.0000	0.0000
2025/08/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/04	2029	05/02/2026			Bond Future	142.9767	142.9767	143.3719	0.276	0.0000	0.0000	
2025/08/04	2029	05/02/2026	140.11 Call		Bond Future	2866.6500	2.8667	3261.9200	13.789	0.0000	0.0000	
2025/08/04	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2029	07/05/2026			Bond Future	144.1817	144.1817	144.5846	0.279	0.0000	0.0000	
2025/08/04	2029	07/05/2026	141.82 Call		Bond Future	2361.6500	2.3617	2764.5600	17.061	0.0000	0.0000	
2025/08/04	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2029	06/08/2026			Bond Future	146.8487	146.8487	147.2595	0.280	0.0000	0.0000	
2025/08/04	2029	06/08/2026	144.10 Call		Bond Future	2748.7200	2.7487	3159.5100	14.945	0.0000	0.0000	
2025/08/04	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2030	07/08/2025	8.72 Put		Bond Future	7.1800	0.0072	0.2600	96.379	0.0000	0.0000	
2025/08/04	2030	07/08/2025	8.72 Call		Bond Future	1897.4000	1.8974	1965.7900	3.604	0.0000	0.0000	
2025/08/04	2030	07/08/2025	9.22 Put		Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/08/04	2030	07/08/2025	9.22 Call		Bond Future	3658.9500	3.6590	3734.2500	2.058	0.0000	0.0000	
2025/08/04	2030	07/08/2025	9.81 Call		Bond Future	5695.5500	5.6956	5770.8600	1.322	0.0000	0.0000	
2025/08/04	2030	07/08/2025	9.81 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2030	07/08/2025	12.12 Call		Bond Future	13172.5000	13.1725	13247.8100	0.572	0.0000	0.0000	
2025/08/04	2030	07/08/2025	12.12 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2030	07/08/2025	10.48 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2030	07/08/2025	10.48 Call		Bond Future	7943.9600	7.9440	8019.2700	0.948	0.0000	0.0000	
2025/08/04	2030	07/08/2025			Bond Future	8.1978	99.5282	8.1773	99.6036	0.251	0.0000	0.0000
2025/08/04	2030	07/08/2025	11.11 Call		Bond Future	9997.6700	9.9977	10072.9800	0.753	0.0000	0.0000	
2025/08/04	2030	07/08/2025	11.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/04	2030	06/11/2025			Bond Future	8.2430	101.3676	8.2210	101.4444	0.267	0.0000	0.0000
2025/08/04	2030	06/11/2025	9.54 Call		Bond Future	4429.9000	4.4299	4502.0000	1.628	0.0000	0.0000	
2025/08/04	2030	06/11/2025	9.54 Put		Bond Future	29.4100	0.0294	24.7000	16.015	0.0000	0.0000	
2025/08/04	2030	06/11/2025	8.72 Put		Bond Future	275.5000	0.2755	249.3900	9.477	0.0000	0.0000	
2025/08/04	2030	06/11/2025	8.72 Call		Bond Future	1922.4000	1.9224	1973.1000	2.637	0.0000	0.0000	
2025/08/04	2030	06/11/2025	9.22 Put		Bond Future	72.9800	0.0730	63.1800	13.428	0.0000	0.0000	
2025/08/04	2030	06/11/2025	9.22 Call		Bond Future	3410.4000	3.4104	3477.4100	1.965	0.0000	0.0000	
2025/08/04	2030	06/11/2025	10.08 Call		Bond Future	6167.7400	6.1677	6243.3400	1.226	0.0000	0.0000	
2025/08/04	2030	06/11/2025	10.08 Put		Bond Future	5.9700	0.0060	4.7600	20.268	0.0000	0.0000	
2025/08/04	2030	05/02/2026			Bond Future	8.2894	99.2539	8.2658	99.3322	0.286	0.0000	0.0000
2025/08/04	2030	05/02/2026	9.49 Call		Bond Future	4066.0100	4.0660	4130.4600	1.585	0.0000	0.0000	
2025/08/04	2030	05/02/2026	9.49 Put		Bond Future	190.9900	0.1910	177.0800	7.283	0.0000	0.0000	
2025/08/04	2030	07/05/2026			Bond Future	8.3599	101.0811	8.3342	101.1611	0.306	0.0000	0.0000
2025/08/04	2030	07/05/2026	9.39 Call		Bond Future	3588.8300	3.5888	3647.5200	1.635	0.0000	0.0000	
2025/08/04	2030	07/05/2026	9.39 Put		Bond Future	435.2700	0.4353	413.9200	4.905	0.0000	0.0000	
2025/08/04	2030	06/08/2026			Bond Future	8.4536	98.9168	8.4257	98.9987	0.330	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	
2025/08/04	2030	06/08/2026	9.22 Call	Bond Future	2944.1500	2.9442	2997.5400	2.9975	1.813	0.0000	0.0000
2025/08/04	2030	06/08/2026	9.22 Put	Bond Future	731.0200	0.7310	702.5800	0.7026	3.890	0.0000	0.0000
2025/08/04	2031	07/08/2025		Bond Future	107.9523	107.9523	107.9770	107.9770	0.023	0.0000	0.0000
2025/08/04	2031	07/08/2025	107.65 Call	Bond Future	306.1700	0.3062	327.2300	0.3272	6.879	0.0000	0.0000
2025/08/04	2031	07/08/2025	107.65 Put	Bond Future	3.8400	0.0038	0.2500	0.0003	93.490	0.0000	0.0000
2025/08/04	2031	06/11/2025		Bond Future	109.9742	109.9742	109.9995	109.9995	0.023	0.0000	0.0000
2025/08/04	2031	06/11/2025	109.69 Call	Bond Future	407.8900	0.4079	422.0800	0.4221	3.479	0.0000	0.0000
2025/08/04	2031	06/11/2025	109.69 Put	Bond Future	123.6900	0.1237	112.6100	0.1126	8.958	0.0000	0.0000
2025/08/04	2031	05/02/2026		Bond Future	109.6697	109.6697	109.6955	109.6955	0.024	0.0000	0.0000
2025/08/04	2031	05/02/2026	111.76 Call	Bond Future	1.7900	0.0018	1.8300	0.0018	2.235	0.0000	0.0000
2025/08/04	2031	05/02/2026	111.76 Put	Bond Future	2092.0600	2.0921	2066.3000	2.0663	1.231	0.0000	0.0000
2025/08/04	2031	07/05/2026		Bond Future	111.7148	111.7148	111.7413	111.7413	0.024	0.0000	0.0000
2025/08/04	2031	07/05/2026	113.84 Call	Bond Future	0.7500	0.0008	0.8000	0.0008	6.667	0.0000	0.0000
2025/08/04	2031	07/05/2026	113.84 Put	Bond Future	2125.9400	2.1259	2099.4600	2.0995	1.246	0.0000	0.0000
2025/08/04	2031	06/08/2026		Bond Future	111.3529	111.3529	111.3802	111.3802	0.025	0.0000	0.0000
2025/08/04	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2031	06/08/2026	113.81 Put	Bond Future	2457.1200	2.4571	2429.8100	2.4298	1.111	0.0000	0.0000
2025/08/04	2032	07/08/2025	9.40 Put	Bond Future	2.7500	0.0028	0.0400	0.0000	98.545	0.0000	0.0000
2025/08/04	2032	07/08/2025	9.40 Call	Bond Future	2553.5800	2.5536	2627.3400	2.6273	2.888	0.0000	0.0000
2025/08/04	2032	07/08/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2032	07/08/2025	9.90 Call	Bond Future	4856.6800	4.8567	4933.1500	4.9332	1.575	0.0000	0.0000
2025/08/04	2032	07/08/2025	10.59 Call	Bond Future	7923.5100	7.9235	7999.9800	8.0000	0.965	0.0000	0.0000
2025/08/04	2032	07/08/2025	10.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2032	07/08/2025		Bond Future	8.8645	99.9702	8.8487	100.0467	0.178	0.0000	0.0000
2025/08/04	2032	07/08/2025	12.01 Call	Bond Future	13838.8300	13.8388	13915.3000	13.9153	0.553	0.0000	0.0000
2025/08/04	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2032	06/11/2025		Bond Future	8.9349	97.6575	8.9183	97.7355	0.186	0.0000	0.0000
2025/08/04	2032	06/11/2025	10.42 Call	Bond Future	6703.6800	6.7037	6775.9100	6.7759	1.077	0.0000	0.0000
2025/08/04	2032	06/11/2025	10.42 Put	Bond Future	42.1100	0.0421	36.3100	0.0363	13.773	0.0000	0.0000
2025/08/04	2032	06/11/2025	9.40 Put	Bond Future	482.1200	0.4821	447.5800	0.4476	7.164	0.0000	0.0000
2025/08/04	2032	06/11/2025	9.40 Call	Bond Future	2632.8500	2.6329	2676.3400	2.6763	1.652	0.0000	0.0000
2025/08/04	2032	06/11/2025	9.90 Put	Bond Future	153.5500	0.1536	137.7600	0.1378	10.283	0.0000	0.0000
2025/08/04	2032	06/11/2025	9.90 Call	Bond Future	4550.0700	4.5501	4612.3100	4.6123	1.368	0.0000	0.0000
2025/08/04	2032	06/11/2025	10.89 Call	Bond Future	8659.9200	8.6599	8736.0500	8.7361	0.879	0.0000	0.0000
2025/08/04	2032	06/11/2025	10.89 Put	Bond Future	10.9700	0.0110	9.0700	0.0091	17.320	0.0000	0.0000
2025/08/04	2032	05/02/2026		Bond Future	9.0081	99.4825	8.9905	99.5621	0.195	0.0000	0.0000
2025/08/04	2032	05/02/2026	10.16 Call	Bond Future	5396.1100	5.3961	5456.6000	5.4566	1.121	0.0000	0.0000
2025/08/04	2032	05/02/2026	10.16 Put	Bond Future	344.0500	0.3441	324.9600	0.3250	5.549	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
2025/08/04	2032	07/05/2026		Bond Future	9.0928	97.1541	9.0742	97.2354	0.204	0.0000
2025/08/04	2032	07/05/2026	10.14 Call	Bond Future	5125.5500	5.1256	5181.7400	5.1817	1.096	0.0000
2025/08/04	2032	07/05/2026	10.14 Put	Bond Future	674.9300	0.6749	649.8500	0.6499	3.716	0.0000
2025/08/04	2032	06/08/2026		Bond Future	9.1930	98.9266	9.1733	99.0097	0.214	0.0000
2025/08/04	2032	06/08/2026	10.12 Call	Bond Future	4775.5600	4.7756	4829.8000	4.8298	1.136	0.0000
2025/08/04	2032	06/08/2026	10.12 Put	Bond Future	966.4000	0.9664	937.5500	0.9376	2.985	0.0000
2025/08/04	2033	07/08/2025		Bond Future	130.0896	130.0896	130.2656	130.2656	0.135	0.0000
2025/08/04	2033	07/08/2025	128.65 Call	Bond Future	1439.6200	1.4396	1615.6400	1.6156	12.227	0.0000
2025/08/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2033	06/11/2025		Bond Future	130.9880	130.9880	131.1676	131.1676	0.137	0.0000
2025/08/04	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2033	06/11/2025	133.14 Put	Bond Future	2152.0000	2.1520	1972.4400	1.9724	8.344	0.0000
2025/08/04	2033	05/02/2026		Bond Future	133.4675	133.4675	133.6506	133.6506	0.137	0.0000
2025/08/04	2033	05/02/2026	132.88 Call	Bond Future	587.5300	0.5875	770.5900	0.7706	31.158	0.0000
2025/08/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2033	07/05/2026		Bond Future	134.3934	134.3934	134.5801	134.5801	0.139	0.0000
2025/08/04	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2033	07/05/2026	135.16 Put	Bond Future	766.5900	0.7666	579.9100	0.5799	24.352	0.0000
2025/08/04	2033	06/08/2026		Bond Future	136.8795	136.8795	137.0700	137.0700	0.139	0.0000
2025/08/04	2033	06/08/2026	134.25 Call	Bond Future	2629.5400	2.6295	2820.0400	2.8200	7.245	0.0000
2025/08/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2037	07/08/2025	10.50 Put	Bond Future	63.6500	0.0637	14.7500	0.0148	76.826	0.0000
2025/08/04	2037	07/08/2025	10.50 Call	Bond Future	2336.8400	2.3368	2170.1100	2.1701	7.135	0.0000
2025/08/04	2037	07/08/2025	11.00 Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0.0000
2025/08/04	2037	07/08/2025	11.00 Call	Bond Future	5187.6700	5.1877	5069.5400	5.0695	2.277	0.0000
2025/08/04	2037	07/08/2025	11.83 Call	Bond Future	9731.3600	9.7314	9613.5300	9.6135	1.211	0.0000
2025/08/04	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2037	07/08/2025	11.45 Call	Bond Future	7694.9200	7.6949	7577.0900	7.5771	1.531	0.0000
2025/08/04	2037	07/08/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2037	07/08/2025	12.17 Call	Bond Future	11493.1100	11.4931	11375.2800	11.3753	1.025	0.0000
2025/08/04	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2037	07/08/2025	11.42 Call	Bond Future	7531.0300	7.5310	7413.2000	7.4132	1.565	0.0000
2025/08/04	2037	07/08/2025	11.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/04	2037	07/08/2025	10.55 Put	Bond Future	42.0500	0.0421	7.4000	0.0074	82.402	0.0000
2025/08/04	2037	07/08/2025	10.55 Call	Bond Future	2612.9200	2.6129	2460.4400	2.4604	5.836	0.0000
2025/08/04	2037	07/08/2025	10.64 Put	Bond Future	18.6900	0.0187	1.8600	0.0019	90.048	0.0000
2025/08/04	2037	07/08/2025	10.64 Call	Bond Future	3121.8300	3.1218	2987.1700	2.9872	4.313	0.0000
2025/08/04	2037	07/08/2025	11.82 Call	Bond Future	9678.6900	9.6787	9560.8600	9.5609	1.217	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
2025/08/04	2037	07/08/2025	11.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2037	07/08/2025	11.07 Call	Bond Future		5584.5800	5.5846	5466.6300	5.4666	2.112	0.0000	0.0000
2025/08/04	2037	07/08/2025	11.07 Put	Bond Future		0.1200	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	2037	07/08/2025	10.34 Put	Bond Future		203.1000	0.2031	94.5300	0.0945	53.456	0.0000	0.0000
2025/08/04	2037	07/08/2025	10.34 Call	Bond Future		1514.1300	1.5141	1287.7300	1.2877	14.952	0.0000	0.0000
2025/08/04	2037	07/08/2025		Bond Future		10.1258	89.3871	10.1449	89.2692	0.188	0.0000	0.0000
2025/08/04	2037	07/08/2025	13.01 Call	Bond Future		15614.5200	15.6145	15496.6900	15.4967	0.755	0.0000	0.0000
2025/08/04	2037	07/08/2025	13.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2037	06/11/2025		Bond Future		10.2174	91.0390	10.2372	90.9191	0.193	0.0000	0.0000
2025/08/04	2037	06/11/2025	11.63 Call	Bond Future		8126.7700	8.1268	8004.8500	8.0049	1.500	0.0000	0.0000
2025/08/04	2037	06/11/2025	11.63 Put	Bond Future		94.5000	0.0945	92.4600	0.0925	2.159	0.0000	0.0000
2025/08/04	2037	06/11/2025	10.50 Put	Bond Future		990.2300	0.9902	1006.5000	1.0065	1.643	0.0000	0.0000
2025/08/04	2037	06/11/2025	10.50 Call	Bond Future		2682.6900	2.6827	2579.0800	2.5791	3.862	0.0000	0.0000
2025/08/04	2037	06/11/2025	11.00 Put	Bond Future		367.4100	0.3674	368.5800	0.3686	0.318	0.0000	0.0000
2025/08/04	2037	06/11/2025	11.00 Call	Bond Future		4947.3500	4.9474	4828.6400	4.8286	2.399	0.0000	0.0000
2025/08/04	2037	06/11/2025	12.16 Call	Bond Future		10814.1700	10.8142	10692.9400	10.6929	1.121	0.0000	0.0000
2025/08/04	2037	06/11/2025	12.16 Put	Bond Future		29.0000	0.0290	27.6500	0.0277	4.655	0.0000	0.0000
2025/08/04	2037	05/02/2026	12.27 Call	Bond Future		10848.5400	10.8485	10726.7100	10.7267	1.123	0.0000	0.0000
2025/08/04	2037	05/02/2026	12.27 Put	Bond Future		188.0500	0.1881	188.2500	0.1883	0.106	0.0000	0.0000
2025/08/04	2037	05/02/2026	10.90 Put	Bond Future		1145.0800	1.1451	1162.4000	1.1624	1.513	0.0000	0.0000
2025/08/04	2037	05/02/2026	10.90 Call	Bond Future		4544.9800	4.5450	4440.2700	4.4403	2.304	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.86 Call	Bond Future		8907.9200	8.9079	8787.9000	8.7879	1.347	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.86 Put	Bond Future		326.5300	0.3265	328.5400	0.3285	0.616	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.36 Call	Bond Future		6571.8700	6.5719	6457.1000	6.4571	1.746	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.36 Put	Bond Future		632.6400	0.6326	639.9000	0.6399	1.148	0.0000	0.0000
2025/08/04	2037	05/02/2026	10.65 Put	Bond Future		1564.4800	1.5645	1590.3000	1.5903	1.650	0.0000	0.0000
2025/08/04	2037	05/02/2026	10.65 Call	Bond Future		3538.8200	3.5388	3442.6100	3.4426	2.719	0.0000	0.0000
2025/08/04	2037	05/02/2026	12.73 Call	Bond Future		12982.4800	12.9825	12860.0500	12.8601	0.943	0.0000	0.0000
2025/08/04	2037	05/02/2026	12.73 Put	Bond Future		78.8600	0.0789	78.4600	0.0785	0.507	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.40 Put	Bond Future		600.2600	0.6003	606.9100	0.6069	1.108	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.40 Call	Bond Future		6755.3100	6.7553	6639.9300	6.6399	1.708	0.0000	0.0000
2025/08/04	2037	05/02/2026		Bond Future		10.3130	88.4817	10.3335	88.3597	0.199	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.20 Call	Bond Future		5847.7200	5.8477	5735.7400	5.7357	1.915	0.0000	0.0000
2025/08/04	2037	05/02/2026	11.20 Put	Bond Future		779.6700	0.7797	789.7200	0.7897	1.289	0.0000	0.0000
2025/08/04	2037	07/05/2026	12.40 Call	Bond Future		10950.3700	10.9504	10829.9900	10.8300	1.099	0.0000	0.0000
2025/08/04	2037	07/05/2026	12.40 Put	Bond Future		387.7600	0.3878	391.3800	0.3914	0.934	0.0000	0.0000
2025/08/04	2037	07/05/2026	10.95 Put	Bond Future		1689.3400	1.6893	1715.5500	1.7156	1.551	0.0000	0.0000
2025/08/04	2037	07/05/2026	10.95 Call	Bond Future		4695.6700	4.6957	4597.8800	4.5979	2.083	0.0000	0.0000
2025/08/04	2037	07/05/2026		Bond Future		10.4217	90.1103	10.4430	89.9863	0.204	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
2025/08/04	2037	07/05/2026	11.32 Call	Bond Future	6193.0700	6.1931	6085.9700	6.0860	1.729	0.0000	0.0000
2025/08/04	2037	07/05/2026	11.32 Put	Bond Future	1164.7000	1.1647	1181.6000	1.1816	1.451	0.0000	0.0000
2025/08/04	2037	06/08/2026		Bond Future	10.5445	87.4947	10.5667	87.3687	0.210	0.0000	0.0000
2025/08/04	2037	06/08/2026	11.71 Call	Bond Future	7585.8200	7.5858	7476.9600	7.4770	1.435	0.0000	0.0000
2025/08/04	2037	06/08/2026	11.71 Put	Bond Future	1278.0500	1.2781	1295.2200	1.2952	1.343	0.0000	0.0000
2025/08/04	2038	07/08/2025		Bond Future	138.6837	138.6837	139.1147	139.1147	0.311	0.0000	0.0000
2025/08/04	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2038	07/08/2025	139.56 Put	Bond Future	876.3200	0.8763	445.3100	0.4453	49.184	0.0000	0.0000
2025/08/04	2038	06/11/2025		Bond Future	141.2811	141.2811	141.7205	141.7205	0.311	0.0000	0.0000
2025/08/04	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2038	06/11/2025	143.88 Put	Bond Future	2598.9100	2.5989	2159.5200	2.1595	16.907	0.0000	0.0000
2025/08/04	2038	05/02/2026		Bond Future	141.7891	141.7891	142.2368	142.2368	0.316	0.0000	0.0000
2025/08/04	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2038	05/02/2026	143.20 Put	Bond Future	1410.9500	1.4110	963.1900	0.9632	31.735	0.0000	0.0000
2025/08/04	2038	07/05/2026		Bond Future	144.4335	144.4335	144.8900	144.8900	0.316	0.0000	0.0000
2025/08/04	2038	07/05/2026	144.53 Call	Bond Future	0.0000	0.0000	359.9500	0.3600	100.000	0.0000	0.0000
2025/08/04	2038	07/05/2026	144.53 Put	Bond Future	96.5100	0.0965	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	2038	06/08/2026		Bond Future	144.9009	144.9009	145.3661	145.3661	0.321	0.0000	0.0000
2025/08/04	2038	06/08/2026	144.72 Call	Bond Future	180.9400	0.1809	646.1000	0.6461	257.080	0.0000	0.0000
2025/08/04	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	07/08/2025	10.90 Put	Bond Future	55.8300	0.0558	12.1900	0.0122	78.166	0.0000	0.0000
2025/08/04	2040	07/08/2025	10.90 Call	Bond Future	2656.5800	2.6566	2450.9800	2.4510	7.739	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.20 Call	Bond Future	4509.5700	4.5096	4344.8800	4.3449	3.652	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.20 Put	Bond Future	2.8000	0.0028	0.0700	0.0001	97.500	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.50 Call	Bond Future	6350.8300	6.3508	6188.8200	6.1888	2.551	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.50 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.60 Call	Bond Future	12618.4300	12.6184	12456.4700	12.4565	1.284	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.10 Put	Bond Future	8.4600	0.0085	0.4900	0.0005	94.208	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.10 Call	Bond Future	3886.9000	3.8869	3716.9700	3.7170	4.372	0.0000	0.0000
2025/08/04	2040	07/08/2025	10.80 Put	Bond Future	122.6800	0.1227	43.6600	0.0437	64.411	0.0000	0.0000
2025/08/04	2040	07/08/2025	10.80 Call	Bond Future	2073.8900	2.0739	1832.9100	1.8329	11.620	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.40 Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.40 Call	Bond Future	5743.0700	5.7431	5580.8900	5.5809	2.824	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.00 Call	Bond Future	9292.6400	9.2926	9130.6800	9.1307	1.743	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.00 Put	Bond Future	22.9200	0.0229	2.7300	0.0027	88.089	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.00 Call	Bond Future	3266.0500	3.2661	3083.9000	3.0839	5.577	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
2025/08/04	2040	07/08/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	07/08/2025	11.70 Call	Bond Future	7546.8300	7.5468	7384.8700	7.3849	2.146	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.40 Call	Bond Future	11533.6800	11.5337	11371.7200	11.3717	1.404	0.0000	0.0000
2025/08/04	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	07/08/2025		Bond Future	10.5061	89.2097	10.5302	89.0477	0.229	0.0000	0.0000
2025/08/04	2040	07/08/2025	13.29 Call	Bond Future	16187.4400	16.1874	16025.4800	16.0255	1.001	0.0000	0.0000
2025/08/04	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2040	06/11/2025		Bond Future	10.6019	90.8583	10.6268	90.6935	0.234	0.0000	0.0000
2025/08/04	2040	06/11/2025	11.84 Call	Bond Future	7829.7800	7.8298	7665.1300	7.6651	2.103	0.0000	0.0000
2025/08/04	2040	06/11/2025	11.84 Put	Bond Future	145.0300	0.1450	145.1400	0.1451	0.076	0.0000	0.0000
2025/08/04	2040	05/02/2026		Bond Future	10.7016	88.0472	10.7274	87.8794	0.241	0.0000	0.0000
2025/08/04	2040	05/02/2026	11.49 Call	Bond Future	5869.7700	5.8698	5723.0200	5.7230	2.500	0.0000	0.0000
2025/08/04	2040	05/02/2026	11.49 Put	Bond Future	943.0000	0.9430	964.0200	0.9640	2.229	0.0000	0.0000
2025/08/04	2040	05/02/2026	13.23 Call	Bond Future	14513.8500	14.5139	14346.4200	14.3464	1.154	0.0000	0.0000
2025/08/04	2040	05/02/2026	13.23 Put	Bond Future	73.3900	0.0734	73.7300	0.0737	0.463	0.0000	0.0000
2025/08/04	2040	05/02/2026	11.82 Put	Bond Future	613.1100	0.6131	625.2800	0.6253	1.985	0.0000	0.0000
2025/08/04	2040	05/02/2026	11.82 Call	Bond Future	7481.3600	7.4814	7325.7600	7.3258	2.080	0.0000	0.0000
2025/08/04	2040	07/05/2026		Bond Future	10.8131	89.6676	10.8398	89.4970	0.247	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.67 Call	Bond Future	6620.8600	6.6209	6478.6100	6.4786	2.149	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.67 Put	Bond Future	1379.3500	1.3794	1407.7300	1.4077	2.057	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.22 Call	Bond Future	9165.3600	9.1654	9009.8900	9.0099	1.696	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.22 Put	Bond Future	801.4400	0.8014	816.6000	0.8166	1.892	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.72 Call	Bond Future	6846.1700	6.8462	6702.4100	6.7024	2.100	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.72 Put	Bond Future	1313.2800	1.3133	1340.1500	1.3402	2.046	0.0000	0.0000
2025/08/04	2040	07/05/2026	10.70 Put	Bond Future	3506.5800	3.5066	3579.2600	3.5793	2.073	0.0000	0.0000
2025/08/04	2040	07/05/2026	10.70 Call	Bond Future	2778.6700	2.7787	2680.7200	2.6807	3.525	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.53 Call	Bond Future	10637.5200	10.6375	10477.3000	10.4773	1.506	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.53 Put	Bond Future	591.2800	0.5913	601.6900	0.6017	1.761	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.03 Call	Bond Future	8272.4100	8.2724	8120.7200	8.1207	1.834	0.0000	0.0000
2025/08/04	2040	07/05/2026	12.03 Put	Bond Future	966.8300	0.9668	985.7700	0.9858	1.959	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.12 Put	Bond Future	2356.7300	2.3567	2406.6600	2.4067	2.119	0.0000	0.0000
2025/08/04	2040	07/05/2026	11.12 Call	Bond Future	4289.3100	4.2893	4168.6100	4.1686	2.814	0.0000	0.0000
2025/08/04	2040	06/08/2026		Bond Future	10.9376	86.7932	10.9653	86.6197	0.253	0.0000	0.0000
2025/08/04	2040	06/08/2026	12.19 Call	Bond Future	8643.5300	8.6435	8494.6100	8.4946	1.723	0.0000	0.0000
2025/08/04	2040	06/08/2026	12.19 Put	Bond Future	1284.1600	1.2842	1308.7900	1.3088	1.918	0.0000	0.0000
2025/08/04	2044	07/08/2025	12.20 Call	Bond Future	9287.9000	9.2879	9120.8100	9.1208	1.799	0.0000	0.0000
2025/08/04	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2044	07/08/2025	11.85 Call	Bond Future	7222.5200	7.2225	7055.4200	7.0554	2.314	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
2025/08/04	2044	07/08/2025	11.85 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	2044	07/08/2025	11.30 Put	Bond Future	11.6000	0.0116	0.8400	92.759	0.0000	0.0000
2025/08/04	2044	07/08/2025	11.30 Call	Bond Future	3797.2800	3.7973	3619.4300	4.684	0.0000	0.0000
2025/08/04	2044	07/08/2025	10.63 Put	Bond Future	1168.9700	1.1690	1098.5200	6.027	0.0000	0.0000
2025/08/04	2044	07/08/2025	10.63 Call	Bond Future	425.5700	0.4256	188.0300	55.817	0.0000	0.0000
2025/08/04	2044	07/08/2025		Bond Future	10.7361	84.4612	10.7601	0.224	0.0000	0.0000
2025/08/04	2044	07/08/2025	13.34 Call	Bond Future	15423.1600	15.4232	15256.0700	1.083	0.0000	0.0000
2025/08/04	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2044	06/11/2025		Bond Future	10.8305	86.0220	10.8554	0.229	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.88 Call	Bond Future	6988.5200	6.9885	6820.2500	2.408	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.88 Put	Bond Future	255.2500	0.2553	257.0200	0.693	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.20 Call	Bond Future	8746.4200	8.7464	8575.7600	1.951	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.20 Put	Bond Future	131.5800	0.1316	130.9600	0.471	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.25 Call	Bond Future	9020.6800	9.0207	8849.8500	1.894	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.25 Put	Bond Future	118.5800	0.1186	117.7900	0.666	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.00 Call	Bond Future	7646.9200	7.6469	7477.4300	2.216	0.0000	0.0000
2025/08/04	2044	06/11/2025	12.00 Put	Bond Future	199.2200	0.1992	199.7700	0.276	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.75 Call	Bond Future	6280.0800	6.2801	6113.7600	2.648	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.75 Put	Bond Future	333.0300	0.3330	336.7500	1.117	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.25 Put	Bond Future	887.1100	0.8871	908.3700	2.397	0.0000	0.0000
2025/08/04	2044	06/11/2025	11.25 Call	Bond Future	3686.8500	3.6869	3538.0700	4.035	0.0000	0.0000
2025/08/04	2044	05/02/2026		Bond Future	10.9286	83.2458	10.9543	0.235	0.0000	0.0000
2025/08/04	2044	05/02/2026	11.56 Call	Bond Future	5278.7200	5.2787	5133.0900	2.759	0.0000	0.0000
2025/08/04	2044	05/02/2026	11.56 Put	Bond Future	1185.6500	1.1857	1213.1100	2.316	0.0000	0.0000
2025/08/04	2044	07/05/2026		Bond Future	11.0371	84.7778	11.0637	0.241	0.0000	0.0000
2025/08/04	2044	07/05/2026	11.80 Call	Bond Future	6381.3200	6.3813	6237.3900	2.255	0.0000	0.0000
2025/08/04	2044	07/05/2026	11.80 Put	Bond Future	1555.2500	1.5553	1587.4800	2.072	0.0000	0.0000
2025/08/04	2044	06/08/2026		Bond Future	11.1575	81.9393	11.1851	0.247	0.0000	0.0000
2025/08/04	2044	06/08/2026	12.42 Call	Bond Future	8923.8800	8.9239	8769.8400	1.726	0.0000	0.0000
2025/08/04	2044	06/08/2026	12.42 Put	Bond Future	1314.1100	1.3141	1339.1200	1.903	0.0000	0.0000
2025/08/04	2046	07/08/2025		Bond Future	119.4243	119.4243	119.9427	0.434	0.0000	0.0000
2025/08/04	2046	07/08/2025	118.69 Call	Bond Future	734.3100	0.7343	1252.7300	70.600	0.0000	0.0000
2025/08/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2046	06/11/2025		Bond Future	119.4010	119.4010	119.9293	0.442	0.0000	0.0000
2025/08/04	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	2046	06/11/2025	125.41 Put	Bond Future	6008.9800	6.0090	5480.7400	8.791	0.0000	0.0000
2025/08/04	2046	05/02/2026		Bond Future	121.6611	121.6611	122.1995	0.443	0.0000	0.0000
2025/08/04	2046	05/02/2026	121.65 Call	Bond Future	11.0700	0.0111	549.5000	4,863.866	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
2025/08/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2046	07/05/2026		Bond Future	121.6328	121.6328	122.1814	122.1814	0.451	0.0000
2025/08/04	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2046	07/05/2026	124.95 Put	Bond Future	3317.2100	3.3172	2768.6300	2.7686	16.537	0.0000
2025/08/04	2046	06/08/2026		Bond Future	123.8817	123.8817	124.4409	124.4409	0.451	0.0000
2025/08/04	2046	06/08/2026	122.38 Call	Bond Future	1501.7200	1.5017	2060.8700	2.0609	37.234	0.0000
2025/08/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	07/08/2025		Bond Future	118.0320	118.0320	118.6135	118.6135	0.493	0.0000
2025/08/04	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	07/08/2025	119.89 Put	Bond Future	1857.9600	1.8580	1276.4800	1.2765	31.297	0.0000
2025/08/04	2050	06/11/2025		Bond Future	120.2428	120.2428	120.8353	120.8353	0.493	0.0000
2025/08/04	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	06/11/2025	124.42 Put	Bond Future	4177.2200	4.1772	3584.6900	3.5847	14.185	0.0000
2025/08/04	2050	05/02/2026		Bond Future	120.1054	120.1054	120.7092	120.7092	0.503	0.0000
2025/08/04	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	05/02/2026	122.82 Put	Bond Future	2714.6000	2.7146	2110.8300	2.1108	22.242	0.0000
2025/08/04	2050	07/05/2026		Bond Future	122.3453	122.3453	122.9607	122.9607	0.503	0.0000
2025/08/04	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	07/05/2026	124.07 Put	Bond Future	1724.7500	1.7248	1109.3300	1.1093	35.682	0.0000
2025/08/04	2050	06/08/2026		Bond Future	122.1518	122.1518	122.7788	122.7788	0.513	0.0000
2025/08/04	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/04	2050	06/08/2026	123.27 Put	Bond Future	1118.1900	1.1182	491.2000	0.4912	56.072	0.0000
2025/08/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/04	AL37	07/08/2025		Index Future	1170.0950	1170.0950	1171.1890	1171.1890	0.093	0.0000
2025/08/04	AL37	06/11/2025		Index Future	1191.7180	1191.7180	1192.8390	1192.8390	0.094	0.0000
2025/08/04	AL37	05/02/2026		Index Future	1213.9920	1213.9920	1215.1350	1215.1350	0.094	0.0000
2025/08/04	AL37	07/05/2026		Index Future	1236.3610	1236.3610	1237.5350	1237.5350	0.095	0.0000
2025/08/04	AL37	06/08/2026		Index Future	1258.7220	1258.7220	1259.9270	1259.9270	0.096	0.0000
2025/08/04	AL7T	07/08/2025		Index Future	1426.9850	1426.9850	1425.7800	1425.7800	0.084	0.0000
2025/08/04	AL7T	06/11/2025		Index Future	1453.3570	1453.3570	1452.1360	1452.1360	0.084	0.0000
2025/08/04	AL7T	05/02/2026		Index Future	1480.5200	1480.5200	1479.2800	1479.2800	0.084	0.0000
2025/08/04	AL7T	07/05/2026		Index Future	1507.8010	1507.8010	1506.5480	1506.5480	0.083	0.0000
2025/08/04	AL7T	06/08/2026		Index Future	1535.0700	1535.0700	1533.8080	1533.8080	0.082	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	
2025/08/04	ALBI	07/08/2025		Index Future	1211.1270	1211.1270	1210.4390	1210.4390	0.057	0.0000	0.0000
2025/08/04	ALBI	06/11/2025		Index Future	1233.5090	1233.5090	1232.8140	1232.8140	0.056	0.0000	0.0000
2025/08/04	ALBI	05/02/2026		Index Future	1256.5630	1256.5630	1255.8580	1255.8580	0.056	0.0000	0.0000
2025/08/04	ALBI	07/05/2026		Index Future	1279.7170	1279.7170	1279.0080	1279.0080	0.055	0.0000	0.0000
2025/08/04	ALBI	06/08/2026		Index Future	1302.8620	1302.8620	1302.1510	1302.1510	0.055	0.0000	0.0000
2025/08/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/08/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/04	ES33	07/08/2025		Bond Future	10.2323	88.2482	10.2461	88.1807	0.135	0.0000	0.0000
2025/08/04	ES33	07/08/2025	13.56 Call	Bond Future	14443.6300	14.4436	14376.1300	14.3761	0.467	0.0000	0.0000
2025/08/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES33	06/11/2025		Bond Future	10.3494	86.1070	10.3638	86.0384	0.139	0.0000	0.0000
2025/08/04	ES33	06/11/2025	12.01 Call	Bond Future	7456.8000	7.4568	7388.1800	7.3882	0.920	0.0000	0.0000
2025/08/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES33	05/02/2026		Bond Future	10.4745	87.7369	10.4896	87.6671	0.144	0.0000	0.0000
2025/08/04	ES33	05/02/2026	11.49 Call	Bond Future	4541.4300	4.5414	4471.5800	4.4716	1.538	0.0000	0.0000
2025/08/04	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES33	07/05/2026		Bond Future	10.6084	85.5777	10.6241	85.5068	0.149	0.0000	0.0000
2025/08/04	ES33	07/05/2026	11.69 Call	Bond Future	4697.1500	4.6972	4626.2300	4.6262	1.510	0.0000	0.0000
2025/08/04	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES33	06/08/2026		Bond Future	10.7586	87.1583	10.7751	87.0864	0.153	0.0000	0.0000
2025/08/04	ES33	06/08/2026	12.02 Call	Bond Future	5289.6900	5.2897	5217.7800	5.2178	1.359	0.0000	0.0000
2025/08/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES42	07/08/2025		Bond Future	11.0671	83.1460	11.0809	83.0574	0.125	0.0000	0.0000
2025/08/04	ES42	07/08/2025	13.79 Call	Bond Future	14873.8100	14.8738	14785.2200	14.7852	0.596	0.0000	0.0000
2025/08/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES42	06/11/2025		Bond Future	11.1769	80.4384	11.1912	80.3482	0.128	0.0000	0.0000
2025/08/04	ES42	06/11/2025	12.39 Call	Bond Future	7104.4600	7.1045	7014.3100	7.0143	1.269	0.0000	0.0000
2025/08/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES42	05/02/2026		Bond Future	11.2884	81.9607	11.3032	81.8690	0.131	0.0000	0.0000
2025/08/04	ES42	05/02/2026	11.85 Call	Bond Future	3360.9700	3.3610	3269.2400	3.2692	2.729	0.0000	0.0000
2025/08/04	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES42	07/05/2026		Bond Future	11.4100	79.2238	11.4254	79.1306	0.135	0.0000	0.0000
2025/08/04	ES42	07/05/2026	12.20 Call	Bond Future	4582.4000	4.5824	4489.1400	4.4891	2.035	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	
2025/08/04	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	ES42	06/08/2026		Bond Future	11.5398	80.6854	11.5557	80.5907	0.138	0.0000	0.0000
2025/08/04	ES42	06/08/2026	12.65 Call	Bond Future	6211.0200	6.2110	6116.3300	6.1163	1.525	0.0000	0.0000
2025/08/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GOVI	07/08/2025		GOVI	1191.4570	1191.4570	1190.8070	1190.8070	0.055	0.0000	0.0000
2025/08/04	GOVI	07/08/2025	1,011. Call 00	GOVI	1804570.0000	180.4570	1798070.0000	179.8070	0.360	0.0000	0.0000
2025/08/04	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GOVI	06/11/2025		GOVI	1213.4750	1213.4750	1212.8190	1212.8190	0.054	0.0000	0.0000
2025/08/04	GOVI	06/11/2025	1,112. Call 00	GOVI	1014750.0000	101.4750	1008190.0000	100.8190	0.646	0.0000	0.0000
2025/08/04	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GOVI	05/02/2026		GOVI	1236.1550	1236.1550	1235.4890	1235.4890	0.054	0.0000	0.0000
2025/08/04	GOVI	05/02/2026	1,150. Call 00	GOVI	861550.0000	86.1550	854890.0000	85.4890	0.773	0.0000	0.0000
2025/08/04	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GOVI	07/05/2026		GOVI	1258.9330	1258.9330	1258.2640	1258.2640	0.053	0.0000	0.0000
2025/08/04	GOVI	07/05/2026	1,177. Call 00	GOVI	819330.0000	81.9330	812640.0000	81.2640	0.817	0.0000	0.0000
2025/08/04	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GOVI	06/08/2026		GOVI	1281.7020	1281.7020	1281.0320	1281.0320	0.052	0.0000	0.0000
2025/08/04	GOVI	06/08/2026	1,189. Call 00	GOVI	927020.0000	92.7020	920320.0000	92.0320	0.723	0.0000	0.0000
2025/08/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/04	IGOV	07/08/2025		Index Future	380.9080	380.9080	381.8770	381.8770	0.254	0.0000	0.0000
2025/08/04	IGOV	06/11/2025		Index Future	388.0420	388.0420	389.0320	389.0320	0.255	0.0000	0.0000
2025/08/04	IGOV	05/02/2026		Index Future	395.3870	395.3870	396.3970	396.3970	0.255	0.0000	0.0000
2025/08/04	IGOV	07/05/2026		Index Future	402.7640	402.7640	403.7950	403.7950	0.256	0.0000	0.0000
2025/08/04	IGOV	06/08/2026		Index Future	410.1380	410.1380	411.1920	411.1920	0.257	0.0000	0.0000
2025/08/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/04	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/04	R033	07/08/2025		Bond Future	9.0297	108.9097	9.0089	109.0268	0.231	0.0000	0.0000
2025/08/04	R033	07/08/2025	10.33 Call	Bond Future	6987.0800	6.9871	7104.1700	7.1042	1.676	0.0000	0.0000
2025/08/04	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R033	06/11/2025		Bond Future	9.1034	105.8797	9.0815	105.9992	0.240	0.0000	0.0000
2025/08/04	R033	06/11/2025	10.33 Call	Bond Future	6495.4400	6.4954	6604.5700	6.6046	1.680	0.0000	0.0000
2025/08/04	R033	06/11/2025	10.33 Put	Bond Future	71.1800	0.0712	60.8600	0.0609	14.498	0.0000	0.0000
2025/08/04	R033	05/02/2026		Bond Future	9.1795	107.8584	9.1565	107.9802	0.250	0.0000	0.0000
2025/08/04	R033	05/02/2026	10.49 Call	Bond Future	6937.0100	6.9370	7038.2900	7.0383	1.460	0.0000	0.0000
2025/08/04	R033	05/02/2026	10.49 Put	Bond Future	288.4000	0.2884	267.9000	0.2679	7.108	0.0000	0.0000
2025/08/04	R033	07/05/2026		Bond Future	9.2665	104.8005	9.2423	104.9248	0.261	0.0000	0.0000
2025/08/04	R033	07/05/2026	10.38 Call	Bond Future	6160.2400	6.1602	6253.4400	6.2534	1.513	0.0000	0.0000
2025/08/04	R033	07/05/2026	10.38 Put	Bond Future	647.9300	0.6479	616.8600	0.6169	4.795	0.0000	0.0000
2025/08/04	R033	06/08/2026		Bond Future	9.3675	106.7120	9.3420	106.8389	0.273	0.0000	0.0000
2025/08/04	R033	06/08/2026	10.25 Call	Bond Future	5447.1500	5.4472	5531.6300	5.5316	1.551	0.0000	0.0000
2025/08/04	R033	06/08/2026	10.25 Put	Bond Future	1189.4200	1.1894	1147.0200	1.1470	3.565	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.90 Call	Bond Future	7367.7200	7.3677	7283.2200	7.2832	1.147	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.40 Call	Bond Future	4626.5000	4.6265	4541.8000	4.5418	1.831	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.40 Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	R035	07/08/2025	11.30 Call	Bond Future	9481.3200	9.4813	9396.8200	9.3968	0.891	0.0000	0.0000
2025/08/04	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.08 Put	Bond Future	13.2100	0.0132	1.0700	0.0011	91.900	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.08 Call	Bond Future	2824.8000	2.8248	2728.1600	2.7282	3.421	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.58 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.58 Call	Bond Future	5626.2400	5.6262	5541.7300	5.5417	1.502	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
2025/08/04	R035	07/08/2025	11.34 Call	Bond Future	9688.9000	9.6889	9604.4000	9.6044	0.872	0.0000	0.0000
2025/08/04	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R035	07/08/2025		Bond Future	9.6004	99.4992	9.6145	99.4147	0.147	0.0000	0.0000
2025/08/04	R035	07/08/2025	12.65 Call	Bond Future	16127.4500	16.1275	16042.9500	16.0430	0.524	0.0000	0.0000
2025/08/04	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.20 Call	Bond Future	3500.9900	3.5010	3413.3200	3.4133	2.504	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.20 Put	Bond Future	3.2600	0.0033	0.0900	0.0001	97.239	0.0000	0.0000
2025/08/04	R035	07/08/2025	9.98 Call	Bond Future	2271.1900	2.2712	2156.2300	2.1562	5.062	0.0000	0.0000
2025/08/04	R035	07/08/2025	9.98 Put	Bond Future	36.6100	0.0366	6.1500	0.0062	83.201	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.35 Call	Bond Future	4346.3300	4.3463	4261.4000	4.2614	1.954	0.0000	0.0000
2025/08/04	R035	07/08/2025	10.35 Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.30 Call	Bond Future	3990.7800	3.9908	3903.1600	3.9032	2.196	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.30 Put	Bond Future	494.7900	0.4948	493.0500	0.4931	0.352	0.0000	0.0000
2025/08/04	R035	06/11/2025		Bond Future	9.6869	96.8356	9.7016	96.7497	0.152	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.20 Call	Bond Future	8392.7600	8.3928	8304.0600	8.3041	1.057	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.20 Put	Bond Future	68.1900	0.0682	65.3700	0.0654	4.136	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.08 Put	Bond Future	768.7800	0.7688	771.1400	0.7711	0.307	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.08 Call	Bond Future	3030.1900	3.0302	2946.6700	2.9467	2.756	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.58 Put	Bond Future	274.2400	0.2742	270.5000	0.2705	1.364	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.58 Call	Bond Future	5310.1000	5.3101	5220.4800	5.2205	1.688	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.67 Call	Bond Future	10730.9300	10.7309	10643.7200	10.6437	0.813	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.67 Put	Bond Future	19.9000	0.0199	18.5700	0.0186	6.683	0.0000	0.0000
2025/08/04	R035	06/11/2025	9.91 Put	Bond Future	1063.1500	1.0632	1070.8100	1.0708	0.721	0.0000	0.0000
2025/08/04	R035	06/11/2025	9.91 Call	Bond Future	2355.3900	2.3554	2277.1700	2.2772	3.321	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.41 Put	Bond Future	393.9200	0.3939	391.0500	0.3911	0.729	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.41 Call	Bond Future	4499.0100	4.4990	4410.2600	4.4103	1.973	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.43 Call	Bond Future	9543.7000	9.5437	9455.7000	9.4557	0.922	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.43 Put	Bond Future	40.0900	0.0401	37.9700	0.0380	5.288	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.95 Call	Bond Future	12098.5500	12.0986	12012.0000	12.0120	0.715	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.95 Put	Bond Future	7.7300	0.0077	7.0600	0.0071	8.668	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.45 Call	Bond Future	9643.3800	9.6434	9555.4400	9.5554	0.912	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.45 Put	Bond Future	38.2700	0.0383	36.2100	0.0362	5.383	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.95 Put	Bond Future	120.6300	0.1206	117.0800	0.1171	2.943	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.95 Call	Bond Future	7138.7800	7.1388	7049.3500	7.0494	1.253	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.44 Put	Bond Future	369.8800	0.3699	366.7900	0.3668	0.835	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.44 Call	Bond Future	4640.1600	4.6402	4551.1900	4.5512	1.917	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.94 Put	Bond Future	123.4200	0.1234	119.8400	0.1198	2.901	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.94 Call	Bond Future	7088.7700	7.0888	6999.3100	6.9993	1.262	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.99 Call	Bond Future	12292.1500	12.2922	12205.6700	12.2057	0.704	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
2025/08/04	R035	06/11/2025	11.99 Put	Bond Future	6.7100	0.0067	6.1100	0.0061	8.942	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.50 Call	Bond Future	4925.2600	4.9253	4835.9400	4.8359	1.814	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.50 Put	Bond Future	325.8200	0.3258	322.3800	0.3224	1.056	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.15 Call	Bond Future	3326.4300	3.3264	3241.3000	3.2413	2.559	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.15 Put	Bond Future	669.8100	0.6698	670.5600	0.6706	0.112	0.0000	0.0000
2025/08/04	R035	06/11/2025	9.77 Put	Bond Future	1371.4500	1.3715	1385.1000	1.3851	0.995	0.0000	0.0000
2025/08/04	R035	06/11/2025	9.77 Call	Bond Future	1855.4500	1.8555	1783.2200	1.7832	3.893	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.00 Put	Bond Future	107.7300	0.1077	104.3100	0.1043	3.175	0.0000	0.0000
2025/08/04	R035	06/11/2025	11.00 Call	Bond Future	7389.2600	7.3893	7299.9600	7.3000	1.209	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.68 Call	Bond Future	5797.9000	5.7979	5708.1200	5.7081	1.548	0.0000	0.0000
2025/08/04	R035	06/11/2025	10.68 Put	Bond Future	220.4500	0.2205	216.5500	0.2166	1.769	0.0000	0.0000
2025/08/04	R035	05/02/2026	11.17 Call	Bond Future	7860.9200	7.8609	7773.3200	7.7733	1.114	0.0000	0.0000
2025/08/04	R035	05/02/2026	11.17 Put	Bond Future	337.9900	0.3380	337.8200	0.3378	0.050	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.67 Call	Bond Future	5593.3900	5.5934	5509.6300	5.5096	1.497	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.67 Put	Bond Future	677.6600	0.6777	681.3300	0.6813	0.542	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.17 Put	Bond Future	1322.6900	1.3227	1335.6400	1.3356	0.979	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.17 Call	Bond Future	3526.4200	3.5264	3451.9400	3.4519	2.112	0.0000	0.0000
2025/08/04	R035	05/02/2026	11.00 Put	Bond Future	429.0400	0.4290	429.7500	0.4298	0.165	0.0000	0.0000
2025/08/04	R035	05/02/2026	11.00 Call	Bond Future	7077.0000	7.0770	6990.2800	6.9903	1.225	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.44 Put	Bond Future	925.6500	0.9257	932.7300	0.9327	0.765	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.44 Call	Bond Future	4607.1600	4.6072	4526.8100	4.5268	1.744	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.94 Put	Bond Future	466.5800	0.4666	467.6900	0.4677	0.238	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.94 Call	Bond Future	6802.9200	6.8029	6716.6000	6.7166	1.269	0.0000	0.0000
2025/08/04	R035	05/02/2026	12.44 Call	Bond Future	13740.4400	13.7404	13652.2600	13.6523	0.642	0.0000	0.0000
2025/08/04	R035	05/02/2026	12.44 Put	Bond Future	35.9900	0.0360	35.2400	0.0352	2.084	0.0000	0.0000
2025/08/04	R035	05/02/2026		Bond Future	9.7778	98.6454	9.7931	98.5579	0.157	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.79 Call	Bond Future	6125.4000	6.1254	6040.3300	6.0403	1.389	0.0000	0.0000
2025/08/04	R035	05/02/2026	10.79 Put	Bond Future	574.5600	0.5746	576.9200	0.5769	0.411	0.0000	0.0000
2025/08/04	R035	07/05/2026		Bond Future	9.8724	95.9580	9.8884	95.8693	0.161	0.0000	0.0000
2025/08/04	R035	07/05/2026	10.86 Call	Bond Future	6283.6000	6.2836	6202.5800	6.2026	1.289	0.0000	0.0000
2025/08/04	R035	07/05/2026	10.86 Put	Bond Future	985.8600	0.9859	993.6000	0.9936	0.785	0.0000	0.0000
2025/08/04	R035	06/08/2026		Bond Future	9.9804	97.7092	9.9970	97.6191	0.166	0.0000	0.0000
2025/08/04	R035	06/08/2026	11.06 Call	Bond Future	6812.9400	6.8129	6733.3900	6.7334	1.168	0.0000	0.0000
2025/08/04	R035	06/08/2026	11.06 Put	Bond Future	1184.5000	1.1845	1195.0700	1.1951	0.892	0.0000	0.0000
2025/08/04	R038	07/08/2025		Bond Future	10.1964	108.7161	10.2153	108.5785	0.186	0.0000	0.0000
2025/08/04	R038	07/08/2025	11.24 Call	Bond Future	7195.4600	7.1955	7057.8300	7.0578	1.913	0.0000	0.0000
2025/08/04	R038	07/08/2025	11.24 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/04	R038	06/11/2025		Bond Future	10.2948	105.2413	10.3145	105.1013	0.191	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	
2025/08/04	R038	06/11/2025	11.24 Call	Bond Future	6692.7900	6.6928	6552.3000	6.5523	2.099	0.0000	0.0000
2025/08/04	R038	06/11/2025	11.24 Put	Bond Future	270.9600	0.2710	270.4500	0.2705	0.188	0.0000	0.0000
2025/08/04	R038	06/11/2025	12.33 Call	Bond Future	13154.2600	13.1543	13013.2000	13.0132	1.072	0.0000	0.0000
2025/08/04	R038	06/11/2025	12.33 Put	Bond Future	20.0000	0.0200	18.9200	0.0189	5.400	0.0000	0.0000
2025/08/04	R038	06/11/2025	10.98 Put	Bond Future	478.7400	0.4787	482.2000	0.4822	0.723	0.0000	0.0000
2025/08/04	R038	06/11/2025	10.98 Call	Bond Future	5192.6600	5.1927	5056.1400	5.0561	2.629	0.0000	0.0000
2025/08/04	R038	05/02/2026		Bond Future	10.3958	107.2080	10.4163	107.0655	0.197	0.0000	0.0000
2025/08/04	R038	05/02/2026	11.44 Call	Bond Future	7611.4500	7.6115	7477.3800	7.4774	1.761	0.0000	0.0000
2025/08/04	R038	05/02/2026	11.44 Put	Bond Future	688.7100	0.6887	697.2000	0.6972	1.233	0.0000	0.0000
2025/08/04	R038	07/05/2026		Bond Future	10.5058	103.6968	10.5271	103.5518	0.202	0.0000	0.0000
2025/08/04	R038	07/05/2026	11.40 Call	Bond Future	7148.5100	7.1485	7023.2800	7.0233	1.752	0.0000	0.0000
2025/08/04	R038	07/05/2026	11.40 Put	Bond Future	1300.9800	1.3010	1320.6700	1.3207	1.513	0.0000	0.0000
2025/08/04	R038	06/08/2026		Bond Future	10.6270	105.5876	10.6491	105.4404	0.208	0.0000	0.0000
2025/08/04	R038	06/08/2026	11.77 Call	Bond Future	8738.7800	8.7388	8612.1200	8.6121	1.449	0.0000	0.0000
2025/08/04	R038	06/08/2026	11.77 Put	Bond Future	1508.0800	1.5081	1528.6300	1.5286	1.363	0.0000	0.0000
2025/08/04	R053	07/08/2025		Bond Future	10.6509	112.8527	10.6749	112.6237	0.226	0.0000	0.0000
2025/08/04	R053	07/08/2025	13.17 Call	Bond Future	20018.6600	20.0187	19789.6600	19.7897	1.144	0.0000	0.0000
2025/08/04	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R053	06/11/2025		Bond Future	10.7410	109.0762	10.7658	108.8432	0.232	0.0000	0.0000
2025/08/04	R053	06/11/2025	11.76 Call	Bond Future	9190.1000	9.1901	8960.2800	8.9603	2.501	0.0000	0.0000
2025/08/04	R053	06/11/2025	11.76 Put	Bond Future	328.2000	0.3282	331.3900	0.3314	0.972	0.0000	0.0000
2025/08/04	R053	05/02/2026		Bond Future	10.8326	111.1146	10.8583	110.8772	0.238	0.0000	0.0000
2025/08/04	R053	05/02/2026	11.49 Call	Bond Future	7377.1400	7.3771	7176.2700	7.1763	2.723	0.0000	0.0000
2025/08/04	R053	05/02/2026	11.49 Put	Bond Future	1596.3100	1.5963	1632.8000	1.6328	2.286	0.0000	0.0000
2025/08/04	R053	07/05/2026		Bond Future	10.9304	107.2981	10.9570	107.0567	0.244	0.0000	0.0000
2025/08/04	R053	07/05/2026	11.69 Call	Bond Future	8618.6400	8.6186	8421.3900	8.4214	2.289	0.0000	0.0000
2025/08/04	R053	07/05/2026	11.69 Put	Bond Future	2095.6600	2.0957	2139.8100	2.1398	2.107	0.0000	0.0000
2025/08/04	R053	06/08/2026		Bond Future	11.0363	109.2545	11.0639	109.0090	0.250	0.0000	0.0000
2025/08/04	R053	06/08/2026	12.28 Call	Bond Future	12071.6000	12.0716	11861.7600	11.8618	1.738	0.0000	0.0000
2025/08/04	R053	06/08/2026	12.28 Put	Bond Future	1928.3800	1.9284	1964.0700	1.9641	1.851	0.0000	0.0000
2025/08/04	R186	07/08/2025		Bond Future	7.6824	105.0404	7.6719	105.0540	0.137	0.0000	0.0000
2025/08/04	R186	07/08/2025	9.68 Call	Bond Future	2553.2200	2.5532	2566.9000	2.5669	0.536	0.0000	0.0000
2025/08/04	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R186	07/08/2025	10.25 Call	Bond Future	3265.5700	3.2656	3279.2500	3.2793	0.419	0.0000	0.0000
2025/08/04	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R186	07/08/2025	9.22 Call	Bond Future	1973.1500	1.9732	1986.8300	1.9868	0.693	0.0000	0.0000
2025/08/04	R186	06/11/2025		Bond Future	7.7257	106.9815	7.7125	106.9956	0.171	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	
2025/08/04	R186	06/11/2025	8.13 Call	Bond Future	479.8200	0.4798	489.4100	0.4894	1.999	0.0000	0.0000
2025/08/04	R186	06/11/2025	8.13 Put	Bond Future	49.1800	0.0492	44.6700	0.0447	9.170	0.0000	0.0000
2025/08/04	R186	05/02/2026		Bond Future	7.7753	103.6758	7.7580	103.6903	0.223	0.0000	0.0000
2025/08/04	R186	05/02/2026	8.43 Call	Bond Future	625.4500	0.6255	635.3200	0.6353	1.578	0.0000	0.0000
2025/08/04	R186	05/02/2026	8.43 Put	Bond Future	82.0100	0.0820	77.4500	0.0775	5.560	0.0000	0.0000
2025/08/04	R186	07/05/2026		Bond Future	7.9223	105.5845	7.8971	105.5994	0.318	0.0000	0.0000
2025/08/04	R186	07/05/2026	8.69 Call	Bond Future	543.0000	0.5430	553.4300	0.5534	1.921	0.0000	0.0000
2025/08/04	R186	07/05/2026	8.69 Put	Bond Future	88.5200	0.0885	83.9900	0.0840	5.117	0.0000	0.0000
2025/08/04	R186	06/08/2026		Bond Future	8.2992	102.2057	8.2555	102.2213	0.526	0.0000	0.0000
2025/08/04	R186	06/08/2026	8.57 Call	Bond Future	231.2200	0.2312	239.7300	0.2397	3.680	0.0000	0.0000
2025/08/04	R186	06/08/2026	8.57 Put	Bond Future	134.8300	0.1348	127.7800	0.1278	5.229	0.0000	0.0000
2025/08/04	R202	07/08/2025		Bond Future	268.7989	268.7989	268.7989	268.7989	0.000	0.0000	0.0000
2025/08/04	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R202	07/08/2025	271.60 Put	Bond Future	2801.1400	2.8011	2801.1400	2.8011	0.000	0.0000	0.0000
2025/08/04	R202	06/11/2025		Bond Future	273.8331	273.8331	273.8337	273.8337	0.000	0.0000	0.0000
2025/08/04	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R202	06/11/2025	275.64 Put	Bond Future	1806.8700	1.8069	1806.3100	1.8063	0.031	0.0000	0.0000
2025/08/04	R202	05/02/2026		Bond Future	273.6790	273.6790	273.6795	273.6795	0.000	0.0000	0.0000
2025/08/04	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R202	05/02/2026	277.82 Put	Bond Future	4141.0100	4.1410	4140.5100	4.1405	0.012	0.0000	0.0000
2025/08/04	R202	07/05/2026		Bond Future	278.7835	278.7835	278.7847	278.7847	0.000	0.0000	0.0000
2025/08/04	R202	07/05/2026	277.55 Call	Bond Future	1233.4800	1.2335	1234.7400	1.2347	0.102	0.0000	0.0000
2025/08/04	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R202	06/08/2026		Bond Future	278.5086	278.5086	278.5106	278.5106	0.001	0.0000	0.0000
2025/08/04	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R202	06/08/2026	278.86 Put	Bond Future	351.4400	0.3514	349.3800	0.3494	0.586	0.0000	0.0000
2025/08/04	R209	07/08/2025		Bond Future	9.8804	78.7062	9.8945	78.6293	0.143	0.0000	0.0000
2025/08/04	R209	07/08/2025	12.68 Call	Bond Future	13427.8800	13.4279	13351.0700	13.3511	0.572	0.0000	0.0000
2025/08/04	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R209	06/11/2025		Bond Future	9.9647	77.0090	9.9793	76.9309	0.147	0.0000	0.0000
2025/08/04	R209	06/11/2025	11.27 Call	Bond Future	6685.5800	6.6856	6604.1600	6.6042	1.218	0.0000	0.0000
2025/08/04	R209	06/11/2025	11.27 Put	Bond Future	105.8100	0.1058	102.4900	0.1025	3.138	0.0000	0.0000
2025/08/04	R209	05/02/2026		Bond Future	10.0512	78.4482	10.0664	78.3686	0.151	0.0000	0.0000
2025/08/04	R209	05/02/2026	10.93 Call	Bond Future	5130.0900	5.1301	5053.7100	5.0537	1.489	0.0000	0.0000
2025/08/04	R209	05/02/2026	10.93 Put	Bond Future	693.7700	0.6938	696.9100	0.6969	0.453	0.0000	0.0000
2025/08/04	R209	07/05/2026		Bond Future	10.1458	76.7410	10.1615	76.6603	0.155	0.0000	0.0000
2025/08/04	R209	07/05/2026	11.07 Call	Bond Future	5556.6900	5.5567	5483.4400	5.4834	1.318	0.0000	0.0000
2025/08/04	R209	07/05/2026	11.07 Put	Bond Future	985.5000	0.9855	993.0300	0.9930	0.764	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/04	R209	06/08/2026		Bond Future	10.2509			78.1412		10.2672	78.0592	0.159	0.0000	0.0000
2025/08/04	R209	06/08/2026	11.39 Call	Bond Future	6592.1500			6.5922		6518.8400	6.5188	1.112	0.0000	0.0000
2025/08/04	R209	06/08/2026	11.39 Put	Bond Future	1117.4700			1.1175		1126.1700	1.1262	0.779	0.0000	0.0000
2025/08/04	R210	07/08/2025		Bond Future	251.0686			251.0686		251.1887	251.1887	0.048	0.0000	0.0000
2025/08/04	R210	07/08/2025	248.44 Call	Bond Future	2628.6400			2.6286		2748.7300	2.7487	4.569	0.0000	0.0000
2025/08/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R210	06/11/2025		Bond Future	252.3447			252.3447		252.4675	252.4675	0.049	0.0000	0.0000
2025/08/04	R210	06/11/2025	252.14 Call	Bond Future	204.7400			0.2047		327.4900	0.3275	59.954	0.0000	0.0000
2025/08/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R210	05/02/2026		Bond Future	257.1213			257.1213		257.2467	257.2467	0.049	0.0000	0.0000
2025/08/04	R210	05/02/2026	253.10 Call	Bond Future	4021.3400			4.0213		4146.6600	4.1467	3.116	0.0000	0.0000
2025/08/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R210	07/05/2026		Bond Future	258.4347			258.4347		258.5628	258.5628	0.050	0.0000	0.0000
2025/08/04	R210	07/05/2026	255.40 Call	Bond Future	3034.6800			3.0347		3162.7800	3.1628	4.221	0.0000	0.0000
2025/08/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R210	06/08/2026		Bond Future	263.2144			263.2144		263.3457	263.3457	0.050	0.0000	0.0000
2025/08/04	R210	06/08/2026	259.84 Call	Bond Future	3374.3500			3.3744		3505.6500	3.5057	3.891	0.0000	0.0000
2025/08/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R213	07/08/2025		Bond Future	8.5085			96.5656		8.4829	96.6729	0.302	0.0000	0.0000
2025/08/04	R213	07/08/2025	11.66 Call	Bond Future	12098.5700			12.0986		12205.8500	12.2059	0.887	0.0000	0.0000
2025/08/04	R213	07/08/2025	11.66 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R213	06/11/2025		Bond Future	8.5694			94.7990		8.5422	94.9084	0.317	0.0000	0.0000
2025/08/04	R213	06/11/2025	10.05 Call	Bond Future	5759.3700			5.7594		5863.4900	5.8635	1.808	0.0000	0.0000
2025/08/04	R213	06/11/2025	10.05 Put	Bond Future	29.9600			0.0300		24.7100	0.0247	17.523	0.0000	0.0000
2025/08/04	R213	05/02/2026		Bond Future	8.6338			96.5707		8.6050	96.6823	0.334	0.0000	0.0000
2025/08/04	R213	05/02/2026	9.89 Call	Bond Future	4924.3300			4.9243		5017.6700	5.0177	1.895	0.0000	0.0000
2025/08/04	R213	05/02/2026	9.89 Put	Bond Future	223.7900			0.2238		205.6200	0.2056	8.119	0.0000	0.0000
2025/08/04	R213	07/05/2026		Bond Future	8.7042			94.7970		8.6735	94.9108	0.353	0.0000	0.0000
2025/08/04	R213	07/05/2026	9.80 Call	Bond Future	4448.0500			4.4481		4534.1600	4.5342	1.936	0.0000	0.0000
2025/08/04	R213	07/05/2026	9.80 Put	Bond Future	495.8400			0.4958		468.1300	0.4681	5.588	0.0000	0.0000
2025/08/04	R213	06/08/2026		Bond Future	8.7918			96.5276		8.7590	96.6437	0.373	0.0000	0.0000
2025/08/04	R213	06/08/2026	9.69 Call	Bond Future	3891.4300			3.8914		3972.1100	3.9721	2.073	0.0000	0.0000
2025/08/04	R213	06/08/2026	9.69 Put	Bond Future	780.0200			0.7800		744.5200	0.7445	4.551	0.0000	0.0000
2025/08/04	R214	07/08/2025		Bond Future	10.4657			72.7693		10.4798	72.6868	0.135	0.0000	0.0000
2025/08/04	R214	07/08/2025	12.97 Call	Bond Future	12682.3100			12.6823		12599.7800	12.5998	0.651	0.0000	0.0000
2025/08/04	R214	07/08/2025	12.97 Put	Bond Future	0.0000			0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R214	06/11/2025		Bond Future	10.5551			70.8166		10.5696	70.7327	0.138	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
2025/08/04	R214	06/11/2025	11.64 Call	Bond Future	6066.2500	6.0663	5978.3900	5.9784	1.448	0.0000	0.0000
2025/08/04	R214	06/11/2025	11.64 Put	Bond Future	181.9800	0.1820	178.0300	0.1780	2.171	0.0000	0.0000
2025/08/04	R214	05/02/2026		Bond Future	10.6478	72.1401	10.6628	72.0547	0.141	0.0000	0.0000
2025/08/04	R214	05/02/2026	11.26 Call	Bond Future	4409.3100	4.4093	4331.0300	4.3310	1.775	0.0000	0.0000
2025/08/04	R214	05/02/2026	11.26 Put	Bond Future	1044.2900	1.0443	1051.4700	1.0515	0.688	0.0000	0.0000
2025/08/04	R214	07/05/2026		Bond Future	10.7422	70.1700	10.7577	70.0831	0.144	0.0000	0.0000
2025/08/04	R214	07/05/2026	11.53 Call	Bond Future	5445.8700	5.4459	5368.7900	5.3688	1.415	0.0000	0.0000
2025/08/04	R214	07/05/2026	11.53 Put	Bond Future	1219.3500	1.2194	1229.1300	1.2291	0.802	0.0000	0.0000
2025/08/04	R214	06/08/2026		Bond Future	10.8464	71.4505	10.8624	71.3623	0.147	0.0000	0.0000
2025/08/04	R214	06/08/2026	11.97 Call	Bond Future	7065.4300	7.0654	6986.4600	6.9865	1.118	0.0000	0.0000
2025/08/04	R214	06/08/2026	11.97 Put	Bond Future	1240.7200	1.2407	1250.0000	1.2500	0.748	0.0000	0.0000
2025/08/04	R248	07/08/2025		Bond Future	10.7310	87.1998	10.7600	86.9895	0.271	0.0000	0.0000
2025/08/04	R248	07/08/2025	13.21 Call	Bond Future	15165.8300	15.1658	14955.5400	14.9555	1.387	0.0000	0.0000
2025/08/04	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	R248	06/11/2025		Bond Future	10.8247	84.3723	10.8548	84.1583	0.277	0.0000	0.0000
2025/08/04	R248	06/11/2025	11.74 Call	Bond Future	6469.5500	6.4696	6264.1100	6.2641	3.175	0.0000	0.0000
2025/08/04	R248	06/11/2025	11.74 Put	Bond Future	339.4700	0.3395	348.0500	0.3481	2.527	0.0000	0.0000
2025/08/04	R248	05/02/2026		Bond Future	10.9220	85.9492	10.9531	85.7312	0.284	0.0000	0.0000
2025/08/04	R248	05/02/2026	11.46 Call	Bond Future	5008.3000	5.0083	4834.3700	4.8344	3.473	0.0000	0.0000
2025/08/04	R248	05/02/2026	11.46 Put	Bond Future	1366.6600	1.3667	1410.7100	1.4107	3.223	0.0000	0.0000
2025/08/04	R248	07/05/2026		Bond Future	11.0206	83.0914	11.0527	82.8696	0.291	0.0000	0.0000
2025/08/04	R248	07/05/2026	11.72 Call	Bond Future	6297.0600	6.2971	6122.0300	6.1220	2.780	0.0000	0.0000
2025/08/04	R248	07/05/2026	11.72 Put	Bond Future	1686.0000	1.6860	1732.7500	1.7328	2.773	0.0000	0.0000
2025/08/04	R248	06/08/2026		Bond Future	11.1289	84.6073	11.1622	84.3817	0.299	0.0000	0.0000
2025/08/04	R248	06/08/2026	12.37 Call	Bond Future	9196.7100	9.1967	9006.5300	9.0065	2.068	0.0000	0.0000
2025/08/04	R248	06/08/2026	12.37 Put	Bond Future	1438.6200	1.4386	1474.0100	1.4740	2.460	0.0000	0.0000
2025/08/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

