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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2025 TO 06/08/2025

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
2025/08/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	2029	07/08/2025		Bond Future	139.6741	139.6741	139.5698	139.5698	0.075	0.0000
2025/08/06	2029	07/08/2025	137.41 Call	Bond Future	2264.1300	2.2641	2159.8200	2.1598	4.607	0.0000
2025/08/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2029	06/11/2025		Bond Future	140.8522	140.8522	140.7466	140.7466	0.075	0.0000
2025/08/06	2029	06/11/2025	139.79 Call	Bond Future	1062.1700	1.0622	956.6400	0.9566	9.935	0.0000
2025/08/06	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
2025/08/06	2029	05/02/2026		Bond Future	143.5187	143.5187	143.4115	143.4115	0.075	0.0000
2025/08/06	2029	05/02/2026	140.11 Call	Bond Future	3408.6500	3.4087	3301.4800	3.3015	3.144	0.0000
2025/08/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2029	07/05/2026		Bond Future	144.7352	144.7352	144.6271	144.6271	0.075	0.0000
2025/08/06	2029	07/05/2026	141.82 Call	Bond Future	2915.2300	2.9152	2807.1100	2.8071	3.709	0.0000
2025/08/06	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2029	06/08/2026		Bond Future	147.4135	147.4135	147.3047	147.3047	0.074	0.0000
2025/08/06	2029	06/08/2026	144.10 Call	Bond Future	3313.4500	3.3135	3204.6900	3.2047	3.282	0.0000
2025/08/06	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	07/08/2025	8.72 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/08/06	2030	07/08/2025	8.72 Call	Bond Future	1857.0100	1.8570	1953.8700	1.9539	5.216	0.0000
2025/08/06	2030	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	07/08/2025	9.22 Call	Bond Future	3625.6900	3.6257	3722.5900	3.7226	2.673	0.0000
2025/08/06	2030	07/08/2025	9.81 Call	Bond Future	5662.3000	5.6623	5759.2000	5.7592	1.711	0.0000
2025/08/06	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	07/08/2025	12.12 Call	Bond Future	13139.2500	13.1393	13236.1500	13.2362	0.737	0.0000
2025/08/06	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	07/08/2025	10.48 Call	Bond Future	7910.7100	7.9107	8007.6100	8.0076	1.225	0.0000
2025/08/06	2030	07/08/2025		Bond Future	8.2069	99.4950	8.1805	99.5919	0.322	0.0000
2025/08/06	2030	07/08/2025	11.11 Call	Bond Future	9964.4200	9.9644	10061.3200	10.0613	0.972	0.0000
2025/08/06	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	2030	06/11/2025		Bond Future	8.2527	101.3340	8.2242	101.4332	0.344	0.0000
2025/08/06	2030	06/11/2025	9.54 Call	Bond Future	4393.8700	4.3939	4489.4900	4.4895	2.176	0.0000
2025/08/06	2030	06/11/2025	9.54 Put	Bond Future	26.9700	0.0270	23.4300	0.0234	13.126	0.0000
2025/08/06	2030	06/11/2025	8.72 Put	Bond Future	269.4900	0.2695	245.1900	0.2452	9.017	0.0000
2025/08/06	2030	06/11/2025	8.72 Call	Bond Future	1882.8000	1.8828	1957.6600	1.9577	3.976	0.0000
2025/08/06	2030	06/11/2025	9.22 Put	Bond Future	68.8600	0.0689	60.8800	0.0609	11.589	0.0000
2025/08/06	2030	06/11/2025	9.22 Call	Bond Future	3372.6900	3.3727	3463.8700	3.4639	2.703	0.0000
2025/08/06	2030	06/11/2025	10.08 Call	Bond Future	6133.3700	6.1334	6231.7300	6.2317	1.604	0.0000
2025/08/06	2030	06/11/2025	10.08 Put	Bond Future	5.1900	0.0052	4.3900	0.0044	15.414	0.0000
2025/08/06	2030	05/02/2026		Bond Future	8.2997	99.2199	8.2691	99.3211	0.369	0.0000
2025/08/06	2030	05/02/2026	9.49 Call	Bond Future	4028.9500	4.0290	4117.1700	4.1172	2.190	0.0000
2025/08/06	2030	05/02/2026	9.49 Put	Bond Future	187.9500	0.1880	174.9400	0.1749	6.922	0.0000
2025/08/06	2030	07/05/2026		Bond Future	8.3708	101.0469	8.3376	101.1507	0.397	0.0000
2025/08/06	2030	07/05/2026	9.39 Call	Bond Future	3553.6700	3.5537	3635.3200	3.6353	2.298	0.0000
2025/08/06	2030	07/05/2026	9.39 Put	Bond Future	434.3000	0.4343	412.0900	0.4121	5.114	0.0000
2025/08/06	2030	06/08/2026		Bond Future	8.4653	98.8827	8.4288	98.9893	0.430	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
2025/08/06	2030	06/08/2026	9.22 Call	Bond Future	2912.2600	2.9123	2987.1100	2.9871	2.570	0.0000
2025/08/06	2030	06/08/2026	9.22 Put	Bond Future	733.2900	0.7333	701.4700	0.7015	4.339	0.0000
2025/08/06	2031	07/08/2025		Bond Future	108.0277	108.0277	108.0754	108.0754	0.044	0.0000
2025/08/06	2031	07/08/2025	107.65 Call	Bond Future	377.6700	0.3777	425.4100	0.4254	12.641	0.0000
2025/08/06	2031	07/08/2025	107.65 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2031	06/11/2025		Bond Future	110.0513	110.0513	110.1004	110.1004	0.045	0.0000
2025/08/06	2031	06/11/2025	109.69 Call	Bond Future	458.1100	0.4581	493.7400	0.4937	7.778	0.0000
2025/08/06	2031	06/11/2025	109.69 Put	Bond Future	96.8300	0.0968	83.3100	0.0833	13.963	0.0000
2025/08/06	2031	05/02/2026		Bond Future	109.7494	109.7494	109.7998	109.7998	0.046	0.0000
2025/08/06	2031	05/02/2026	111.76 Call	Bond Future	2.1900	0.0022	2.5700	0.0026	17.352	0.0000
2025/08/06	2031	05/02/2026	111.76 Put	Bond Future	2012.7900	2.0128	1962.8000	1.9628	2.484	0.0000
2025/08/06	2031	07/05/2026		Bond Future	111.7965	111.7965	111.8487	111.8487	0.047	0.0000
2025/08/06	2031	07/05/2026	113.84 Call	Bond Future	0.9900	0.0010	1.2100	0.0012	22.222	0.0000
2025/08/06	2031	07/05/2026	113.84 Put	Bond Future	2044.4500	2.0445	1992.5400	1.9925	2.539	0.0000
2025/08/06	2031	06/08/2026		Bond Future	111.4386	111.4386	111.4927	111.4927	0.049	0.0000
2025/08/06	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2031	06/08/2026	113.81 Put	Bond Future	2371.4200	2.3714	2317.2800	2.3173	2.283	0.0000
2025/08/06	2032	07/08/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2032	07/08/2025	9.40 Call	Bond Future	2436.7700	2.4368	2544.5900	2.5446	4.425	0.0000
2025/08/06	2032	07/08/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2032	07/08/2025	9.90 Call	Bond Future	4742.6200	4.7426	4850.4400	4.8504	2.273	0.0000
2025/08/06	2032	07/08/2025	10.59 Call	Bond Future	7809.4500	7.8095	7917.2700	7.9173	1.381	0.0000
2025/08/06	2032	07/08/2025	10.59 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2032	07/08/2025		Bond Future	8.8880	99.8561	8.8657	99.9639	0.251	0.0000
2025/08/06	2032	07/08/2025	12.01 Call	Bond Future	13724.7700	13.7248	13832.5900	13.8326	0.786	0.0000
2025/08/06	2032	07/08/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2032	06/11/2025		Bond Future	8.9596	97.5416	8.9361	97.6518	0.263	0.0000
2025/08/06	2032	06/11/2025	10.42 Call	Bond Future	6586.1100	6.5861	6692.0800	6.6921	1.609	0.0000
2025/08/06	2032	06/11/2025	10.42 Put	Bond Future	40.3900	0.0404	36.1400	0.0361	10.522	0.0000
2025/08/06	2032	06/11/2025	9.40 Put	Bond Future	489.5800	0.4896	456.9300	0.4569	6.669	0.0000
2025/08/06	2032	06/11/2025	9.40 Call	Bond Future	2524.4600	2.5245	2602.0300	2.6020	3.073	0.0000
2025/08/06	2032	06/11/2025	9.90 Put	Bond Future	152.3700	0.1524	139.2800	0.1393	8.591	0.0000
2025/08/06	2032	06/11/2025	9.90 Call	Bond Future	4433.0400	4.4330	4530.1700	4.5302	2.191	0.0000
2025/08/06	2032	06/11/2025	10.89 Call	Bond Future	8543.2300	8.5432	8652.1900	8.6522	1.275	0.0000
2025/08/06	2032	06/11/2025	10.89 Put	Bond Future	10.1300	0.0101	8.8700	0.0089	12.438	0.0000
2025/08/06	2032	05/02/2026		Bond Future	9.0341	99.3646	9.0093	99.4772	0.275	0.0000
2025/08/06	2032	05/02/2026	10.16 Call	Bond Future	5283.1100	5.2831	5377.3900	5.3774	1.785	0.0000
2025/08/06	2032	05/02/2026	10.16 Put	Bond Future	348.9200	0.3489	330.6400	0.3306	5.239	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	
2025/08/06	2032	07/05/2026		Bond Future	9.1201		97.0346	9.0937	97.1499	0.289	0.0000	0.0000
2025/08/06	2032	07/05/2026	10.14 Call	Bond Future	5018.9400		5.0189	5107.6500	5.1077	1.768	0.0000	0.0000
2025/08/06	2032	07/05/2026	10.14 Put	Bond Future	687.8900		0.6879	661.2300	0.6612	3.876	0.0000	0.0000
2025/08/06	2032	06/08/2026		Bond Future	9.2218		98.8054	9.1937	98.9239	0.305	0.0000	0.0000
2025/08/06	2032	06/08/2026	10.12 Call	Bond Future	4674.7600		4.6748	4760.2000	4.7602	1.828	0.0000	0.0000
2025/08/06	2032	06/08/2026	10.12 Put	Bond Future	986.7300		0.9867	953.7400	0.9537	3.343	0.0000	0.0000
2025/08/06	2033	07/08/2025		Bond Future	130.4417		130.4417	130.3524	130.3524	0.069	0.0000	0.0000
2025/08/06	2033	07/08/2025	128.65 Call	Bond Future	1791.7400		1.7917	1702.3800	1.7024	4.987	0.0000	0.0000
2025/08/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2033	06/11/2025		Bond Future	131.3471		131.3471	131.2567	131.2567	0.069	0.0000	0.0000
2025/08/06	2033	06/11/2025	133.14 Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2033	06/11/2025	133.14 Put	Bond Future	1792.8600		1.7929	1883.3100	1.8833	5.045	0.0000	0.0000
2025/08/06	2033	05/02/2026		Bond Future	133.8337		133.8337	133.7419	133.7419	0.069	0.0000	0.0000
2025/08/06	2033	05/02/2026	132.88 Call	Bond Future	953.7300		0.9537	861.8600	0.8619	9.633	0.0000	0.0000
2025/08/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2033	07/05/2026		Bond Future	134.7678		134.7678	134.6753	134.6753	0.069	0.0000	0.0000
2025/08/06	2033	07/05/2026	135.16 Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2033	07/05/2026	135.16 Put	Bond Future	392.2100		0.3922	484.7300	0.4847	23.589	0.0000	0.0000
2025/08/06	2033	06/08/2026		Bond Future	137.2617		137.2617	137.1687	137.1687	0.068	0.0000	0.0000
2025/08/06	2033	06/08/2026	134.25 Call	Bond Future	3011.6700		3.0117	2918.7000	2.9187	3.087	0.0000	0.0000
2025/08/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.50 Put	Bond Future	12.8700		0.0129	0.9800	0.0010	92.385	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.50 Call	Bond Future	1742.8700		1.7429	1749.5700	1.7496	0.384	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.00 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.00 Call	Bond Future	4644.1800		4.6442	4662.7700	4.6628	0.400	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.83 Call	Bond Future	9188.1700		9.1882	9206.7600	9.2068	0.202	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.83 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.45 Call	Bond Future	7151.7300		7.1517	7170.3200	7.1703	0.260	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.45 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	12.17 Call	Bond Future	10949.9200		10.9499	10968.5100	10.9685	0.170	0.0000	0.0000
2025/08/06	2037	07/08/2025	12.17 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.42 Call	Bond Future	6987.8400		6.9878	7006.4300	7.0064	0.266	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.42 Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.55 Put	Bond Future	5.5200		0.0055	0.2100	0.0002	96.196	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.55 Call	Bond Future	2033.2000		2.0332	2046.4800	2.0465	0.653	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.64 Put	Bond Future	0.9800		0.0010	0.0100	0.0000	98.980	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.64 Call	Bond Future	2560.9300		2.5609	2578.5500	2.5786	0.688	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.82 Call	Bond Future	9135.5000		9.1355	9154.0900	9.1541	0.203	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
2025/08/06	2037	07/08/2025	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.07 Call	Bond Future	5041.2700	5.0413	5059.8600	5.0599	0.369	0.0000	0.0000
2025/08/06	2037	07/08/2025	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.34 Put	Bond Future	114.0900	0.1141	40.7900	0.0408	64.248	0.0000	0.0000
2025/08/06	2037	07/08/2025	10.34 Call	Bond Future	881.9300	0.8819	827.2200	0.8272	6.203	0.0000	0.0000
2025/08/06	2037	07/08/2025		Bond Future	10.2140	88.8439	10.2110	88.8625	0.030	0.0000	0.0000
2025/08/06	2037	07/08/2025	13.01 Call	Bond Future	15071.3300	15.0713	15089.9200	15.0899	0.123	0.0000	0.0000
2025/08/06	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2037	06/11/2025		Bond Future	10.3089	90.4861	10.3057	90.5054	0.031	0.0000	0.0000
2025/08/06	2037	06/11/2025	11.63 Call	Bond Future	7590.1700	7.5902	7605.6700	7.6057	0.204	0.0000	0.0000
2025/08/06	2037	06/11/2025	11.63 Put	Bond Future	110.8100	0.1108	107.0000	0.1070	3.438	0.0000	0.0000
2025/08/06	2037	06/11/2025	10.50 Put	Bond Future	1155.8000	1.1558	1139.7800	1.1398	1.386	0.0000	0.0000
2025/08/06	2037	06/11/2025	10.50 Call	Bond Future	2295.3500	2.2954	2298.6400	2.2986	0.143	0.0000	0.0000
2025/08/06	2037	06/11/2025	11.00 Put	Bond Future	433.1800	0.4332	423.6000	0.4236	2.212	0.0000	0.0000
2025/08/06	2037	06/11/2025	11.00 Call	Bond Future	4460.2100	4.4602	4469.9400	4.4699	0.218	0.0000	0.0000
2025/08/06	2037	06/11/2025	12.16 Call	Bond Future	10265.7000	10.2657	10283.4900	10.2835	0.173	0.0000	0.0000
2025/08/06	2037	06/11/2025	12.16 Put	Bond Future	33.4400	0.0334	31.9200	0.0319	4.545	0.0000	0.0000
2025/08/06	2037	05/02/2026	12.27 Call	Bond Future	10310.3200	10.3103	10326.4300	10.3264	0.156	0.0000	0.0000
2025/08/06	2037	05/02/2026	12.27 Put	Bond Future	212.9300	0.2129	209.1600	0.2092	1.771	0.0000	0.0000
2025/08/06	2037	05/02/2026	10.90 Put	Bond Future	1287.6800	1.2877	1275.5600	1.2756	0.941	0.0000	0.0000
2025/08/06	2037	05/02/2026	10.90 Call	Bond Future	4124.4800	4.1245	4132.2400	4.1322	0.188	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.86 Call	Bond Future	8388.1800	8.3882	8402.4700	8.4025	0.170	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.86 Put	Bond Future	369.8900	0.3699	364.3000	0.3643	1.511	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.36 Call	Bond Future	6091.3000	6.0913	6102.5600	6.1026	0.185	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.36 Put	Bond Future	715.1700	0.7152	706.5500	0.7066	1.205	0.0000	0.0000
2025/08/06	2037	05/02/2026	10.65 Put	Bond Future	1751.5900	1.7516	1737.4600	1.7375	0.807	0.0000	0.0000
2025/08/06	2037	05/02/2026	10.65 Call	Bond Future	3162.8300	3.1628	3168.5800	3.1686	0.182	0.0000	0.0000
2025/08/06	2037	05/02/2026	12.73 Call	Bond Future	12430.4600	12.4305	12448.3600	12.4484	0.144	0.0000	0.0000
2025/08/06	2037	05/02/2026	12.73 Put	Bond Future	89.9400	0.0899	87.9600	0.0880	2.201	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.40 Put	Bond Future	678.7700	0.6788	670.4200	0.6704	1.230	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.40 Call	Bond Future	6270.7200	6.2707	6282.2500	6.2823	0.184	0.0000	0.0000
2025/08/06	2037	05/02/2026		Bond Future	10.4080	87.9186	10.4047	87.9385	0.032	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.20 Call	Bond Future	5385.0500	5.3851	5395.1500	5.3952	0.188	0.0000	0.0000
2025/08/06	2037	05/02/2026	11.20 Put	Bond Future	880.1000	0.8801	870.3200	0.8703	1.111	0.0000	0.0000
2025/08/06	2037	07/05/2026	12.40 Call	Bond Future	10421.8000	10.4218	10437.8400	10.4378	0.154	0.0000	0.0000
2025/08/06	2037	07/05/2026	12.40 Put	Bond Future	432.2000	0.4322	427.3200	0.4273	1.129	0.0000	0.0000
2025/08/06	2037	07/05/2026	10.95 Put	Bond Future	1864.7200	1.8647	1852.2900	1.8523	0.667	0.0000	0.0000
2025/08/06	2037	07/05/2026	10.95 Call	Bond Future	4298.0400	4.2980	4306.5300	4.3065	0.198	0.0000	0.0000
2025/08/06	2037	07/05/2026		Bond Future	10.5205	89.5372	10.5169	89.5582	0.034	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	
2025/08/06	2037	07/05/2026	11.32 Call		Bond Future	5746.4700	5.7465	5757.3100	5.7573	0.189	0.0000	0.0000
2025/08/06	2037	07/05/2026	11.32 Put		Bond Future	1291.1100	1.2911	1281.0300	1.2810	0.781	0.0000	0.0000
2025/08/06	2037	06/08/2026			Bond Future	10.6473	86.9118	10.6434	86.9339	0.037	0.0000	0.0000
2025/08/06	2037	06/08/2026	11.71 Call		Bond Future	7123.8900	7.1239	7136.7000	7.1367	0.180	0.0000	0.0000
2025/08/06	2037	06/08/2026	11.71 Put		Bond Future	1399.0600	1.3991	1389.7400	1.3897	0.666	0.0000	0.0000
2025/08/06	2038	07/08/2025			Bond Future	139.1866	139.1866	139.4740	139.4740	0.206	0.0000	0.0000
2025/08/06	2038	07/08/2025	139.56 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2038	07/08/2025	139.56 Put		Bond Future	373.3900	0.3734	86.0100	0.0860	76.965	0.0000	0.0000
2025/08/06	2038	06/11/2025			Bond Future	141.7939	141.7939	142.0874	142.0874	0.207	0.0000	0.0000
2025/08/06	2038	06/11/2025	143.88 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2038	06/11/2025	143.88 Put		Bond Future	2086.1100	2.0861	1792.6500	1.7927	14.067	0.0000	0.0000
2025/08/06	2038	05/02/2026			Bond Future	142.3126	142.3126	142.6121	142.6121	0.210	0.0000	0.0000
2025/08/06	2038	05/02/2026	143.20 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2038	05/02/2026	143.20 Put		Bond Future	887.4200	0.8874	587.9500	0.5880	33.746	0.0000	0.0000
2025/08/06	2038	07/05/2026			Bond Future	144.9676	144.9676	145.2736	145.2736	0.211	0.0000	0.0000
2025/08/06	2038	07/05/2026	144.53 Call		Bond Future	437.5700	0.4376	743.6400	0.7436	69.948	0.0000	0.0000
2025/08/06	2038	07/05/2026	144.53 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2038	06/08/2026			Bond Future	145.4472	145.4472	145.7604	145.7604	0.215	0.0000	0.0000
2025/08/06	2038	06/08/2026	144.72 Call		Bond Future	727.2200	0.7272	1040.4300	1.0404	43.069	0.0000	0.0000
2025/08/06	2038	06/08/2026	144.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	10.90 Put		Bond Future	14.2300	0.0142	0.9500	0.0010	93.324	0.0000	0.0000
2025/08/06	2040	07/08/2025	10.90 Call		Bond Future	1856.2900	1.8563	1897.6100	1.8976	2.226	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.20 Call		Bond Future	3748.1000	3.7481	3802.6800	3.8027	1.456	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.20 Put		Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.50 Call		Bond Future	5592.0900	5.5921	5646.6900	5.6467	0.976	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.50 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.60 Call		Bond Future	11859.7400	11.8597	11914.3400	11.9143	0.460	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.60 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.10 Put		Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.10 Call		Bond Future	3120.0300	3.1200	3174.3500	3.1744	1.741	0.0000	0.0000
2025/08/06	2040	07/08/2025	10.80 Put		Bond Future	61.4100	0.0614	12.4500	0.0125	79.726	0.0000	0.0000
2025/08/06	2040	07/08/2025	10.80 Call		Bond Future	1253.9300	1.2539	1259.5700	1.2596	0.450	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.40 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.40 Call		Bond Future	4984.1600	4.9842	5038.7600	5.0388	1.095	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.00 Call		Bond Future	8533.9500	8.5340	8588.5500	8.5886	0.640	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.00 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.00 Put		Bond Future	2.3800	0.0024	0.0400	0.0000	98.319	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.00 Call		Bond Future	2486.8200	2.4868	2539.0800	2.5391	2.101	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
2025/08/06	2040	07/08/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025	11.70 Call	Bond Future	6788.1400	6.7881	6842.7400	6.8427	0.804	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.40 Call	Bond Future	10774.9900	10.7750	10829.5900	10.8296	0.507	0.0000	0.0000
2025/08/06	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	07/08/2025		Bond Future	10.6193	88.4510	10.6111	88.5056	0.077	0.0000	0.0000
2025/08/06	2040	07/08/2025	13.29 Call	Bond Future	15428.7500	15.4288	15483.3500	15.4834	0.354	0.0000	0.0000
2025/08/06	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2040	06/11/2025		Bond Future	10.7191	90.0859	10.7105	90.1419	0.080	0.0000	0.0000
2025/08/06	2040	06/11/2025	11.84 Call	Bond Future	7096.1700	7.0962	7143.9700	7.1440	0.674	0.0000	0.0000
2025/08/06	2040	06/11/2025	11.84 Put	Bond Future	183.8300	0.1838	175.5900	0.1756	4.482	0.0000	0.0000
2025/08/06	2040	05/02/2026		Bond Future	10.8231	87.2604	10.8142	87.3177	0.082	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.49 Call	Bond Future	5248.3200	5.2483	5284.9800	5.2850	0.699	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.49 Put	Bond Future	1108.3200	1.1083	1087.6900	1.0877	1.861	0.0000	0.0000
2025/08/06	2040	05/02/2026	13.23 Call	Bond Future	13742.0800	13.7421	13796.4100	13.7964	0.395	0.0000	0.0000
2025/08/06	2040	05/02/2026	13.23 Put	Bond Future	88.3900	0.0884	85.4300	0.0854	3.349	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.82 Put	Bond Future	724.6500	0.7247	709.3800	0.7094	2.107	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.82 Call	Bond Future	6806.1300	6.8061	6848.1500	6.8482	0.617	0.0000	0.0000
2025/08/06	2040	05/02/2026	10.35 Put	Bond Future	4294.3900	4.2944	4249.4700	4.2495	1.046	0.0000	0.0000
2025/08/06	2040	05/02/2026	10.35 Call	Bond Future	1170.9300	1.1709	1183.3000	1.1833	1.056	0.0000	0.0000
2025/08/06	2040	05/02/2026	10.75 Call	Bond Future	2276.0800	2.2761	2297.1300	2.2971	0.925	0.0000	0.0000
2025/08/06	2040	05/02/2026	10.75 Put	Bond Future	2748.2100	2.7482	2711.9700	2.7120	1.319	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.15 Call	Bond Future	3765.6200	3.7656	3795.5800	3.7956	0.796	0.0000	0.0000
2025/08/06	2040	05/02/2026	11.15 Put	Bond Future	1699.0600	1.6991	1671.7300	1.6717	1.609	0.0000	0.0000
2025/08/06	2040	07/05/2026		Bond Future	10.9390	88.8668	10.9297	88.9258	0.085	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.67 Call	Bond Future	6012.8300	6.0128	6050.0800	6.0501	0.620	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.67 Put	Bond Future	1572.1100	1.5721	1550.3500	1.5504	1.384	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.22 Call	Bond Future	8482.4900	8.4825	8526.7400	8.5267	0.522	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.22 Put	Bond Future	919.3600	0.9194	904.6000	0.9046	1.605	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.72 Call	Bond Future	6229.9700	6.2300	6267.9400	6.2679	0.609	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.72 Put	Bond Future	1497.8700	1.4979	1476.8300	1.4768	1.405	0.0000	0.0000
2025/08/06	2040	07/05/2026	10.70 Put	Bond Future	3917.0700	3.9171	3878.5200	3.8785	0.984	0.0000	0.0000
2025/08/06	2040	07/05/2026	10.70 Call	Bond Future	2388.3700	2.3884	2408.8300	2.4088	0.857	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.53 Call	Bond Future	9925.2800	9.9253	9972.5600	9.9726	0.476	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.53 Put	Bond Future	679.8300	0.6798	668.1000	0.6681	1.725	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.03 Call	Bond Future	7611.7800	7.6118	7653.8600	7.6539	0.553	0.0000	0.0000
2025/08/06	2040	07/05/2026	12.03 Put	Bond Future	1106.9900	1.1070	1090.0600	1.0901	1.529	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.12 Put	Bond Future	2659.8200	2.6598	2629.0200	2.6290	1.158	0.0000	0.0000
2025/08/06	2040	07/05/2026	11.12 Call	Bond Future	3791.6100	3.7916	3819.8200	3.8198	0.744	0.0000	0.0000
2025/08/06	2040	06/08/2026		Bond Future	11.0684	85.9783	11.0586	86.0392	0.089	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	
2025/08/06	2040	06/08/2026	12.19 Call	Bond Future	7991.8100	7.9918	8034.4300	8.0344	0.533	0.0000	0.0000
2025/08/06	2040	06/08/2026	12.19 Put	Bond Future	1447.3500	1.4474	1429.0900	1.4291	1.262	0.0000	0.0000
2025/08/06	2044	07/08/2025	12.20 Call	Bond Future	8437.3600	8.4374	8322.0500	8.3221	1.367	0.0000	0.0000
2025/08/06	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2044	07/08/2025	11.85 Call	Bond Future	6371.9700	6.3720	6256.6600	6.2567	1.810	0.0000	0.0000
2025/08/06	2044	07/08/2025	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2044	07/08/2025	11.30 Put	Bond Future	0.7000	0.0007	0.0100	0.0000	98.571	0.0000	0.0000
2025/08/06	2044	07/08/2025	11.30 Call	Bond Future	2935.8400	2.9358	2819.8400	2.8198	3.951	0.0000	0.0000
2025/08/06	2044	07/08/2025	10.63 Put	Bond Future	1625.1800	1.6252	1712.2100	1.7122	5.355	0.0000	0.0000
2025/08/06	2044	07/08/2025	10.63 Call	Bond Future	31.2400	0.0312	2.9600	0.0030	90.525	0.0000	0.0000
2025/08/06	2044	07/08/2025		Bond Future	10.8592	83.6106	10.8761	83.4953	0.155	0.0000	0.0000
2025/08/06	2044	07/08/2025	13.34 Call	Bond Future	14572.6200	14.5726	14457.3100	14.4573	0.791	0.0000	0.0000
2025/08/06	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2044	06/11/2025		Bond Future	10.9579	85.1560	10.9753	85.0390	0.159	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.88 Call	Bond Future	6194.9300	6.1949	6086.4200	6.0864	1.752	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.88 Put	Bond Future	327.6800	0.3277	336.1900	0.3362	2.597	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.20 Call	Bond Future	7918.2100	7.9182	7805.2500	7.8053	1.427	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.20 Put	Bond Future	169.3900	0.1694	173.4500	0.1735	2.397	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.25 Call	Bond Future	8188.7300	8.1887	8075.3100	8.0753	1.385	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.25 Put	Bond Future	152.6500	0.1527	156.2500	0.1563	2.358	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.00 Call	Bond Future	6837.8700	6.8379	6727.3500	6.7274	1.616	0.0000	0.0000
2025/08/06	2044	06/11/2025	12.00 Put	Bond Future	256.1900	0.2562	262.6900	0.2627	2.537	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.75 Call	Bond Future	5507.3900	5.5074	5401.6800	5.4017	1.919	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.75 Put	Bond Future	426.3600	0.4264	437.6700	0.4377	2.653	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.25 Put	Bond Future	1114.3400	1.1143	1144.2800	1.1443	2.687	0.0000	0.0000
2025/08/06	2044	06/11/2025	11.25 Call	Bond Future	3048.0600	3.0481	2960.9800	2.9610	2.857	0.0000	0.0000
2025/08/06	2044	05/02/2026		Bond Future	11.0605	82.3637	11.0784	82.2447	0.162	0.0000	0.0000
2025/08/06	2044	05/02/2026	11.56 Call	Bond Future	4620.9200	4.6209	4531.7700	4.5318	1.929	0.0000	0.0000
2025/08/06	2044	05/02/2026	11.56 Put	Bond Future	1409.9000	1.4099	1439.7600	1.4398	2.118	0.0000	0.0000
2025/08/06	2044	07/05/2026		Bond Future	11.1736	83.8799	11.1922	83.7593	0.166	0.0000	0.0000
2025/08/06	2044	07/05/2026	11.80 Call	Bond Future	5719.4800	5.7195	5630.2400	5.6302	1.560	0.0000	0.0000
2025/08/06	2044	07/05/2026	11.80 Put	Bond Future	1791.3600	1.7914	1822.7400	1.8227	1.752	0.0000	0.0000
2025/08/06	2044	06/08/2026		Bond Future	11.2991	81.0255	11.3182	80.9035	0.169	0.0000	0.0000
2025/08/06	2044	06/08/2026	12.42 Call	Bond Future	8193.1000	8.1931	8095.1400	8.0951	1.196	0.0000	0.0000
2025/08/06	2044	06/08/2026	12.42 Put	Bond Future	1497.1400	1.4971	1521.2000	1.5212	1.607	0.0000	0.0000
2025/08/06	2046	07/08/2025		Bond Future	120.0293	120.0293	120.2894	120.2894	0.217	0.0000	0.0000
2025/08/06	2046	07/08/2025	118.69 Call	Bond Future	1339.3100	1.3393	1599.4100	1.5994	19.420	0.0000	0.0000
2025/08/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/06	2046	06/11/2025		Bond Future		120.0176	120.0176	120.2831	120.2831	0.221	0.0000	0.0000
2025/08/06	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2046	06/11/2025	125.41 Put	Bond Future		5392.3700	5.3924	5126.8900	5.1269	4.923	0.0000	0.0000
2025/08/06	2046	05/02/2026		Bond Future		122.2897	122.2897	122.5605	122.5605	0.221	0.0000	0.0000
2025/08/06	2046	05/02/2026	121.65 Call	Bond Future		639.7000	0.6397	910.5400	0.9105	42.339	0.0000	0.0000
2025/08/06	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2046	07/05/2026		Bond Future		122.2749	122.2749	122.5518	122.5518	0.226	0.0000	0.0000
2025/08/06	2046	07/05/2026	124.95 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2046	07/05/2026	124.95 Put	Bond Future		2675.1100	2.6751	2398.1900	2.3982	10.352	0.0000	0.0000
2025/08/06	2046	06/08/2026		Bond Future		124.5366	124.5366	124.8197	124.8197	0.227	0.0000	0.0000
2025/08/06	2046	06/08/2026	122.38 Call	Bond Future		2156.5900	2.1566	2439.7000	2.4397	13.128	0.0000	0.0000
2025/08/06	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	07/08/2025		Bond Future		118.7107	118.7107	118.8075	118.8075	0.081	0.0000	0.0000
2025/08/06	2050	07/08/2025	119.89 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	07/08/2025	119.89 Put	Bond Future		1179.2700	1.1793	1082.5300	1.0825	8.203	0.0000	0.0000
2025/08/06	2050	06/11/2025		Bond Future		120.9345	120.9345	121.0337	121.0337	0.082	0.0000	0.0000
2025/08/06	2050	06/11/2025	124.42 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	06/11/2025	124.42 Put	Bond Future		3485.4900	3.4855	3386.3000	3.3863	2.846	0.0000	0.0000
2025/08/06	2050	05/02/2026		Bond Future		120.8111	120.8111	120.9125	120.9125	0.084	0.0000	0.0000
2025/08/06	2050	05/02/2026	122.82 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	05/02/2026	122.82 Put	Bond Future		2008.9500	2.0090	1907.4800	1.9075	5.051	0.0000	0.0000
2025/08/06	2050	07/05/2026		Bond Future		123.0647	123.0647	123.1689	123.1689	0.085	0.0000	0.0000
2025/08/06	2050	07/05/2026	124.07 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	07/05/2026	124.07 Put	Bond Future		1005.3000	1.0053	901.0600	0.9011	10.369	0.0000	0.0000
2025/08/06	2050	06/08/2026		Bond Future		122.8871	122.8871	122.9944	122.9944	0.087	0.0000	0.0000
2025/08/06	2050	06/08/2026	123.27 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	2050	06/08/2026	123.27 Put	Bond Future		382.9300	0.3829	275.5700	0.2756	28.036	0.0000	0.0000
2025/08/06	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	AL37	07/08/2025		Index Future		1169.3790	1169.3790	1170.4970	1170.4970	0.096	0.0000	0.0000
2025/08/06	AL37	06/11/2025		Index Future		1190.9970	1190.9970	1192.1370	1192.1370	0.096	0.0000	0.0000
2025/08/06	AL37	05/02/2026		Index Future		1213.2600	1213.2600	1214.4230	1214.4230	0.096	0.0000	0.0000
2025/08/06	AL37	07/05/2026		Index Future		1235.6280	1235.6280	1236.8150	1236.8150	0.096	0.0000	0.0000
2025/08/06	AL37	06/08/2026		Index Future		1257.9900	1257.9900	1259.2020	1259.2020	0.096	0.0000	0.0000
2025/08/06	AL7T	07/08/2025		Index Future		1419.9520	1419.9520	1420.3510	1420.3510	0.028	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/06	AL7T	06/11/2025		Index Future	1446.2020	1446.2020	1446.6110	0.028	0.0000	0.0000
2025/08/06	AL7T	05/02/2026		Index Future	1473.2350	1473.2350	1473.6530	0.028	0.0000	0.0000
2025/08/06	AL7T	07/05/2026		Index Future	1500.3960	1500.3960	1500.8250	0.029	0.0000	0.0000
2025/08/06	AL7T	06/08/2026		Index Future	1527.5490	1527.5490	1527.9910	0.029	0.0000	0.0000
2025/08/06	ALBI	07/08/2025		Index Future	1205.4420	1205.4420	1205.5970	0.013	0.0000	0.0000
2025/08/06	ALBI	06/11/2025		Index Future	1227.7260	1227.7260	1227.8860	0.013	0.0000	0.0000
2025/08/06	ALBI	05/02/2026		Index Future	1250.6760	1250.6760	1250.8400	0.013	0.0000	0.0000
2025/08/06	ALBI	07/05/2026		Index Future	1273.7340	1273.7340	1273.9040	0.013	0.0000	0.0000
2025/08/06	ALBI	06/08/2026		Index Future	1296.7850	1296.7850	1296.9620	0.014	0.0000	0.0000
2025/08/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2025/08/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	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
2025/08/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/06	ES33	07/08/2025		Bond Future	10.3150	87.8452	10.3063	87.8878	0.085	0.0000
2025/08/06	ES33	07/08/2025	13.56 Call	Bond Future	14040.5600	14.0406	14083.2200	14.0832	0.304	0.0000
2025/08/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES33	06/11/2025		Bond Future	10.4358	85.6967	10.4266	85.7406	0.089	0.0000
2025/08/06	ES33	06/11/2025	12.01 Call	Bond Future	7046.4800	7.0465	7090.3600	7.0904	0.623	0.0000
2025/08/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES33	05/02/2026		Bond Future	10.5651	87.3189	10.5553	87.3639	0.092	0.0000
2025/08/06	ES33	05/02/2026	11.49 Call	Bond Future	4123.4500	4.1235	4168.3800	4.1684	1.090	0.0000
2025/08/06	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES33	07/05/2026		Bond Future	10.7031	85.1524	10.6927	85.1988	0.097	0.0000
2025/08/06	ES33	07/05/2026	11.69 Call	Bond Future	4271.8700	4.2719	4318.2900	4.3183	1.087	0.0000
2025/08/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES33	06/08/2026		Bond Future	10.8579	86.7257	10.8468	86.7739	0.102	0.0000
2025/08/06	ES33	06/08/2026	12.02 Call	Bond Future	4857.1000	4.8571	4905.2500	4.9053	0.991	0.0000
2025/08/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES42	07/08/2025		Bond Future	11.1649	82.5236	11.1612	82.5467	0.033	0.0000
2025/08/06	ES42	07/08/2025	13.79 Call	Bond Future	14251.4600	14.2515	14274.4900	14.2745	0.162	0.0000
2025/08/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	ES42	06/11/2025		Bond Future	11.2782	79.8046	11.2744	79.8285	0.034	0.0000
2025/08/06	ES42	06/11/2025	12.39 Call	Bond Future	6470.7300	6.4707	6494.6000	6.4946	0.369	0.0000
2025/08/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/08/06	ES42	05/02/2026		Bond Future	11.3934	81.3151	11.3894	81.3397	0.035	0.0000	0.0000
2025/08/06	ES42	05/02/2026	11.85 Call	Bond Future	2715.3700	2.7154	2739.9300	2.7399	0.904	0.0000	0.0000
2025/08/06	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	ES42	07/05/2026		Bond Future	11.5189	78.5666	11.5147	78.5922	0.037	0.0000	0.0000
2025/08/06	ES42	07/05/2026	12.20 Call	Bond Future	3925.1600	3.9252	3950.8300	3.9508	0.654	0.0000	0.0000
2025/08/06	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	ES42	06/08/2026		Bond Future	11.6527	80.0165	11.6482	80.0434	0.039	0.0000	0.0000
2025/08/06	ES42	06/08/2026	12.65 Call	Bond Future	5542.1500	5.5422	5569.1000	5.5691	0.486	0.0000	0.0000
2025/08/06	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GOVI	07/08/2025		GOVI	1186.1250	1186.1250	1186.2950	1186.2950	0.014	0.0000	0.0000
2025/08/06	GOVI	07/08/2025	1,011.00 Call	GOVI	1751250.0000	175.1250	1752950.0000	175.2950	0.097	0.0000	0.0000
2025/08/06	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GOVI	06/11/2025		GOVI	1208.0530	1208.0530	1208.2270	1208.2270	0.014	0.0000	0.0000
2025/08/06	GOVI	06/11/2025	1,112.00 Call	GOVI	960530.0000	96.0530	962270.0000	96.2270	0.181	0.0000	0.0000
2025/08/06	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GOVI	05/02/2026		GOVI	1230.6350	1230.6350	1230.8130	1230.8130	0.014	0.0000	0.0000
2025/08/06	GOVI	05/02/2026	1,150.00 Call	GOVI	806350.0000	80.6350	808130.0000	80.8130	0.221	0.0000	0.0000
2025/08/06	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GOVI	07/05/2026		GOVI	1253.3230	1253.3230	1253.5080	1253.5080	0.015	0.0000	0.0000
2025/08/06	GOVI	07/05/2026	1,177.00 Call	GOVI	763230.0000	76.3230	765080.0000	76.5080	0.242	0.0000	0.0000
2025/08/06	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GOVI	06/08/2026		GOVI	1276.0050	1276.0050	1276.1970	1276.1970	0.015	0.0000	0.0000
2025/08/06	GOVI	06/08/2026	1,189.00 Call	GOVI	870050.0000	87.0050	871970.0000	87.1970	0.221	0.0000	0.0000
2025/08/06	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/06	IGOV	07/08/2025		Index Future	382.1680	382.1680	382.4870	382.4870	0.083	0.0000	0.0000
2025/08/06	IGOV	06/11/2025		Index Future	389.3280	389.3280	389.6540	389.6540	0.084	0.0000	0.0000
2025/08/06	IGOV	05/02/2026		Index Future	396.6990	396.6990	397.0320	397.0320	0.084	0.0000	0.0000
2025/08/06	IGOV	07/05/2026		Index Future	404.1040	404.1040	404.4440	404.4440	0.084	0.0000	0.0000
2025/08/06	IGOV	06/08/2026		Index Future	411.5070	411.5070	411.8550	411.8550	0.085	0.0000	0.0000
2025/08/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	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	
2025/08/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2025/08/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2025/08/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2025/08/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2025/08/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2025/08/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/08/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/08/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/08/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/08/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/08/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/08/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000	
2025/08/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/08/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000	
2025/08/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000	
2025/08/06	R033	07/08/2025		Bond Future	9.0482	108.8060	9.0258	108.9316	0.247	0.0000	0.0000
2025/08/06	R033	07/08/2025	10.33 Call	Bond Future	6883.3300	6.8833	7008.9900	7.0090	1.826	0.0000	0.0000
2025/08/06	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/06	R033	06/11/2025		Bond Future	9.1227	105.7744	9.0991	105.9029	0.258	0.0000	0.0000
2025/08/06	R033	06/11/2025	10.33 Call	Bond Future	6387.1600	6.3872	6508.5800	6.5086	1.901	0.0000	0.0000
2025/08/06	R033	06/11/2025	10.33 Put	Bond Future	68.2300	0.0682	61.1300	0.0611	10.406	0.0000	0.0000
2025/08/06	R033	05/02/2026		Bond Future	9.1998	107.7513	9.1750	107.8824	0.269	0.0000	0.0000
2025/08/06	R033	05/02/2026	10.49 Call	Bond Future	6830.3000	6.8303	6945.0700	6.9451	1.680	0.0000	0.0000
2025/08/06	R033	05/02/2026	10.49 Put	Bond Future	288.8000	0.2888	272.4300	0.2724	5.668	0.0000	0.0000
2025/08/06	R033	07/05/2026		Bond Future	9.2877	104.6920	9.2615	104.8264	0.282	0.0000	0.0000
2025/08/06	R033	07/05/2026	10.38 Call	Bond Future	6059.2500	6.0593	6166.3400	6.1663	1.767	0.0000	0.0000
2025/08/06	R033	07/05/2026	10.38 Put	Bond Future	655.5000	0.6555	628.1800	0.6282	4.168	0.0000	0.0000
2025/08/06	R033	06/08/2026		Bond Future	9.3897	106.6021	9.3619	106.7400	0.296	0.0000	0.0000
2025/08/06	R033	06/08/2026	10.25 Call	Bond Future	5353.5400	5.3535	5451.9200	5.4519	1.838	0.0000	0.0000
2025/08/06	R033	06/08/2026	10.25 Put	Bond Future	1205.6800	1.2057	1166.1800	1.1662	3.276	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.90 Call	Bond Future	6930.5200	6.9305	6976.7800	6.9768	0.667	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/06	R035	07/08/2025	10.40 Call	Bond Future	4189.1000	4.1891	4235.3600	4.2354	1.104	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/06	R035	07/08/2025	11.30 Call	Bond Future	9044.1200	9.0441	9090.3800	9.0904	0.511	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
2025/08/06	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.08 Put	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.08 Call	Bond Future	2374.8600	2.3749	2420.6500	2.4207	1.928	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.58 Call	Bond Future	5189.0300	5.1890	5235.2900	5.2353	0.891	0.0000	0.0000
2025/08/06	R035	07/08/2025	11.34 Call	Bond Future	9251.7000	9.2517	9297.9600	9.2980	0.500	0.0000	0.0000
2025/08/06	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R035	07/08/2025		Bond Future	9.6737	99.0620	9.6659	99.1083	0.080	0.0000	0.0000
2025/08/06	R035	07/08/2025	12.65 Call	Bond Future	15690.2500	15.6903	15736.5100	15.7365	0.295	0.0000	0.0000
2025/08/06	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.20 Call	Bond Future	3060.5500	3.0606	3106.7900	3.1068	1.511	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.20 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/06	R035	07/08/2025	9.98 Call	Bond Future	1801.6800	1.8017	1843.7700	1.8438	2.336	0.0000	0.0000
2025/08/06	R035	07/08/2025	9.98 Put	Bond Future	4.3000	0.0043	0.1300	0.0001	96.977	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.35 Call	Bond Future	3908.7000	3.9087	3954.9600	3.9550	1.184	0.0000	0.0000
2025/08/06	R035	07/08/2025	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.30 Call	Bond Future	3614.1000	3.6141	3644.2700	3.6443	0.835	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.30 Put	Bond Future	563.0800	0.5631	545.6600	0.5457	3.094	0.0000	0.0000
2025/08/06	R035	06/11/2025		Bond Future	9.7633	96.3906	9.7551	96.4382	0.084	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.20 Call	Bond Future	7956.0800	7.9561	7999.7000	7.9997	0.548	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.20 Put	Bond Future	76.4800	0.0765	72.5100	0.0725	5.191	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.08 Put	Bond Future	872.9100	0.8729	849.9200	0.8499	2.634	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.08 Call	Bond Future	2689.3500	2.6894	2713.9500	2.7140	0.915	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.58 Put	Bond Future	311.8800	0.3119	300.2800	0.3003	3.719	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.58 Call	Bond Future	4902.7700	4.9028	4938.7600	4.9388	0.734	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.67 Call	Bond Future	10288.0300	10.2880	10334.1900	10.3342	0.449	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.67 Put	Bond Future	21.9700	0.0220	20.5400	0.0205	6.509	0.0000	0.0000
2025/08/06	R035	06/11/2025	9.91 Put	Bond Future	1202.8800	1.2029	1175.2200	1.1752	2.299	0.0000	0.0000
2025/08/06	R035	06/11/2025	9.91 Call	Bond Future	2050.1500	2.0502	2070.0800	2.0701	0.972	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.41 Put	Bond Future	448.3700	0.4484	433.4200	0.4334	3.334	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.41 Call	Bond Future	4108.4900	4.1085	4141.1300	4.1411	0.794	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.43 Call	Bond Future	9103.2100	9.1032	9148.2300	9.1482	0.495	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.43 Put	Bond Future	44.5700	0.0446	42.0000	0.0420	5.766	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.95 Call	Bond Future	11654.3000	11.6543	11701.2500	11.7013	0.403	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.95 Put	Bond Future	8.4500	0.0085	7.8100	0.0078	7.574	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.45 Call	Bond Future	9202.6500	9.2027	9247.7700	9.2478	0.490	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.45 Put	Bond Future	42.5100	0.0425	40.0400	0.0400	5.810	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.95 Put	Bond Future	136.3200	0.1363	130.0700	0.1301	4.585	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.95 Call	Bond Future	6709.5000	6.7095	6750.8400	6.7508	0.616	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
2025/08/06	R035	06/11/2025	10.44 Put	Bond Future	420.9900	0.4210	406.6700	0.4067	3.402	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.44 Call	Bond Future	4246.3000	4.2463	4279.5700	4.2796	0.784	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.94 Put	Bond Future	139.5100	0.1395	133.1400	0.1331	4.566	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.94 Call	Bond Future	6659.8900	6.6599	6701.1100	6.7011	0.619	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.99 Call	Bond Future	11847.7900	11.8478	11894.8200	11.8948	0.397	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.99 Put	Bond Future	7.3200	0.0073	6.7600	0.0068	7.650	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.50 Call	Bond Future	4525.2100	4.5252	4559.7000	4.5597	0.762	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.50 Put	Bond Future	370.7400	0.3707	357.6400	0.3576	3.533	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.15 Call	Bond Future	2972.9500	2.9730	2999.3900	2.9994	0.889	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.15 Put	Bond Future	761.3000	0.7613	740.1500	0.7402	2.778	0.0000	0.0000
2025/08/06	R035	06/11/2025	9.77 Put	Bond Future	1545.4200	1.5454	1513.8800	1.5139	2.041	0.0000	0.0000
2025/08/06	R035	06/11/2025	9.77 Call	Bond Future	1584.4500	1.5845	1600.5000	1.6005	1.013	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.00 Put	Bond Future	121.5900	0.1216	115.8600	0.1159	4.713	0.0000	0.0000
2025/08/06	R035	06/11/2025	11.00 Call	Bond Future	6958.1500	6.9582	7000.0100	7.0000	0.602	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.68 Call	Bond Future	5382.9100	5.3829	5420.6100	5.4206	0.700	0.0000	0.0000
2025/08/06	R035	06/11/2025	10.68 Put	Bond Future	250.4300	0.2504	240.5400	0.2405	3.949	0.0000	0.0000
2025/08/06	R035	05/02/2026	11.17 Call	Bond Future	7445.3300	7.4453	7485.0100	7.4850	0.533	0.0000	0.0000
2025/08/06	R035	05/02/2026	11.17 Put	Bond Future	375.5700	0.3756	366.5200	0.3665	2.410	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.67 Call	Bond Future	5214.4300	5.2144	5248.0700	5.2481	0.645	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.67 Put	Bond Future	751.8700	0.7519	736.7800	0.7368	2.007	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.17 Put	Bond Future	1459.4500	1.4595	1435.9500	1.4360	1.610	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.17 Call	Bond Future	3210.0100	3.2100	3235.2400	3.2352	0.786	0.0000	0.0000
2025/08/06	R035	05/02/2026	11.00 Put	Bond Future	476.6900	0.4767	465.8500	0.4659	2.274	0.0000	0.0000
2025/08/06	R035	05/02/2026	11.00 Call	Bond Future	6671.4800	6.6715	6709.3700	6.7094	0.568	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.44 Put	Bond Future	1024.9800	1.0250	1006.2900	1.0063	1.823	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.44 Call	Bond Future	4253.3200	4.2533	4283.3600	4.2834	0.706	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.94 Put	Bond Future	518.3200	0.5183	506.7900	0.5068	2.224	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.94 Call	Bond Future	6401.4900	6.4015	6438.6900	6.4387	0.581	0.0000	0.0000
2025/08/06	R035	05/02/2026	12.44 Call	Bond Future	13291.3900	13.2914	13338.6100	13.3386	0.355	0.0000	0.0000
2025/08/06	R035	05/02/2026	12.44 Put	Bond Future	40.1100	0.0401	38.6000	0.0386	3.765	0.0000	0.0000
2025/08/06	R035	05/02/2026		Bond Future	9.8575	98.1922	9.8489	98.2409	0.087	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.79 Call	Bond Future	5735.6000	5.7356	5770.9100	5.7709	0.616	0.0000	0.0000
2025/08/06	R035	05/02/2026	10.79 Put	Bond Future	637.9300	0.6379	624.5100	0.6245	2.104	0.0000	0.0000
2025/08/06	R035	07/05/2026		Bond Future	9.9554	95.4970	9.9463	95.5474	0.091	0.0000	0.0000
2025/08/06	R035	07/05/2026	10.86 Call	Bond Future	5912.2200	5.9122	5946.4800	5.9465	0.579	0.0000	0.0000
2025/08/06	R035	07/05/2026	10.86 Put	Bond Future	1075.4800	1.0755	1059.3900	1.0594	1.496	0.0000	0.0000
2025/08/06	R035	06/08/2026		Bond Future	10.0670	97.2404	10.0574	97.2925	0.096	0.0000	0.0000
2025/08/06	R035	06/08/2026	11.06 Call	Bond Future	6442.4600	6.4425	6478.1600	6.4782	0.554	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	
2025/08/06	R035	06/08/2026	11.06 Put	Bond Future	1282.8600	1.2829	1266.3800	1.2664	1.285	0.0000	0.0000
2025/08/06	R038	07/08/2025		Bond Future	10.3044	107.9360	10.3011	107.9598	0.032	0.0000	0.0000
2025/08/06	R038	07/08/2025	11.24 Call	Bond Future	6415.3500	6.4154	6439.1900	6.4392	0.372	0.0000	0.0000
2025/08/06	R038	07/08/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R038	06/11/2025		Bond Future	10.4070	104.4472	10.4035	104.4719	0.034	0.0000	0.0000
2025/08/06	R038	06/11/2025	11.24 Call	Bond Future	5968.7600	5.9688	5984.4700	5.9845	0.263	0.0000	0.0000
2025/08/06	R038	06/11/2025	11.24 Put	Bond Future	341.0400	0.3410	332.0500	0.3321	2.636	0.0000	0.0000
2025/08/06	R038	06/11/2025	12.33 Call	Bond Future	12365.1200	12.3651	12388.5500	12.3886	0.189	0.0000	0.0000
2025/08/06	R038	06/11/2025	12.33 Put	Bond Future	24.9700	0.0250	23.7000	0.0237	5.086	0.0000	0.0000
2025/08/06	R038	06/11/2025	10.98 Put	Bond Future	598.6900	0.5987	585.9100	0.5859	2.135	0.0000	0.0000
2025/08/06	R038	06/11/2025	10.98 Call	Bond Future	4518.5000	4.5185	4530.4200	4.5304	0.264	0.0000	0.0000
2025/08/06	R038	05/02/2026		Bond Future	10.5126	106.3991	10.5089	106.4246	0.035	0.0000	0.0000
2025/08/06	R038	05/02/2026	11.44 Call	Bond Future	6924.9600	6.9250	6940.1000	6.9401	0.219	0.0000	0.0000
2025/08/06	R038	05/02/2026	11.44 Put	Bond Future	811.0900	0.8111	800.7300	0.8007	1.277	0.0000	0.0000
2025/08/06	R038	07/05/2026		Bond Future	10.6272	102.8736	10.6233	102.9003	0.037	0.0000	0.0000
2025/08/06	R038	07/05/2026	11.40 Call	Bond Future	6511.5400	6.5115	6525.9300	6.5259	0.221	0.0000	0.0000
2025/08/06	R038	07/05/2026	11.40 Put	Bond Future	1487.2100	1.4872	1474.8900	1.4749	0.828	0.0000	0.0000
2025/08/06	R038	06/08/2026		Bond Future	10.7534	104.7500	10.7491	104.7782	0.040	0.0000	0.0000
2025/08/06	R038	06/08/2026	11.77 Call	Bond Future	8084.0000	8.0840	8100.4800	8.1005	0.204	0.0000	0.0000
2025/08/06	R038	06/08/2026	11.77 Put	Bond Future	1690.9000	1.6909	1679.1700	1.6792	0.694	0.0000	0.0000
2025/08/06	R053	07/08/2025		Bond Future	10.7791	111.6424	10.7860	111.5777	0.064	0.0000	0.0000
2025/08/06	R053	07/08/2025	13.17 Call	Bond Future	18808.3400	18.8083	18743.6200	18.7436	0.344	0.0000	0.0000
2025/08/06	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R053	06/11/2025		Bond Future	10.8736	107.8439	10.8807	107.7785	0.065	0.0000	0.0000
2025/08/06	R053	06/11/2025	11.76 Call	Bond Future	8062.9000	8.0629	7997.8300	7.9978	0.807	0.0000	0.0000
2025/08/06	R053	06/11/2025	11.76 Put	Bond Future	433.2800	0.4333	433.6400	0.4336	0.083	0.0000	0.0000
2025/08/06	R053	05/02/2026		Bond Future	10.9699	109.8594	10.9773	109.7930	0.067	0.0000	0.0000
2025/08/06	R053	05/02/2026	11.49 Call	Bond Future	6436.4700	6.4365	6380.9800	6.3810	0.862	0.0000	0.0000
2025/08/06	R053	05/02/2026	11.49 Put	Bond Future	1910.8800	1.9109	1921.7500	1.9218	0.569	0.0000	0.0000
2025/08/06	R053	07/05/2026		Bond Future	11.0726	106.0203	11.0801	105.9536	0.068	0.0000	0.0000
2025/08/06	R053	07/05/2026	11.69 Call	Bond Future	7677.6300	7.6776	7623.7500	7.6238	0.702	0.0000	0.0000
2025/08/06	R053	07/05/2026	11.69 Put	Bond Future	2432.4800	2.4325	2445.3300	2.4453	0.528	0.0000	0.0000
2025/08/06	R053	06/08/2026		Bond Future	11.1836	107.9540	11.1913	107.8871	0.069	0.0000	0.0000
2025/08/06	R053	06/08/2026	12.28 Call	Bond Future	11043.1000	11.0431	10986.1500	10.9862	0.516	0.0000	0.0000
2025/08/06	R053	06/08/2026	12.28 Put	Bond Future	2200.3900	2.2004	2210.3700	2.2104	0.454	0.0000	0.0000
2025/08/06	R186	07/08/2025		Bond Future	7.6614	105.0677	7.6503	105.0821	0.145	0.0000	0.0000
2025/08/06	R186	07/08/2025	9.68 Call	Bond Future	2580.5300	2.5805	2594.9700	2.5950	0.560	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
2025/08/06	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R186	07/08/2025	10.25 Call	Bond Future	3292.8800	3.2929	3307.3200	3.3073	0.439	0.0000	0.0000
2025/08/06	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R186	07/08/2025	9.22 Call	Bond Future	2000.4600	2.0005	2014.9000	2.0149	0.722	0.0000	0.0000
2025/08/06	R186	06/11/2025		Bond Future	7.6993	107.0097	7.6851	107.0249	0.185	0.0000	0.0000
2025/08/06	R186	06/11/2025	8.13 Call	Bond Future	500.4300	0.5004	512.5600	0.5126	2.424	0.0000	0.0000
2025/08/06	R186	06/11/2025	8.13 Put	Bond Future	41.6400	0.0416	38.5700	0.0386	7.373	0.0000	0.0000
2025/08/06	R186	05/02/2026		Bond Future	7.7407	103.7046	7.7219	103.7204	0.244	0.0000	0.0000
2025/08/06	R186	05/02/2026	8.43 Call	Bond Future	646.3200	0.6463	658.5100	0.6585	1.886	0.0000	0.0000
2025/08/06	R186	05/02/2026	8.43 Put	Bond Future	74.0600	0.0741	70.5200	0.0705	4.780	0.0000	0.0000
2025/08/06	R186	07/05/2026		Bond Future	7.8720	105.6143	7.8438	105.6311	0.359	0.0000	0.0000
2025/08/06	R186	07/05/2026	8.69 Call	Bond Future	564.6700	0.5647	577.4800	0.5775	2.269	0.0000	0.0000
2025/08/06	R186	07/05/2026	8.69 Put	Bond Future	80.3100	0.0803	76.3300	0.0763	4.956	0.0000	0.0000
2025/08/06	R186	06/08/2026		Bond Future	8.2120	102.2368	8.1612	102.2549	0.618	0.0000	0.0000
2025/08/06	R186	06/08/2026	8.57 Call	Bond Future	248.9100	0.2489	259.9100	0.2599	4.419	0.0000	0.0000
2025/08/06	R186	06/08/2026	8.57 Put	Bond Future	121.4500	0.1215	114.3600	0.1144	5.838	0.0000	0.0000
2025/08/06	R202	07/08/2025		Bond Future	268.8930	268.8930	269.2693	269.2693	0.140	0.0000	0.0000
2025/08/06	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R202	07/08/2025	271.60 Put	Bond Future	2706.9700	2.7070	2330.7200	2.3307	13.899	0.0000	0.0000
2025/08/06	R202	06/11/2025		Bond Future	273.9301	273.9301	274.3146	274.3146	0.140	0.0000	0.0000
2025/08/06	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R202	06/11/2025	275.64 Put	Bond Future	1709.9500	1.7100	1325.3800	1.3254	22.490	0.0000	0.0000
2025/08/06	R202	05/02/2026		Bond Future	273.7791	273.7791	274.1719	274.1719	0.143	0.0000	0.0000
2025/08/06	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R202	05/02/2026	277.82 Put	Bond Future	4040.9000	4.0409	3648.0800	3.6481	9.721	0.0000	0.0000
2025/08/06	R202	07/05/2026		Bond Future	278.8869	278.8869	279.2891	279.2891	0.144	0.0000	0.0000
2025/08/06	R202	07/05/2026	277.55 Call	Bond Future	1336.8900	1.3369	1739.0500	1.7391	30.082	0.0000	0.0000
2025/08/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R202	06/08/2026		Bond Future	278.6196	278.6196	279.0317	279.0317	0.148	0.0000	0.0000
2025/08/06	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	171.6600	0.1717	100.000	0.0000	0.0000
2025/08/06	R202	06/08/2026	278.86 Put	Bond Future	240.4000	0.2404	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/06	R209	07/08/2025		Bond Future	9.9637	78.2544	9.9559	78.2966	0.078	0.0000	0.0000
2025/08/06	R209	07/08/2025	12.68 Call	Bond Future	12976.1200	12.9761	13018.3200	13.0183	0.325	0.0000	0.0000
2025/08/06	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R209	06/11/2025		Bond Future	10.0510	76.5491	10.0429	76.5925	0.081	0.0000	0.0000
2025/08/06	R209	06/11/2025	11.27 Call	Bond Future	6242.3500	6.2424	6280.1100	6.2801	0.605	0.0000	0.0000
2025/08/06	R209	06/11/2025	11.27 Put	Bond Future	122.4500	0.1225	116.8600	0.1169	4.565	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
2025/08/06	R209	05/02/2026		Bond Future	10.1408	77.9798	10.1323	78.0242	0.084	0.0000
2025/08/06	R209	05/02/2026	10.93 Call	Bond Future	4744.6400	4.7446	4774.3600	4.7744	0.626	0.0000
2025/08/06	R209	05/02/2026	10.93 Put	Bond Future	776.6900	0.7767	762.0300	0.7620	1.887	0.0000
2025/08/06	R209	07/05/2026		Bond Future	10.2387	76.2644	10.2298	76.3102	0.087	0.0000
2025/08/06	R209	07/05/2026	11.07 Call	Bond Future	5180.6600	5.1807	5210.8600	5.2109	0.583	0.0000
2025/08/06	R209	07/05/2026	11.07 Put	Bond Future	1086.0800	1.0861	1070.5600	1.0706	1.429	0.0000
2025/08/06	R209	06/08/2026		Bond Future	10.3474	77.6564	10.3380	77.7037	0.091	0.0000
2025/08/06	R209	06/08/2026	11.39 Call	Bond Future	6207.7100	6.2077	6240.1000	6.2401	0.522	0.0000
2025/08/06	R209	06/08/2026	11.39 Put	Bond Future	1217.8300	1.2178	1202.9300	1.2029	1.223	0.0000
2025/08/06	R210	07/08/2025		Bond Future	251.1833	251.1833	251.1672	251.1672	0.006	0.0000
2025/08/06	R210	07/08/2025	248.44 Call	Bond Future	2743.3200	2.7433	2727.1600	2.7272	0.589	0.0000
2025/08/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R210	06/11/2025		Bond Future	252.4625	252.4625	252.4472	252.4472	0.006	0.0000
2025/08/06	R210	06/11/2025	252.14 Call	Bond Future	322.4500	0.3225	307.2100	0.3072	4.726	0.0000
2025/08/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R210	05/02/2026		Bond Future	257.2417	257.2417	257.2269	257.2269	0.006	0.0000
2025/08/06	R210	05/02/2026	253.10 Call	Bond Future	4141.7200	4.1417	4126.8500	4.1269	0.359	0.0000
2025/08/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R210	07/05/2026		Bond Future	258.5605	258.5605	258.5473	258.5473	0.005	0.0000
2025/08/06	R210	07/05/2026	255.40 Call	Bond Future	3160.5000	3.1605	3147.2900	3.1473	0.418	0.0000
2025/08/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R210	06/08/2026		Bond Future	263.3441	263.3441	263.3331	263.3331	0.004	0.0000
2025/08/06	R210	06/08/2026	259.84 Call	Bond Future	3504.1100	3.5041	3493.1300	3.4931	0.313	0.0000
2025/08/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R213	07/08/2025		Bond Future	8.5224	96.5078	8.5006	96.5989	0.256	0.0000
2025/08/06	R213	07/08/2025	11.66 Call	Bond Future	12040.7100	12.0407	12131.7800	12.1318	0.756	0.0000
2025/08/06	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/06	R213	06/11/2025		Bond Future	8.5840	94.7404	8.5608	94.8336	0.270	0.0000
2025/08/06	R213	06/11/2025	10.05 Call	Bond Future	5698.4700	5.6985	5788.6300	5.7886	1.582	0.0000
2025/08/06	R213	06/11/2025	10.05 Put	Bond Future	27.7100	0.0277	24.6700	0.0247	10.971	0.0000
2025/08/06	R213	05/02/2026		Bond Future	8.6492	96.5112	8.6246	96.6063	0.285	0.0000
2025/08/06	R213	05/02/2026	9.89 Call	Bond Future	4863.2200	4.8632	4945.8300	4.9458	1.699	0.0000
2025/08/06	R213	05/02/2026	9.89 Put	Bond Future	222.2400	0.2222	209.7200	0.2097	5.634	0.0000
2025/08/06	R213	07/05/2026		Bond Future	8.7205	94.7368	8.6941	94.8344	0.302	0.0000
2025/08/06	R213	07/05/2026	9.80 Call	Bond Future	4390.1100	4.3901	4467.2100	4.4672	1.756	0.0000
2025/08/06	R213	07/05/2026	9.80 Put	Bond Future	498.0800	0.4981	477.5600	0.4776	4.120	0.0000
2025/08/06	R213	06/08/2026		Bond Future	8.8090	96.4669	8.7806	96.5672	0.322	0.0000
2025/08/06	R213	06/08/2026	9.69 Call	Bond Future	3837.5900	3.8376	3910.2700	3.9103	1.894	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
2025/08/06	R213	06/08/2026	9.69 Put	Bond Future	786.8700	0.7869	759.2400	0.7592	3.511	0.0000	0.0000
2025/08/06	R214	07/08/2025		Bond Future	10.5639	72.1964	10.5610	72.2134	0.028	0.0000	0.0000
2025/08/06	R214	07/08/2025	12.97 Call	Bond Future	12109.3600	12.1094	12126.4100	12.1264	0.141	0.0000	0.0000
2025/08/06	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R214	06/11/2025		Bond Future	10.6565	70.2333	10.6534	70.2510	0.029	0.0000	0.0000
2025/08/06	R214	06/11/2025	11.64 Call	Bond Future	5521.3000	5.5213	5533.0100	5.5330	0.212	0.0000	0.0000
2025/08/06	R214	06/11/2025	11.64 Put	Bond Future	220.3800	0.2204	214.3700	0.2144	2.727	0.0000	0.0000
2025/08/06	R214	05/02/2026		Bond Future	10.7527	71.5460	10.7495	71.5642	0.030	0.0000	0.0000
2025/08/06	R214	05/02/2026	11.26 Call	Bond Future	3963.2300	3.9632	3970.3000	3.9703	0.178	0.0000	0.0000
2025/08/06	R214	05/02/2026	11.26 Put	Bond Future	1192.3500	1.1924	1181.2400	1.1812	0.932	0.0000	0.0000
2025/08/06	R214	07/05/2026		Bond Future	10.8506	69.5652	10.8472	69.5843	0.032	0.0000	0.0000
2025/08/06	R214	07/05/2026	11.53 Call	Bond Future	4988.5000	4.9885	4997.6500	4.9977	0.183	0.0000	0.0000
2025/08/06	R214	07/05/2026	11.53 Put	Bond Future	1366.7200	1.3667	1356.7900	1.3568	0.727	0.0000	0.0000
2025/08/06	R214	06/08/2026		Bond Future	10.9585	70.8352	10.9548	70.8553	0.034	0.0000	0.0000
2025/08/06	R214	06/08/2026	11.97 Call	Bond Future	6581.4100	6.5814	6592.7900	6.5928	0.173	0.0000	0.0000
2025/08/06	R214	06/08/2026	11.97 Put	Bond Future	1372.0700	1.3721	1363.3100	1.3633	0.638	0.0000	0.0000
2025/08/06	R248	07/08/2025		Bond Future	10.8592	86.2785	10.8711	86.1941	0.109	0.0000	0.0000
2025/08/06	R248	07/08/2025	13.21 Call	Bond Future	14244.5300	14.2445	14160.0800	14.1601	0.593	0.0000	0.0000
2025/08/06	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	R248	06/11/2025		Bond Future	10.9573	83.4343	10.9695	83.3487	0.112	0.0000	0.0000
2025/08/06	R248	06/11/2025	11.74 Call	Bond Future	5633.7400	5.6337	5554.4400	5.5544	1.408	0.0000	0.0000
2025/08/06	R248	06/11/2025	11.74 Put	Bond Future	441.7200	0.4417	448.0000	0.4480	1.422	0.0000	0.0000
2025/08/06	R248	05/02/2026		Bond Future	11.0593	84.9936	11.0719	84.9067	0.114	0.0000	0.0000
2025/08/06	R248	05/02/2026	11.46 Call	Bond Future	4323.0700	4.3231	4258.3700	4.2584	1.497	0.0000	0.0000
2025/08/06	R248	05/02/2026	11.46 Put	Bond Future	1636.9500	1.6370	1659.1900	1.6592	1.359	0.0000	0.0000
2025/08/06	R248	07/05/2026		Bond Future	11.1625	82.1187	11.1755	82.0307	0.116	0.0000	0.0000
2025/08/06	R248	07/05/2026	11.72 Call	Bond Future	5593.6700	5.5937	5528.0500	5.5281	1.173	0.0000	0.0000
2025/08/06	R248	07/05/2026	11.72 Put	Bond Future	1955.2700	1.9553	1977.6400	1.9776	1.144	0.0000	0.0000
2025/08/06	R248	06/08/2026		Bond Future	11.2759	83.6174	11.2893	83.5286	0.118	0.0000	0.0000
2025/08/06	R248	06/08/2026	12.37 Call	Bond Future	8412.2100	8.4122	8340.0900	8.3401	0.857	0.0000	0.0000
2025/08/06	R248	06/08/2026	12.37 Put	Bond Future	1644.0200	1.6440	1660.6700	1.6607	1.013	0.0000	0.0000
2025/08/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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