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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2025 TO 07/08/2025

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
2025/08/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/07	2029	07/08/2025		Bond Future	139.5698	139.5698	139.8060	0.169	0.0000	0.0000
2025/08/07	2029	07/08/2025	137.41 Call	Bond Future	2159.8200	2.1598	2396.0400	10.937	0.0000	0.0000
2025/08/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2029	06/11/2025		Bond Future	140.7466	140.7466	140.9875	0.171	0.0000	0.0000
2025/08/07	2029	06/11/2025	139.79 Call	Bond Future	956.6400	0.9566	1197.5100	25.179	0.0000	0.0000
2025/08/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/07	2029	05/02/2026		Bond Future	143.4115	143.4115	143.6570	0.171	0.0000	0.0000
2025/08/07	2029	05/02/2026	140.11 Call	Bond Future	3301.4800	3.3015	3547.0000	7.437	0.0000	0.0000
2025/08/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2029	07/05/2026		Bond Future	144.6271	144.6271	144.8776	0.173	0.0000	0.0000
2025/08/07	2029	07/05/2026	141.82 Call	Bond Future	2807.1100	2.8071	3057.5800	3.0576	8.923	0.0000
2025/08/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2029	06/08/2026		Bond Future	147.3047	147.3047	147.5602	0.173	0.0000	0.0000
2025/08/07	2029	06/08/2026	144.10 Call	Bond Future	3204.6900	3.2047	3460.2400	3.4602	7.974	0.0000
2025/08/07	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	8.72 Call	Bond Future	1953.8700	1.9539	2065.6100	2.0656	5.719	0.0000
2025/08/07	2030	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	9.22 Call	Bond Future	3722.5900	3.7226	3834.3300	3.8343	3.002	0.0000
2025/08/07	2030	07/08/2025	9.81 Call	Bond Future	5759.2000	5.7592	5870.9400	5.8709	1.940	0.0000
2025/08/07	2030	07/08/2025	9.81 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	12.12 Call	Bond Future	13236.1500	13.2362	13347.8900	13.3479	0.844	0.0000
2025/08/07	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	07/08/2025	10.48 Call	Bond Future	8007.6100	8.0076	8119.3500	8.1194	1.395	0.0000
2025/08/07	2030	07/08/2025		Bond Future	8.1805	99.5919	8.1500	99.7036	0.372	0.0000
2025/08/07	2030	07/08/2025	11.11 Call	Bond Future	10061.3200	10.0613	10173.0600	10.1731	1.111	0.0000
2025/08/07	2030	07/08/2025	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2030	06/11/2025		Bond Future	8.2242	101.4332	8.1970	101.5284	0.332	0.0000
2025/08/07	2030	06/11/2025	9.54 Call	Bond Future	4489.4900	4.4895	4581.6900	4.5817	2.054	0.0000
2025/08/07	2030	06/11/2025	9.54 Put	Bond Future	23.4300	0.0234	20.3700	0.0204	13.060	0.0000
2025/08/07	2030	06/11/2025	8.72 Put	Bond Future	245.1900	0.2452	223.1900	0.2232	8.973	0.0000
2025/08/07	2030	06/11/2025	8.72 Call	Bond Future	1957.6600	1.9577	2030.9200	2.0309	3.742	0.0000
2025/08/07	2030	06/11/2025	9.22 Put	Bond Future	60.8800	0.0609	53.8500	0.0539	11.547	0.0000
2025/08/07	2030	06/11/2025	9.22 Call	Bond Future	3463.8700	3.4639	3552.1000	3.5521	2.547	0.0000
2025/08/07	2030	06/11/2025	10.08 Call	Bond Future	6231.7300	6.2317	6326.3100	6.3263	1.518	0.0000
2025/08/07	2030	06/11/2025	10.08 Put	Bond Future	4.3900	0.0044	3.7100	0.0037	15.490	0.0000
2025/08/07	2030	05/02/2026		Bond Future	8.2691	99.3211	8.2398	99.4182	0.355	0.0000
2025/08/07	2030	05/02/2026	9.49 Call	Bond Future	4117.1700	4.1172	4202.3800	4.2024	2.070	0.0000
2025/08/07	2030	05/02/2026	9.49 Put	Bond Future	174.9400	0.1749	163.0400	0.1630	6.802	0.0000
2025/08/07	2030	07/05/2026		Bond Future	8.3376	101.1507	8.3059	101.2499	0.380	0.0000
2025/08/07	2030	07/05/2026	9.39 Call	Bond Future	3635.3200	3.6353	3713.9600	3.7140	2.163	0.0000
2025/08/07	2030	07/05/2026	9.39 Put	Bond Future	412.0900	0.4121	391.6000	0.3916	4.972	0.0000
2025/08/07	2030	06/08/2026		Bond Future	8.4288	98.9893	8.3943	99.0906	0.410	0.0000

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
2025/08/07	2030	06/08/2026	9.22 Call	Bond Future		2987.1100	2.9871	3059.0000	3.0590	2.407	0.0000	0.0000
2025/08/07	2030	06/08/2026	9.22 Put	Bond Future		701.4700	0.7015	672.0900	0.6721	4.188	0.0000	0.0000
2025/08/07	2031	07/08/2025		Bond Future		108.0754	108.0754	108.2300	108.2300	0.143	0.0000	0.0000
2025/08/07	2031	07/08/2025	107.65 Call	Bond Future		425.4100	0.4254	579.9700	0.5800	36.332	0.0000	0.0000
2025/08/07	2031	07/08/2025	107.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2031	06/11/2025		Bond Future		110.1004	110.1004	110.0992	110.0992	0.001	0.0000	0.0000
2025/08/07	2031	06/11/2025	109.69 Call	Bond Future		493.7400	0.4937	491.7700	0.4918	0.399	0.0000	0.0000
2025/08/07	2031	06/11/2025	109.69 Put	Bond Future		83.3100	0.0833	82.6200	0.0826	0.828	0.0000	0.0000
2025/08/07	2031	05/02/2026		Bond Future		109.7998	109.7998	109.7986	109.7986	0.001	0.0000	0.0000
2025/08/07	2031	05/02/2026	111.76 Call	Bond Future		2.5700	0.0026	2.5000	0.0025	2.724	0.0000	0.0000
2025/08/07	2031	05/02/2026	111.76 Put	Bond Future		1962.8000	1.9628	1963.9500	1.9640	0.059	0.0000	0.0000
2025/08/07	2031	07/05/2026		Bond Future		111.8487	111.8487	111.8477	111.8477	0.001	0.0000	0.0000
2025/08/07	2031	07/05/2026	113.84 Call	Bond Future		1.2100	0.0012	1.1900	0.0012	1.653	0.0000	0.0000
2025/08/07	2031	07/05/2026	113.84 Put	Bond Future		1992.5400	1.9925	1993.5300	1.9935	0.050	0.0000	0.0000
2025/08/07	2031	06/08/2026		Bond Future		111.4927	111.4927	111.4919	111.4919	0.001	0.0000	0.0000
2025/08/07	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2031	06/08/2026	113.81 Put	Bond Future		2317.2800	2.3173	2318.0900	2.3181	0.035	0.0000	0.0000
2025/08/07	2032	07/08/2025	9.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2032	07/08/2025	9.40 Call	Bond Future		2544.5900	2.5446	2717.8600	2.7179	6.809	0.0000	0.0000
2025/08/07	2032	07/08/2025	9.90 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2032	07/08/2025	9.90 Call	Bond Future		4850.4400	4.8504	5023.7100	5.0237	3.572	0.0000	0.0000
2025/08/07	2032	07/08/2025	10.59 Call	Bond Future		7917.2700	7.9173	8090.5400	8.0905	2.189	0.0000	0.0000
2025/08/07	2032	07/08/2025	10.59 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2032	07/08/2025		Bond Future		8.8657	99.9639	8.8300	100.1372	0.403	0.0000	0.0000
2025/08/07	2032	07/08/2025	12.01 Call	Bond Future		13832.5900	13.8326	14005.8600	14.0059	1.253	0.0000	0.0000
2025/08/07	2032	07/08/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2032	06/11/2025		Bond Future		8.9361	97.6518	8.9090	97.7791	0.303	0.0000	0.0000
2025/08/07	2032	06/11/2025	10.42 Call	Bond Future		6692.0800	6.6921	6815.0700	6.8151	1.838	0.0000	0.0000
2025/08/07	2032	06/11/2025	10.42 Put	Bond Future		36.1400	0.0361	31.8500	0.0319	11.871	0.0000	0.0000
2025/08/07	2032	06/11/2025	9.40 Put	Bond Future		456.9300	0.4569	421.8100	0.4218	7.686	0.0000	0.0000
2025/08/07	2032	06/11/2025	9.40 Call	Bond Future		2602.0300	2.6020	2694.1900	2.6942	3.542	0.0000	0.0000
2025/08/07	2032	06/11/2025	9.90 Put	Bond Future		139.2800	0.1393	125.6500	0.1257	9.786	0.0000	0.0000
2025/08/07	2032	06/11/2025	9.90 Call	Bond Future		4530.1700	4.5302	4643.8200	4.6438	2.509	0.0000	0.0000
2025/08/07	2032	06/11/2025	10.89 Call	Bond Future		8652.1900	8.6522	8778.2300	8.7782	1.457	0.0000	0.0000
2025/08/07	2032	06/11/2025	10.89 Put	Bond Future		8.8700	0.0089	7.6300	0.0076	13.980	0.0000	0.0000
2025/08/07	2032	05/02/2026		Bond Future		9.0093	99.4772	8.9807	99.6069	0.317	0.0000	0.0000
2025/08/07	2032	05/02/2026	10.16 Call	Bond Future		5377.3900	5.3774	5487.3300	5.4873	2.044	0.0000	0.0000
2025/08/07	2032	05/02/2026	10.16 Put	Bond Future		330.6400	0.3306	310.8700	0.3109	5.979	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
2025/08/07	2032	07/05/2026		Bond Future	9.0937	97.1499	9.0635	97.2822	0.332	0.0000	0.0000
2025/08/07	2032	07/05/2026	10.14 Call	Bond Future	5107.6500	5.1077	5210.7300	5.2107	2.018	0.0000	0.0000
2025/08/07	2032	07/05/2026	10.14 Put	Bond Future	661.2300	0.6612	631.9900	0.6320	4.422	0.0000	0.0000
2025/08/07	2032	06/08/2026		Bond Future	9.1937	98.9239	9.1616	99.0589	0.348	0.0000	0.0000
2025/08/07	2032	06/08/2026	10.12 Call	Bond Future	4760.2000	4.7602	4858.9700	4.8590	2.075	0.0000	0.0000
2025/08/07	2032	06/08/2026	10.12 Put	Bond Future	953.7400	0.9537	917.4400	0.9174	3.806	0.0000	0.0000
2025/08/07	2033	07/08/2025		Bond Future	130.3524	130.3524	130.8375	130.8375	0.372	0.0000	0.0000
2025/08/07	2033	07/08/2025	128.65 Call	Bond Future	1702.3800	1.7024	2187.5000	2.1875	28.497	0.0000	0.0000
2025/08/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2033	06/11/2025		Bond Future	131.2567	131.2567	131.3463	131.3463	0.068	0.0000	0.0000
2025/08/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2033	06/11/2025	133.14 Put	Bond Future	1883.3100	1.8833	1793.7300	1.7937	4.757	0.0000	0.0000
2025/08/07	2033	05/02/2026		Bond Future	133.7419	133.7419	133.8333	133.8333	0.068	0.0000	0.0000
2025/08/07	2033	05/02/2026	132.88 Call	Bond Future	861.8600	0.8619	953.2900	0.9533	10.608	0.0000	0.0000
2025/08/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2033	07/05/2026		Bond Future	134.6753	134.6753	134.7687	134.7687	0.069	0.0000	0.0000
2025/08/07	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2033	07/05/2026	135.16 Put	Bond Future	484.7300	0.4847	391.3300	0.3913	19.268	0.0000	0.0000
2025/08/07	2033	06/08/2026		Bond Future	137.1687	137.1687	137.2643	137.2643	0.070	0.0000	0.0000
2025/08/07	2033	06/08/2026	134.25 Call	Bond Future	2918.7000	2.9187	3014.2600	3.0143	3.274	0.0000	0.0000
2025/08/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.50 Put	Bond Future	0.9800	0.0010	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.50 Call	Bond Future	1749.5700	1.7496	1877.6000	1.8776	7.318	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.00 Call	Bond Future	4662.7700	4.6628	4791.7800	4.7918	2.767	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.83 Call	Bond Future	9206.7600	9.2068	9335.7700	9.3358	1.401	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.45 Call	Bond Future	7170.3200	7.1703	7299.3300	7.2993	1.799	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	12.17 Call	Bond Future	10968.5100	10.9685	11097.5200	11.0975	1.176	0.0000	0.0000
2025/08/07	2037	07/08/2025	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.42 Call	Bond Future	7006.4300	7.0064	7135.4400	7.1354	1.841	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.55 Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.55 Call	Bond Future	2046.4800	2.0465	2175.2800	2.1753	6.294	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.64 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.64 Call	Bond Future	2578.5500	2.5786	2707.5500	2.7076	5.003	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.82 Call	Bond Future	9154.0900	9.1541	9283.1000	9.2831	1.409	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
2025/08/07	2037	07/08/2025	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.07 Call	Bond Future	5059.8600	5.0599	5188.8700	5.1889	2.550	0.0000	0.0000
2025/08/07	2037	07/08/2025	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.34 Put	Bond Future	40.7900	0.0408	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2037	07/08/2025	10.34 Call	Bond Future	827.2200	0.8272	915.4400	0.9154	10.665	0.0000	0.0000
2025/08/07	2037	07/08/2025		Bond Future	10.2110	88.8625	10.1900	88.9915	0.206	0.0000	0.0000
2025/08/07	2037	07/08/2025	13.01 Call	Bond Future	15089.9200	15.0899	15218.9300	15.2189	0.855	0.0000	0.0000
2025/08/07	2037	07/08/2025	13.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2037	06/11/2025		Bond Future	10.3057	90.5054	10.2839	90.6369	0.212	0.0000	0.0000
2025/08/07	2037	06/11/2025	11.63 Call	Bond Future	7605.6700	7.6057	7727.9900	7.7280	1.608	0.0000	0.0000
2025/08/07	2037	06/11/2025	11.63 Put	Bond Future	107.0000	0.1070	97.7800	0.0978	8.617	0.0000	0.0000
2025/08/07	2037	06/11/2025	10.50 Put	Bond Future	1139.7800	1.1398	1081.8300	1.0818	5.084	0.0000	0.0000
2025/08/07	2037	06/11/2025	10.50 Call	Bond Future	2298.6400	2.2986	2372.2300	2.3722	3.201	0.0000	0.0000
2025/08/07	2037	06/11/2025	11.00 Put	Bond Future	423.6000	0.4236	395.4100	0.3954	6.655	0.0000	0.0000
2025/08/07	2037	06/11/2025	11.00 Call	Bond Future	4469.9400	4.4699	4573.2900	4.5733	2.312	0.0000	0.0000
2025/08/07	2037	06/11/2025	12.16 Call	Bond Future	10283.4900	10.2835	10411.7800	10.4118	1.248	0.0000	0.0000
2025/08/07	2037	06/11/2025	12.16 Put	Bond Future	31.9200	0.0319	28.6700	0.0287	10.182	0.0000	0.0000
2025/08/07	2037	05/02/2026	12.27 Call	Bond Future	10326.4300	10.3264	10449.6400	10.4496	1.193	0.0000	0.0000
2025/08/07	2037	05/02/2026	12.27 Put	Bond Future	209.1600	0.2092	198.3100	0.1983	5.187	0.0000	0.0000
2025/08/07	2037	05/02/2026	10.90 Put	Bond Future	1275.5600	1.2756	1228.8600	1.2289	3.661	0.0000	0.0000
2025/08/07	2037	05/02/2026	10.90 Call	Bond Future	4132.2400	4.1322	4219.6000	4.2196	2.114	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.86 Call	Bond Future	8402.4700	8.4025	8519.2000	8.5192	1.389	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.86 Put	Bond Future	364.3000	0.3643	346.9700	0.3470	4.757	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.36 Call	Bond Future	6102.5600	6.1026	6206.9200	6.2069	1.710	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.36 Put	Bond Future	706.5500	0.7066	676.8500	0.6769	4.204	0.0000	0.0000
2025/08/07	2037	05/02/2026	10.65 Put	Bond Future	1737.4600	1.7375	1679.1500	1.6792	3.356	0.0000	0.0000
2025/08/07	2037	05/02/2026	10.65 Call	Bond Future	3168.5800	3.1686	3244.3300	3.2443	2.391	0.0000	0.0000
2025/08/07	2037	05/02/2026	12.73 Call	Bond Future	12448.3600	12.4484	12577.1300	12.5771	1.034	0.0000	0.0000
2025/08/07	2037	05/02/2026	12.73 Put	Bond Future	87.9600	0.0880	82.6700	0.0827	6.014	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.40 Put	Bond Future	670.4200	0.6704	641.9400	0.6419	4.248	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.40 Call	Bond Future	6282.2500	6.2823	6387.8300	6.3878	1.681	0.0000	0.0000
2025/08/07	2037	05/02/2026		Bond Future	10.4047	87.9385	10.3820	88.0726	0.218	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.20 Call	Bond Future	5395.1500	5.3952	5494.2500	5.4943	1.837	0.0000	0.0000
2025/08/07	2037	05/02/2026	11.20 Put	Bond Future	870.3200	0.8703	835.3600	0.8354	4.017	0.0000	0.0000
2025/08/07	2037	07/05/2026	12.40 Call	Bond Future	10437.8400	10.4378	10558.3000	10.5583	1.154	0.0000	0.0000
2025/08/07	2037	07/05/2026	12.40 Put	Bond Future	427.3200	0.4273	411.0600	0.4111	3.805	0.0000	0.0000
2025/08/07	2037	07/05/2026	10.95 Put	Bond Future	1852.2900	1.8523	1799.4800	1.7995	2.851	0.0000	0.0000
2025/08/07	2037	07/05/2026	10.95 Call	Bond Future	4306.5300	4.3065	4390.4400	4.3904	1.948	0.0000	0.0000
2025/08/07	2037	07/05/2026		Bond Future	10.5169	89.5582	10.4932	89.6949	0.225	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	
2025/08/07	2037	07/05/2026	11.32 Call	Bond Future	5757.3100	5.7573	5854.0700	5.8541	1.681	0.0000	0.0000
2025/08/07	2037	07/05/2026	11.32 Put	Bond Future	1281.0300	1.2810	1241.0700	1.2411	3.119	0.0000	0.0000
2025/08/07	2037	06/08/2026		Bond Future	10.6434	86.9339	10.6187	87.0734	0.232	0.0000	0.0000
2025/08/07	2037	06/08/2026	11.71 Call	Bond Future	7136.7000	7.1367	7238.8600	7.2389	1.431	0.0000	0.0000
2025/08/07	2037	06/08/2026	11.71 Put	Bond Future	1389.7400	1.3897	1352.3600	1.3524	2.690	0.0000	0.0000
2025/08/07	2037	06/08/2026	11.30 Call	Bond Future	5551.8900	5.5519	5642.7900	5.6428	1.637	0.0000	0.0000
2025/08/07	2037	06/08/2026	11.30 Put	Bond Future	1950.4400	1.9504	1901.8000	1.9018	2.494	0.0000	0.0000
2025/08/07	2037	06/08/2026	10.70 Call	Bond Future	3485.9400	3.4859	3556.4200	3.5564	2.022	0.0000	0.0000
2025/08/07	2037	06/08/2026	10.70 Put	Bond Future	3167.1900	3.1672	3098.1300	3.0981	2.180	0.0000	0.0000
2025/08/07	2037	06/08/2026	10.02 Put	Bond Future	5336.3900	5.3364	5241.1500	5.2412	1.785	0.0000	0.0000
2025/08/07	2037	06/08/2026	10.02 Call	Bond Future	1717.5500	1.7176	1761.8500	1.7619	2.579	0.0000	0.0000
2025/08/07	2038	07/08/2025		Bond Future	139.4740	139.4740	139.9795	139.9795	0.362	0.0000	0.0000
2025/08/07	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	419.5300	0.4195	100.000	0.0000	0.0000
2025/08/07	2038	07/08/2025	139.56 Put	Bond Future	86.0100	0.0860	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2038	06/11/2025		Bond Future	142.0874	142.0874	142.6027	142.6027	0.363	0.0000	0.0000
2025/08/07	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2038	06/11/2025	143.88 Put	Bond Future	1792.6500	1.7927	1277.3500	1.2774	28.745	0.0000	0.0000
2025/08/07	2038	05/02/2026		Bond Future	142.6121	142.6121	143.1371	143.1371	0.368	0.0000	0.0000
2025/08/07	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2038	05/02/2026	143.20 Put	Bond Future	587.9500	0.5880	62.8600	0.0629	89.309	0.0000	0.0000
2025/08/07	2038	07/05/2026		Bond Future	145.2736	145.2736	145.8089	145.8089	0.368	0.0000	0.0000
2025/08/07	2038	07/05/2026	144.53 Call	Bond Future	743.6400	0.7436	1278.8900	1.2789	71.977	0.0000	0.0000
2025/08/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2038	06/08/2026		Bond Future	145.7604	145.7604	146.3059	146.3059	0.374	0.0000	0.0000
2025/08/07	2038	06/08/2026	144.72 Call	Bond Future	1040.4300	1.0404	1585.8500	1.5859	52.423	0.0000	0.0000
2025/08/07	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	10.90 Put	Bond Future	0.9500	0.0010	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2040	07/08/2025	10.90 Call	Bond Future	1897.6100	1.8976	1970.4800	1.9705	3.840	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.20 Call	Bond Future	3802.6800	3.8027	3876.5000	3.8765	1.941	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.50 Call	Bond Future	5646.6900	5.6467	5720.5100	5.7205	1.307	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.60 Call	Bond Future	11914.3400	11.9143	11988.1600	11.9882	0.620	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.10 Call	Bond Future	3174.3500	3.1744	3248.1700	3.2482	2.326	0.0000	0.0000
2025/08/07	2040	07/08/2025	10.80 Put	Bond Future	12.4500	0.0125	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2040	07/08/2025	10.80 Call	Bond Future	1259.5700	1.2596	1320.9400	1.3209	4.872	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
2025/08/07	2040	07/08/2025	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.40 Call	Bond Future	5038.7600	5.0388	5112.5800	5.1126	1.465	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.00 Call	Bond Future	8588.5500	8.5886	8662.3700	8.6624	0.860	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.00 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.00 Call	Bond Future	2539.0800	2.5391	2612.8600	2.6129	2.906	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025	11.70 Call	Bond Future	6842.7400	6.8427	6916.5600	6.9166	1.079	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.40 Call	Bond Future	10829.5900	10.8296	10903.4100	10.9034	0.682	0.0000	0.0000
2025/08/07	2040	07/08/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	07/08/2025		Bond Future	10.6111	88.5056	10.6000	88.5794	0.104	0.0000	0.0000
2025/08/07	2040	07/08/2025	13.29 Call	Bond Future	15483.3500	15.4834	15557.1700	15.5572	0.477	0.0000	0.0000
2025/08/07	2040	07/08/2025	13.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2040	06/11/2025		Bond Future	10.7105	90.1419	10.7146	90.1153	0.038	0.0000	0.0000
2025/08/07	2040	06/11/2025	11.84 Call	Bond Future	7143.9700	7.1440	7115.4000	7.1154	0.400	0.0000	0.0000
2025/08/07	2040	06/11/2025	11.84 Put	Bond Future	175.5900	0.1756	173.6300	0.1736	1.116	0.0000	0.0000
2025/08/07	2040	05/02/2026		Bond Future	10.8142	87.3177	10.8184	87.2906	0.039	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.49 Call	Bond Future	5284.9800	5.2850	5258.7600	5.2588	0.496	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.49 Put	Bond Future	1087.6900	1.0877	1088.5100	1.0885	0.075	0.0000	0.0000
2025/08/07	2040	05/02/2026	13.23 Call	Bond Future	13796.4100	13.7964	13768.7500	13.7688	0.200	0.0000	0.0000
2025/08/07	2040	05/02/2026	13.23 Put	Bond Future	85.4300	0.0854	84.8100	0.0848	0.726	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.82 Put	Bond Future	709.3800	0.7094	709.0700	0.7091	0.044	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.82 Call	Bond Future	6848.1500	6.8482	6820.8000	6.8208	0.399	0.0000	0.0000
2025/08/07	2040	05/02/2026	10.35 Put	Bond Future	4249.4700	4.2495	4262.1400	4.2621	0.298	0.0000	0.0000
2025/08/07	2040	05/02/2026	10.35 Call	Bond Future	1183.3000	1.1833	1168.9300	1.1689	1.214	0.0000	0.0000
2025/08/07	2040	05/02/2026	10.75 Call	Bond Future	2297.1300	2.2971	2277.1500	2.2772	0.870	0.0000	0.0000
2025/08/07	2040	05/02/2026	10.75 Put	Bond Future	2711.9700	2.7120	2719.0300	2.7190	0.260	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.15 Call	Bond Future	3795.5800	3.7956	3771.5000	3.7715	0.634	0.0000	0.0000
2025/08/07	2040	05/02/2026	11.15 Put	Bond Future	1671.7300	1.6717	1674.6900	1.6747	0.177	0.0000	0.0000
2025/08/07	2040	07/05/2026		Bond Future	10.9297	88.9258	10.9340	88.8985	0.040	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.67 Call	Bond Future	6050.0800	6.0501	6025.0900	6.0251	0.413	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.67 Put	Bond Future	1550.3500	1.5504	1552.7300	1.5527	0.154	0.0000	0.0000
2025/08/07	2040	07/05/2026	12.22 Call	Bond Future	8526.7400	8.5267	8499.9100	8.4999	0.315	0.0000	0.0000
2025/08/07	2040	07/05/2026	12.22 Put	Bond Future	904.6000	0.9046	905.1400	0.9051	0.060	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.72 Call	Bond Future	6267.9400	6.2679	6242.7300	6.2427	0.402	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.72 Put	Bond Future	1476.8300	1.4768	1478.9900	1.4790	0.146	0.0000	0.0000
2025/08/07	2040	07/05/2026	10.70 Put	Bond Future	3878.5200	3.8785	3888.2900	3.8883	0.252	0.0000	0.0000
2025/08/07	2040	07/05/2026	10.70 Call	Bond Future	2408.8300	2.4088	2391.2300	2.3912	0.731	0.0000	0.0000
2025/08/07	2040	07/05/2026	12.53 Call	Bond Future	9972.5600	9.9726	9945.1700	9.9452	0.275	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	
2025/08/07	2040	07/05/2026	12.53 Put	Bond Future	668.1000	0.6681	668.0800	0.6681	0.003	0.0000	0.0000
2025/08/07	2040	07/05/2026	12.03 Call	Bond Future	7653.8600	7.6539	7627.5200	7.6275	0.344	0.0000	0.0000
2025/08/07	2040	07/05/2026	12.03 Put	Bond Future	1090.0600	1.0901	1091.0900	1.0911	0.094	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.12 Put	Bond Future	2629.0200	2.6290	2634.8600	2.6349	0.222	0.0000	0.0000
2025/08/07	2040	07/05/2026	11.12 Call	Bond Future	3819.8200	3.8198	3798.2900	3.7983	0.564	0.0000	0.0000
2025/08/07	2040	06/08/2026		Bond Future	11.0586	86.0392	11.0631	86.0117	0.040	0.0000	0.0000
2025/08/07	2040	06/08/2026	12.19 Call	Bond Future	8034.4300	8.0344	8009.0300	8.0090	0.316	0.0000	0.0000
2025/08/07	2040	06/08/2026	12.19 Put	Bond Future	1429.0900	1.4291	1431.2300	1.4312	0.150	0.0000	0.0000
2025/08/07	2044	07/08/2025	12.20 Call	Bond Future	8322.0500	8.3221	8397.7100	8.3977	0.909	0.0000	0.0000
2025/08/07	2044	07/08/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2044	07/08/2025	11.85 Call	Bond Future	6256.6600	6.2567	6332.3200	6.3323	1.209	0.0000	0.0000
2025/08/07	2044	07/08/2025	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2044	07/08/2025	11.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2044	07/08/2025	11.30 Call	Bond Future	2819.8400	2.8198	2895.4900	2.8955	2.683	0.0000	0.0000
2025/08/07	2044	07/08/2025	10.63 Put	Bond Future	1712.2100	1.7122	1633.5900	1.6336	4.592	0.0000	0.0000
2025/08/07	2044	07/08/2025	10.63 Call	Bond Future	2.9600	0.0030	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	2044	07/08/2025		Bond Future	10.8761	83.4953	10.8650	83.5710	0.102	0.0000	0.0000
2025/08/07	2044	07/08/2025	13.34 Call	Bond Future	14457.3100	14.4573	14532.9700	14.5330	0.523	0.0000	0.0000
2025/08/07	2044	07/08/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2044	06/11/2025		Bond Future	10.9753	85.0390	10.9948	84.9074	0.178	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.88 Call	Bond Future	6086.4200	6.0864	5965.4500	5.9655	1.988	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.88 Put	Bond Future	336.1900	0.3362	346.8200	0.3468	3.162	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.20 Call	Bond Future	7805.2500	7.8053	7678.8600	7.6789	1.619	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.20 Put	Bond Future	173.4500	0.1735	178.6600	0.1787	3.004	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.25 Call	Bond Future	8075.3100	8.0753	7948.3500	7.9484	1.572	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.25 Put	Bond Future	156.2500	0.1563	160.8900	0.1609	2.970	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.00 Call	Bond Future	6727.3500	6.7274	6603.9300	6.6039	1.835	0.0000	0.0000
2025/08/07	2044	06/11/2025	12.00 Put	Bond Future	262.6900	0.2627	270.8700	0.2709	3.114	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.75 Call	Bond Future	5401.6800	5.4017	5284.0600	5.2841	2.177	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.75 Put	Bond Future	437.6700	0.4377	451.6500	0.4517	3.194	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.25 Put	Bond Future	1144.2800	1.1443	1180.1500	1.1802	3.135	0.0000	0.0000
2025/08/07	2044	06/11/2025	11.25 Call	Bond Future	2960.9800	2.9610	2865.2500	2.8653	3.233	0.0000	0.0000
2025/08/07	2044	05/02/2026		Bond Future	11.0784	82.2447	11.0987	82.1107	0.183	0.0000	0.0000
2025/08/07	2044	05/02/2026	11.56 Call	Bond Future	4531.7700	4.5318	4432.9900	4.4330	2.180	0.0000	0.0000
2025/08/07	2044	05/02/2026	11.56 Put	Bond Future	1439.7600	1.4398	1474.9600	1.4750	2.445	0.0000	0.0000
2025/08/07	2044	07/05/2026		Bond Future	11.1922	83.7593	11.2131	83.6230	0.187	0.0000	0.0000
2025/08/07	2044	07/05/2026	11.80 Call	Bond Future	5630.2400	5.6302	5530.8000	5.5308	1.766	0.0000	0.0000
2025/08/07	2044	07/05/2026	11.80 Put	Bond Future	1822.7400	1.8227	1859.5400	1.8595	2.019	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	
2025/08/07	2044	06/08/2026			Bond Future	11.3182	80.9035	11.3399	80.7650	0.192	0.0000	0.0000
2025/08/07	2044	06/08/2026	12.42 Call		Bond Future	8095.1400	8.0951	7985.0200	7.9850	1.360	0.0000	0.0000
2025/08/07	2044	06/08/2026	12.42 Put		Bond Future	1521.2000	1.5212	1549.5600	1.5496	1.864	0.0000	0.0000
2025/08/07	2046	07/08/2025			Bond Future	120.2894	120.2894	120.8993	120.8993	0.507	0.0000	0.0000
2025/08/07	2046	07/08/2025	118.69 Call		Bond Future	1599.4100	1.5994	2209.3400	2.2093	38.135	0.0000	0.0000
2025/08/07	2046	07/08/2025	118.69 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2046	06/11/2025			Bond Future	120.2831	120.2831	120.9048	120.9048	0.517	0.0000	0.0000
2025/08/07	2046	06/11/2025	125.41 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2046	06/11/2025	125.41 Put		Bond Future	5126.8900	5.1269	4505.1800	4.5052	12.126	0.0000	0.0000
2025/08/07	2046	05/02/2026			Bond Future	122.5605	122.5605	123.1939	123.1939	0.517	0.0000	0.0000
2025/08/07	2046	05/02/2026	121.65 Call		Bond Future	910.5400	0.9105	1543.9300	1.5439	69.562	0.0000	0.0000
2025/08/07	2046	05/02/2026	121.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2046	07/05/2026			Bond Future	122.5518	122.5518	123.1974	123.1974	0.527	0.0000	0.0000
2025/08/07	2046	07/05/2026	124.95 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2046	07/05/2026	124.95 Put		Bond Future	2398.1900	2.3982	1752.6200	1.7526	26.919	0.0000	0.0000
2025/08/07	2046	06/08/2026			Bond Future	124.8197	124.8197	125.4777	125.4777	0.527	0.0000	0.0000
2025/08/07	2046	06/08/2026	122.38 Call		Bond Future	2439.7000	2.4397	3097.6500	3.0977	26.968	0.0000	0.0000
2025/08/07	2046	06/08/2026	122.38 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2050	07/08/2025			Bond Future	118.8075	118.8075	119.5897	119.5897	0.658	0.0000	0.0000
2025/08/07	2050	07/08/2025	119.89 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2050	07/08/2025	119.89 Put		Bond Future	1082.5300	1.0825	300.3100	0.3003	72.259	0.0000	0.0000
2025/08/07	2050	06/11/2025			Bond Future	121.0337	121.0337	121.8308	121.8308	0.659	0.0000	0.0000
2025/08/07	2050	06/11/2025	124.42 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2050	06/11/2025	124.42 Put		Bond Future	3386.3000	3.3863	2589.2100	2.5892	23.539	0.0000	0.0000
2025/08/07	2050	05/02/2026			Bond Future	120.9125	120.9125	121.7247	121.7247	0.672	0.0000	0.0000
2025/08/07	2050	05/02/2026	122.82 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2050	05/02/2026	122.82 Put		Bond Future	1907.4800	1.9075	1095.2700	1.0953	42.580	0.0000	0.0000
2025/08/07	2050	07/05/2026			Bond Future	123.1689	123.1689	123.9968	123.9968	0.672	0.0000	0.0000
2025/08/07	2050	07/05/2026	124.07 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	2050	07/05/2026	124.07 Put		Bond Future	901.0600	0.9011	73.2300	0.0732	91.873	0.0000	0.0000
2025/08/07	2050	06/08/2026			Bond Future	122.9944	122.9944	123.8377	123.8377	0.686	0.0000	0.0000
2025/08/07	2050	06/08/2026	123.27 Call		Bond Future	0.0000	0.0000	567.6800	0.5677	100.000	0.0000	0.0000
2025/08/07	2050	06/08/2026	123.27 Put		Bond Future	275.5700	0.2756	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	8607	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	8608	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	8657	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/08/07	AL37	07/08/2025		Index Future	1170.4970	1170.4970	1172.2010	1172.2010	0.146	0.0000	0.0000
2025/08/07	AL37	06/11/2025		Index Future	1192.1370	1192.1370	1193.3860	1193.3860	0.105	0.0000	0.0000
2025/08/07	AL37	05/02/2026		Index Future	1214.4230	1214.4230	1215.6960	1215.6960	0.105	0.0000	0.0000
2025/08/07	AL37	07/05/2026		Index Future	1236.8150	1236.8150	1238.1150	1238.1150	0.105	0.0000	0.0000
2025/08/07	AL37	06/08/2026		Index Future	1259.2020	1259.2020	1260.5280	1260.5280	0.105	0.0000	0.0000
2025/08/07	AL7T	07/08/2025		Index Future	1420.3510	1420.3510	1422.4590	1422.4590	0.148	0.0000	0.0000
2025/08/07	AL7T	06/11/2025		Index Future	1446.6110	1446.6110	1448.4980	1448.4980	0.130	0.0000	0.0000
2025/08/07	AL7T	05/02/2026		Index Future	1473.6530	1473.6530	1475.5770	1475.5770	0.131	0.0000	0.0000
2025/08/07	AL7T	07/05/2026		Index Future	1500.8250	1500.8250	1502.7880	1502.7880	0.131	0.0000	0.0000
2025/08/07	AL7T	06/08/2026		Index Future	1527.9910	1527.9910	1529.9930	1529.9930	0.131	0.0000	0.0000
2025/08/07	ALBI	07/08/2025		Index Future	1205.5970	1205.5970	1206.8960	1206.8960	0.108	0.0000	0.0000
2025/08/07	ALBI	06/11/2025		Index Future	1227.8860	1227.8860	1228.2910	1228.2910	0.033	0.0000	0.0000
2025/08/07	ALBI	05/02/2026		Index Future	1250.8400	1250.8400	1251.2530	1251.2530	0.033	0.0000	0.0000
2025/08/07	ALBI	07/05/2026		Index Future	1273.9040	1273.9040	1274.3270	1274.3270	0.033	0.0000	0.0000
2025/08/07	ALBI	06/08/2026		Index Future	1296.9620	1296.9620	1297.3970	1297.3970	0.034	0.0000	0.0000
2025/08/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	C213	28/02/2031		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	
2025/08/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/07	ES33	07/08/2025		Bond Future	10.3063	87.8878	10.2850	87.9912	0.206	0.0000	0.0000
2025/08/07	ES33	07/08/2025	13.56 Call	Bond Future	14083.2200	14.0832	14186.5800	14.1866	0.734	0.0000	0.0000
2025/08/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES33	06/11/2025		Bond Future	10.4266	85.7406	10.4095	85.8212	0.163	0.0000	0.0000
2025/08/07	ES33	06/11/2025	12.01 Call	Bond Future	7090.3600	7.0904	7171.0000	7.1710	1.137	0.0000	0.0000
2025/08/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES33	05/02/2026		Bond Future	10.5553	87.3639	10.5375	87.4461	0.169	0.0000	0.0000
2025/08/07	ES33	05/02/2026	11.49 Call	Bond Future	4168.3800	4.1684	4250.6500	4.2507	1.974	0.0000	0.0000
2025/08/07	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES33	07/05/2026		Bond Future	10.6927	85.1988	10.6740	85.2829	0.175	0.0000	0.0000
2025/08/07	ES33	07/05/2026	11.69 Call	Bond Future	4318.2900	4.3183	4402.3300	4.4023	1.946	0.0000	0.0000
2025/08/07	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES33	06/08/2026		Bond Future	10.8468	86.7739	10.8271	86.8598	0.182	0.0000	0.0000
2025/08/07	ES33	06/08/2026	12.02 Call	Bond Future	4905.2500	4.9053	4991.1400	4.9911	1.751	0.0000	0.0000
2025/08/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/08/07	ES42	07/08/2025		Bond Future	11.1612	82.5467	11.1500	82.6177	0.100	0.0000	0.0000
2025/08/07	ES42	07/08/2025	13.79 Call	Bond Future	14274.4900	14.2745	14345.4800	14.3455	0.497	0.0000	0.0000
2025/08/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES42	06/11/2025		Bond Future	11.2744	79.8285	11.2886	79.7398	0.127	0.0000	0.0000
2025/08/07	ES42	06/11/2025	12.39 Call	Bond Future	6494.6000	6.4946	6405.9400	6.4059	1.365	0.0000	0.0000
2025/08/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES42	05/02/2026		Bond Future	11.3894	81.3397	11.4042	81.2494	0.130	0.0000	0.0000
2025/08/07	ES42	05/02/2026	11.85 Call	Bond Future	2739.9300	2.7399	2649.6700	2.6497	3.294	0.0000	0.0000
2025/08/07	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES42	07/05/2026		Bond Future	11.5147	78.5922	11.5300	78.5005	0.133	0.0000	0.0000
2025/08/07	ES42	07/05/2026	12.20 Call	Bond Future	3950.8300	3.9508	3859.0700	3.8591	2.323	0.0000	0.0000
2025/08/07	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	ES42	06/08/2026		Bond Future	11.6482	80.0434	11.6640	79.9502	0.136	0.0000	0.0000
2025/08/07	ES42	06/08/2026	12.65 Call	Bond Future	5569.1000	5.5691	5475.8900	5.4759	1.674	0.0000	0.0000
2025/08/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GOVI	07/08/2025		GOVI	1186.2950	1186.2950	1187.5980	1187.5980	0.110	0.0000	0.0000
2025/08/07	GOVI	07/08/2025	1,011. Call 00	GOVI	1752950.0000	175.2950	1765980.0000	176.5980	0.743	0.0000	0.0000
2025/08/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GOVI	06/11/2025		GOVI	1208.2270	1208.2270	1208.6870	1208.6870	0.038	0.0000	0.0000
2025/08/07	GOVI	06/11/2025	1,112. Call 00	GOVI	962270.0000	96.2270	966870.0000	96.6870	0.478	0.0000	0.0000
2025/08/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GOVI	05/02/2026		GOVI	1230.8130	1230.8130	1231.2830	1231.2830	0.038	0.0000	0.0000
2025/08/07	GOVI	05/02/2026	1,150. Call 00	GOVI	808130.0000	80.8130	812830.0000	81.2830	0.582	0.0000	0.0000
2025/08/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GOVI	07/05/2026		GOVI	1253.5080	1253.5080	1253.9890	1253.9890	0.038	0.0000	0.0000
2025/08/07	GOVI	07/05/2026	1,177. Call 00	GOVI	765080.0000	76.5080	769890.0000	76.9890	0.629	0.0000	0.0000
2025/08/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GOVI	06/08/2026		GOVI	1276.1970	1276.1970	1276.6900	1276.6900	0.039	0.0000	0.0000
2025/08/07	GOVI	06/08/2026	1,189. Call 00	GOVI	871970.0000	87.1970	876900.0000	87.6900	0.565	0.0000	0.0000
2025/08/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/07	IGOV	07/08/2025		Index Future	382.4870	382.4870	384.0940	384.0940	0.420	0.0000	0.0000
2025/08/07	IGOV	06/11/2025		Index Future	389.6540	389.6540	391.0030	391.0030	0.346	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
2025/08/07	IGOV	05/02/2026		Index Future	397.0320	397.0320	398.4060	398.4060	0.346	0.0000	0.0000
2025/08/07	IGOV	07/05/2026		Index Future	404.4440	404.4440	405.8450	405.8450	0.346	0.0000	0.0000
2025/08/07	IGOV	06/08/2026		Index Future	411.8550	411.8550	413.2830	413.2830	0.347	0.0000	0.0000
2025/08/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/07	R033	07/08/2025		Bond Future	9.0258	108.9316	9.0000	109.0766	0.286	0.0000	0.0000
2025/08/07	R033	07/08/2025	10.33 Call	Bond Future	7008.9900	7.0090	7153.9700	7.1540	2.068	0.0000	0.0000
2025/08/07	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R033	06/11/2025		Bond Future	9.0991	105.9029	9.0721	106.0507	0.297	0.0000	0.0000
2025/08/07	R033	06/11/2025	10.33 Call	Bond Future	6508.5800	6.5086	6649.1800	6.6492	2.160	0.0000	0.0000
2025/08/07	R033	06/11/2025	10.33 Put	Bond Future	61.1300	0.0611	53.9300	0.0539	11.778	0.0000	0.0000
2025/08/07	R033	05/02/2026		Bond Future	9.1750	107.8824	9.1466	108.0331	0.310	0.0000	0.0000
2025/08/07	R033	05/02/2026	10.49 Call	Bond Future	6945.0700	6.9451	7078.2000	7.0782	1.917	0.0000	0.0000
2025/08/07	R033	05/02/2026	10.49 Put	Bond Future	272.4300	0.2724	254.8900	0.2549	6.438	0.0000	0.0000
2025/08/07	R033	07/05/2026		Bond Future	9.2615	104.8264	9.2316	104.9801	0.323	0.0000	0.0000
2025/08/07	R033	07/05/2026	10.38 Call	Bond Future	6166.3400	6.1663	6290.2600	6.2903	2.010	0.0000	0.0000
2025/08/07	R033	07/05/2026	10.38 Put	Bond Future	628.1800	0.6282	598.4100	0.5984	4.739	0.0000	0.0000
2025/08/07	R033	06/08/2026		Bond Future	9.3619	106.7400	9.3303	106.8969	0.338	0.0000	0.0000
2025/08/07	R033	06/08/2026	10.25 Call	Bond Future	5451.9200	5.4519	5565.4200	5.5654	2.082	0.0000	0.0000
2025/08/07	R033	06/08/2026	10.25 Put	Bond Future	1166.1800	1.1662	1122.8000	1.1228	3.720	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
2025/08/07	R035	07/08/2025	10.90 Call	Bond Future	6976.7800	6.9768	7131.1500	7.1312	2.213	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.40 Call	Bond Future	4235.3600	4.2354	4389.7300	4.3897	3.645	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	11.30 Call	Bond Future	9090.3800	9.0904	9244.7500	9.2448	1.698	0.0000	0.0000
2025/08/07	R035	07/08/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.08 Call	Bond Future	2420.6500	2.4207	2575.0200	2.5750	6.377	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.58 Call	Bond Future	5235.2900	5.2353	5389.6600	5.3897	2.949	0.0000	0.0000
2025/08/07	R035	07/08/2025	11.34 Call	Bond Future	9297.9600	9.2980	9452.3300	9.4523	1.660	0.0000	0.0000
2025/08/07	R035	07/08/2025	11.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025		Bond Future	9.6659	99.1083	9.6400	99.2626	0.268	0.0000	0.0000
2025/08/07	R035	07/08/2025	12.65 Call	Bond Future	15736.5100	15.7365	15890.8800	15.8909	0.981	0.0000	0.0000
2025/08/07	R035	07/08/2025	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.20 Call	Bond Future	3106.7900	3.1068	3261.1600	3.2612	4.969	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	07/08/2025	9.98 Call	Bond Future	1843.7700	1.8438	1998.0100	1.9980	8.365	0.0000	0.0000
2025/08/07	R035	07/08/2025	9.98 Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.35 Call	Bond Future	3954.9600	3.9550	4109.3300	4.1093	3.903	0.0000	0.0000
2025/08/07	R035	07/08/2025	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.30 Call	Bond Future	3644.2700	3.6443	3737.1500	3.7372	2.549	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.30 Put	Bond Future	545.6600	0.5457	511.5300	0.5115	6.255	0.0000	0.0000
2025/08/07	R035	06/11/2025		Bond Future	9.7551	96.4382	9.7333	96.5652	0.224	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.20 Call	Bond Future	7999.7000	7.9997	8120.0600	8.1201	1.505	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.20 Put	Bond Future	72.5100	0.0725	65.8600	0.0659	9.171	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.08 Put	Bond Future	849.9200	0.8499	802.8300	0.8028	5.541	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.08 Call	Bond Future	2713.9500	2.7140	2793.8700	2.7939	2.945	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.58 Put	Bond Future	300.2800	0.3003	278.7500	0.2788	7.170	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.58 Call	Bond Future	4938.7600	4.9388	5044.2400	5.0442	2.136	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.67 Call	Bond Future	10334.1900	10.3342	10458.9500	10.4590	1.207	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.67 Put	Bond Future	20.5400	0.0205	18.2900	0.0183	10.954	0.0000	0.0000
2025/08/07	R035	06/11/2025	9.91 Put	Bond Future	1175.2200	1.1752	1116.5000	1.1165	4.997	0.0000	0.0000
2025/08/07	R035	06/11/2025	9.91 Call	Bond Future	2070.0800	2.0701	2138.3700	2.1384	3.299	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.41 Put	Bond Future	433.4200	0.4334	404.7500	0.4048	6.615	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.41 Call	Bond Future	4141.1300	4.1411	4239.4700	4.2395	2.375	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.43 Call	Bond Future	9148.2300	9.1482	9271.0900	9.2711	1.343	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.43 Put	Bond Future	42.0000	0.0420	37.8500	0.0379	9.881	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.95 Call	Bond Future	11701.2500	11.7013	11827.3000	11.8273	1.077	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
2025/08/07	R035	06/11/2025	11.95 Put	Bond Future	7.8100	0.0078	6.8500	0.0069	12.292	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.45 Call	Bond Future	9247.7700	9.2478	9370.8000	9.3708	1.330	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.45 Put	Bond Future	40.0400	0.0400	36.0600	0.0361	9.940	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.95 Put	Bond Future	130.0700	0.1301	119.1700	0.1192	8.380	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.95 Call	Bond Future	6750.8400	6.7508	6866.9500	6.8670	1.720	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.44 Put	Bond Future	406.6700	0.4067	379.3700	0.3794	6.713	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.44 Call	Bond Future	4279.5700	4.2796	4379.2800	4.3793	2.330	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.94 Put	Bond Future	133.1400	0.1331	122.0300	0.1220	8.345	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.94 Call	Bond Future	6701.1100	6.7011	6817.0100	6.8170	1.730	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.99 Call	Bond Future	11894.8200	11.8948	12020.9800	12.0210	1.061	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.99 Put	Bond Future	6.7600	0.0068	5.9100	0.0059	12.574	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.50 Call	Bond Future	4559.7000	4.5597	4662.0100	4.6620	2.244	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.50 Put	Bond Future	357.6400	0.3576	332.9400	0.3329	6.906	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.15 Call	Bond Future	2999.3900	2.9994	3083.7200	3.0837	2.812	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.15 Put	Bond Future	740.1500	0.7402	697.4700	0.6975	5.766	0.0000	0.0000
2025/08/07	R035	06/11/2025	9.77 Put	Bond Future	1513.8800	1.5139	1444.8600	1.4449	4.559	0.0000	0.0000
2025/08/07	R035	06/11/2025	9.77 Call	Bond Future	1600.5000	1.6005	1658.4900	1.6585	3.623	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.00 Put	Bond Future	115.8600	0.1159	105.9700	0.1060	8.536	0.0000	0.0000
2025/08/07	R035	06/11/2025	11.00 Call	Bond Future	7000.0100	7.0000	7117.1300	7.1171	1.673	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.68 Call	Bond Future	5420.6100	5.4206	5529.5800	5.5296	2.010	0.0000	0.0000
2025/08/07	R035	06/11/2025	10.68 Put	Bond Future	240.5400	0.2405	222.5000	0.2225	7.500	0.0000	0.0000
2025/08/07	R035	05/02/2026	11.17 Call	Bond Future	7485.0100	7.4850	7596.4800	7.5965	1.489	0.0000	0.0000
2025/08/07	R035	05/02/2026	11.17 Put	Bond Future	366.5200	0.3665	348.5500	0.3486	4.903	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.67 Call	Bond Future	5248.0700	5.2481	5345.9500	5.3460	1.865	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.67 Put	Bond Future	736.7800	0.7368	705.2200	0.7052	4.284	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.17 Put	Bond Future	1435.9500	1.4360	1383.8600	1.3839	3.628	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.17 Call	Bond Future	3235.2400	3.2352	3312.5900	3.3126	2.391	0.0000	0.0000
2025/08/07	R035	05/02/2026	11.00 Put	Bond Future	465.8500	0.4659	443.9700	0.4440	4.697	0.0000	0.0000
2025/08/07	R035	05/02/2026	11.00 Call	Bond Future	6709.3700	6.7094	6816.9300	6.8169	1.603	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.44 Put	Bond Future	1006.2900	1.0063	966.1700	0.9662	3.987	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.44 Call	Bond Future	4283.3600	4.2834	4372.6800	4.3727	2.085	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.94 Put	Bond Future	506.7900	0.5068	483.3600	0.4834	4.623	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.94 Call	Bond Future	6438.6900	6.4387	6544.7000	6.5447	1.646	0.0000	0.0000
2025/08/07	R035	05/02/2026	12.44 Call	Bond Future	13338.6100	13.3386	13465.3700	13.4654	0.950	0.0000	0.0000
2025/08/07	R035	05/02/2026	12.44 Put	Bond Future	38.6000	0.0386	35.9200	0.0359	6.943	0.0000	0.0000
2025/08/07	R035	05/02/2026		Bond Future	9.8489	98.2409	9.8261	98.3704	0.231	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.79 Call	Bond Future	5770.9100	5.7709	5872.6400	5.8726	1.763	0.0000	0.0000
2025/08/07	R035	05/02/2026	10.79 Put	Bond Future	624.5100	0.6245	596.8000	0.5968	4.437	0.0000	0.0000
2025/08/07	R035	07/05/2026		Bond Future	9.9463	95.5474	9.9225	95.6795	0.239	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	
2025/08/07	R035	07/05/2026	10.86 Call	Bond Future	5946.4800	5.9465	6043.6600	6.0437	1.634	0.0000	0.0000
2025/08/07	R035	07/05/2026	10.86 Put	Bond Future	1059.3900	1.0594	1024.4800	1.0245	3.295	0.0000	0.0000
2025/08/07	R035	06/08/2026		Bond Future	10.0574	97.2925	10.0324	97.4274	0.248	0.0000	0.0000
2025/08/07	R035	06/08/2026	11.06 Call	Bond Future	6478.1600	6.4782	6576.6400	6.5766	1.520	0.0000	0.0000
2025/08/07	R035	06/08/2026	11.06 Put	Bond Future	1266.3800	1.2664	1230.0100	1.2300	2.872	0.0000	0.0000
2025/08/07	R038	07/08/2025		Bond Future	10.3011	107.9598	10.2700	108.1835	0.302	0.0000	0.0000
2025/08/07	R038	07/08/2025	11.24 Call	Bond Future	6439.1900	6.4392	6662.9000	6.6629	3.474	0.0000	0.0000
2025/08/07	R038	07/08/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R038	06/11/2025		Bond Future	10.4035	104.4719	10.3764	104.6632	0.261	0.0000	0.0000
2025/08/07	R038	06/11/2025	11.24 Call	Bond Future	5984.4700	5.9845	6146.8600	6.1469	2.714	0.0000	0.0000
2025/08/07	R038	06/11/2025	11.24 Put	Bond Future	332.0500	0.3321	303.0700	0.3031	8.728	0.0000	0.0000
2025/08/07	R038	06/11/2025	12.33 Call	Bond Future	12388.5500	12.3886	12576.9200	12.5769	1.521	0.0000	0.0000
2025/08/07	R038	06/11/2025	12.33 Put	Bond Future	23.7000	0.0237	20.7000	0.0207	12.658	0.0000	0.0000
2025/08/07	R038	06/11/2025	10.98 Put	Bond Future	585.9100	0.5859	540.4400	0.5404	7.761	0.0000	0.0000
2025/08/07	R038	06/11/2025	10.98 Call	Bond Future	4530.4200	4.5304	4676.3200	4.6763	3.220	0.0000	0.0000
2025/08/07	R038	05/02/2026		Bond Future	10.5089	106.4246	10.4806	106.6197	0.269	0.0000	0.0000
2025/08/07	R038	05/02/2026	11.44 Call	Bond Future	6940.1000	6.9401	7093.5900	7.0936	2.212	0.0000	0.0000
2025/08/07	R038	05/02/2026	11.44 Put	Bond Future	800.7300	0.8007	759.1800	0.7592	5.189	0.0000	0.0000
2025/08/07	R038	07/05/2026		Bond Future	10.6233	102.9003	10.5938	103.0992	0.277	0.0000	0.0000
2025/08/07	R038	07/05/2026	11.40 Call	Bond Future	6525.9300	6.5259	6667.8600	6.6679	2.175	0.0000	0.0000
2025/08/07	R038	07/05/2026	11.40 Put	Bond Future	1474.8900	1.4749	1417.9200	1.4179	3.863	0.0000	0.0000
2025/08/07	R038	06/08/2026		Bond Future	10.7491	104.7782	10.7184	104.9811	0.286	0.0000	0.0000
2025/08/07	R038	06/08/2026	11.77 Call	Bond Future	8100.4800	8.1005	8248.5300	8.2485	1.828	0.0000	0.0000
2025/08/07	R038	06/08/2026	11.77 Put	Bond Future	1679.1700	1.6792	1624.3500	1.6244	3.265	0.0000	0.0000
2025/08/07	R053	07/08/2025		Bond Future	10.7860	111.5777	10.7850	111.5873	0.010	0.0000	0.0000
2025/08/07	R053	07/08/2025	13.17 Call	Bond Future	18743.6200	18.7436	18753.2300	18.7532	0.051	0.0000	0.0000
2025/08/07	R053	07/08/2025	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R053	06/11/2025		Bond Future	10.8807	107.7785	10.8952	107.6460	0.133	0.0000	0.0000
2025/08/07	R053	06/11/2025	11.76 Call	Bond Future	7997.8300	7.9978	7874.0500	7.8741	1.548	0.0000	0.0000
2025/08/07	R053	06/11/2025	11.76 Put	Bond Future	433.6400	0.4336	442.3400	0.4423	2.006	0.0000	0.0000
2025/08/07	R053	05/02/2026		Bond Future	10.9773	109.7930	10.9922	109.6582	0.136	0.0000	0.0000
2025/08/07	R053	05/02/2026	11.49 Call	Bond Future	6380.9800	6.3810	6277.9800	6.2780	1.614	0.0000	0.0000
2025/08/07	R053	05/02/2026	11.49 Put	Bond Future	1921.7500	1.9218	1953.5900	1.9536	1.657	0.0000	0.0000
2025/08/07	R053	07/05/2026		Bond Future	11.0801	105.9536	11.0956	105.8164	0.140	0.0000	0.0000
2025/08/07	R053	07/05/2026	11.69 Call	Bond Future	7623.7500	7.6238	7521.3000	7.5213	1.344	0.0000	0.0000
2025/08/07	R053	07/05/2026	11.69 Put	Bond Future	2445.3300	2.4453	2480.0300	2.4800	1.419	0.0000	0.0000
2025/08/07	R053	06/08/2026		Bond Future	11.1913	107.8871	11.2073	107.7478	0.143	0.0000	0.0000
2025/08/07	R053	06/08/2026	12.28 Call	Bond Future	10986.1500	10.9862	10874.5600	10.8746	1.016	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	
2025/08/07	R053	06/08/2026	12.28 Put	Bond Future	2210.3700	2.2104	2238.0500	2.2381	1.252	0.0000	0.0000
2025/08/07	R186	07/08/2025		Bond Future	7.6503	105.0821	7.6300	105.1086	0.266	0.0000	0.0000
2025/08/07	R186	07/08/2025	9.68 Call	Bond Future	2594.9700	2.5950	2621.4400	2.6214	1.020	0.0000	0.0000
2025/08/07	R186	07/08/2025	9.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R186	07/08/2025	10.25 Call	Bond Future	3307.3200	3.3073	3333.7900	3.3338	0.800	0.0000	0.0000
2025/08/07	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R186	07/08/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R186	07/08/2025	9.22 Call	Bond Future	2014.9000	2.0149	2041.3700	2.0414	1.314	0.0000	0.0000
2025/08/07	R186	06/11/2025		Bond Future	7.6851	107.0249	7.6721	107.0387	0.169	0.0000	0.0000
2025/08/07	R186	06/11/2025	8.13 Call	Bond Future	512.5600	0.5126	523.7000	0.5237	2.173	0.0000	0.0000
2025/08/07	R186	06/11/2025	8.13 Put	Bond Future	38.5700	0.0386	35.8600	0.0359	7.026	0.0000	0.0000
2025/08/07	R186	05/02/2026		Bond Future	7.7219	103.7204	7.7048	103.7346	0.220	0.0000	0.0000
2025/08/07	R186	05/02/2026	8.43 Call	Bond Future	658.5100	0.6585	669.5600	0.6696	1.678	0.0000	0.0000
2025/08/07	R186	05/02/2026	8.43 Put	Bond Future	70.5200	0.0705	67.3700	0.0674	4.467	0.0000	0.0000
2025/08/07	R186	07/05/2026		Bond Future	7.8438	105.6311	7.8190	105.6458	0.315	0.0000	0.0000
2025/08/07	R186	07/05/2026	8.69 Call	Bond Future	577.4800	0.5775	588.8000	0.5888	1.960	0.0000	0.0000
2025/08/07	R186	07/05/2026	8.69 Put	Bond Future	76.3300	0.0763	72.9300	0.0729	4.454	0.0000	0.0000
2025/08/07	R186	06/08/2026		Bond Future	8.1612	102.2549	8.1183	102.2702	0.526	0.0000	0.0000
2025/08/07	R186	06/08/2026	8.57 Call	Bond Future	259.9100	0.2599	269.4200	0.2694	3.659	0.0000	0.0000
2025/08/07	R186	06/08/2026	8.57 Put	Bond Future	114.3600	0.1144	108.5500	0.1086	5.080	0.0000	0.0000
2025/08/07	R202	07/08/2025		Bond Future	269.2693	269.2693	270.5909	270.5909	0.491	0.0000	0.0000
2025/08/07	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R202	07/08/2025	271.60 Put	Bond Future	2330.7200	2.3307	1009.0800	1.0091	56.705	0.0000	0.0000
2025/08/07	R202	06/11/2025		Bond Future	274.3146	274.3146	275.6616	275.6616	0.491	0.0000	0.0000
2025/08/07	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	21.5500	0.0216	100.000	0.0000	0.0000
2025/08/07	R202	06/11/2025	275.64 Put	Bond Future	1325.3800	1.3254	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/07	R202	05/02/2026		Bond Future	274.1719	274.1719	275.5444	275.5444	0.501	0.0000	0.0000
2025/08/07	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R202	05/02/2026	277.82 Put	Bond Future	3648.0800	3.6481	2275.6300	2.2756	37.621	0.0000	0.0000
2025/08/07	R202	07/05/2026		Bond Future	279.2891	279.2891	280.6878	280.6878	0.501	0.0000	0.0000
2025/08/07	R202	07/05/2026	277.55 Call	Bond Future	1739.0500	1.7391	3137.7900	3.1378	80.431	0.0000	0.0000
2025/08/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R202	06/08/2026		Bond Future	279.0317	279.0317	280.4572	280.4572	0.511	0.0000	0.0000
2025/08/07	R202	06/08/2026	278.86 Call	Bond Future	171.6600	0.1717	1597.1600	1.5972	830.421	0.0000	0.0000
2025/08/07	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R209	07/08/2025		Bond Future	9.9559	78.2966	9.9350	78.4098	0.210	0.0000	0.0000
2025/08/07	R209	07/08/2025	12.68 Call	Bond Future	13018.3200	13.0183	13131.5500	13.1316	0.870	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
2025/08/07	R209	07/08/2025	12.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/07	R209	06/11/2025		Bond Future	10.0429	76.5925	10.0263	76.6804	0.165	0.0000
2025/08/07	R209	06/11/2025	11.27 Call	Bond Future	6280.1100	6.2801	6359.9000	6.3599	1.271	0.0000
2025/08/07	R209	06/11/2025	11.27 Put	Bond Future	116.8600	0.1169	108.7800	0.1088	6.914	0.0000
2025/08/07	R209	05/02/2026		Bond Future	10.1323	78.0242	10.1151	78.1138	0.170	0.0000
2025/08/07	R209	05/02/2026	10.93 Call	Bond Future	4774.3600	4.7744	4839.5100	4.8395	1.365	0.0000
2025/08/07	R209	05/02/2026	10.93 Put	Bond Future	762.0300	0.7620	737.5800	0.7376	3.209	0.0000
2025/08/07	R209	07/05/2026		Bond Future	10.2298	76.3102	10.2119	76.4016	0.175	0.0000
2025/08/07	R209	07/05/2026	11.07 Call	Bond Future	5210.8600	5.2109	5275.5800	5.2756	1.242	0.0000
2025/08/07	R209	07/05/2026	11.07 Put	Bond Future	1070.5600	1.0706	1043.8300	1.0438	2.497	0.0000
2025/08/07	R209	06/08/2026		Bond Future	10.3380	77.7037	10.3194	77.7970	0.180	0.0000
2025/08/07	R209	06/08/2026	11.39 Call	Bond Future	6240.1000	6.2401	6307.6800	6.3077	1.083	0.0000
2025/08/07	R209	06/08/2026	11.39 Put	Bond Future	1202.9300	1.2029	1177.1600	1.1772	2.142	0.0000
2025/08/07	R210	07/08/2025		Bond Future	251.1672	251.1672	251.5673	251.5673	0.159	0.0000
2025/08/07	R210	07/08/2025	248.44 Call	Bond Future	2727.1600	2.7272	3127.3100	3.1273	14.673	0.0000
2025/08/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R210	06/11/2025		Bond Future	252.4472	252.4472	252.4421	252.4421	0.002	0.0000
2025/08/07	R210	06/11/2025	252.14 Call	Bond Future	307.2100	0.3072	302.1300	0.3021	1.654	0.0000
2025/08/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R210	05/02/2026		Bond Future	257.2269	257.2269	257.2219	257.2219	0.002	0.0000
2025/08/07	R210	05/02/2026	253.10 Call	Bond Future	4126.8500	4.1269	4121.8600	4.1219	0.121	0.0000
2025/08/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R210	07/05/2026		Bond Future	258.5473	258.5473	258.5428	258.5428	0.002	0.0000
2025/08/07	R210	07/05/2026	255.40 Call	Bond Future	3147.2900	3.1473	3142.7700	3.1428	0.144	0.0000
2025/08/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R210	06/08/2026		Bond Future	263.3331	263.3331	263.3293	263.3293	0.001	0.0000
2025/08/07	R210	06/08/2026	259.84 Call	Bond Future	3493.1300	3.4931	3489.3300	3.4893	0.109	0.0000
2025/08/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R213	07/08/2025		Bond Future	8.5006	96.5989	8.4650	96.7476	0.419	0.0000
2025/08/07	R213	07/08/2025	11.66 Call	Bond Future	12131.7800	12.1318	12280.5700	12.2806	1.226	0.0000
2025/08/07	R213	07/08/2025	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/07	R213	06/11/2025		Bond Future	8.5608	94.8336	8.5390	94.9214	0.255	0.0000
2025/08/07	R213	06/11/2025	10.05 Call	Bond Future	5788.6300	5.7886	5873.7500	5.8738	1.470	0.0000
2025/08/07	R213	06/11/2025	10.05 Put	Bond Future	24.6700	0.0247	22.0000	0.0220	10.823	0.0000
2025/08/07	R213	05/02/2026		Bond Future	8.6246	96.6063	8.6014	96.6958	0.269	0.0000
2025/08/07	R213	05/02/2026	9.89 Call	Bond Future	4945.8300	4.9458	5023.9300	5.0239	1.579	0.0000
2025/08/07	R213	05/02/2026	9.89 Put	Bond Future	209.7200	0.2097	198.3100	0.1983	5.441	0.0000
2025/08/07	R213	07/05/2026		Bond Future	8.6941	94.8344	8.6695	94.9258	0.284	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	
2025/08/07	R213	07/05/2026	9.80 Call	Bond Future	4467.2100	4.4672	4539.8000	4.5398	1.625	0.0000	0.0000
2025/08/07	R213	07/05/2026	9.80 Put	Bond Future	477.5600	0.4776	458.7800	0.4588	3.932	0.0000	0.0000
2025/08/07	R213	06/08/2026		Bond Future	8.7806	96.5672	8.7542	96.6605	0.300	0.0000	0.0000
2025/08/07	R213	06/08/2026	9.69 Call	Bond Future	3910.2700	3.9103	3978.3800	3.9784	1.742	0.0000	0.0000
2025/08/07	R213	06/08/2026	9.69 Put	Bond Future	759.2400	0.7592	734.0000	0.7340	3.324	0.0000	0.0000
2025/08/07	R214	07/08/2025		Bond Future	10.5610	72.2134	10.5500	72.2772	0.104	0.0000	0.0000
2025/08/07	R214	07/08/2025	12.97 Call	Bond Future	12126.4100	12.1264	12190.1200	12.1901	0.525	0.0000	0.0000
2025/08/07	R214	07/08/2025	12.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R214	06/11/2025		Bond Future	10.6534	70.2510	10.6679	70.1684	0.136	0.0000	0.0000
2025/08/07	R214	06/11/2025	11.64 Call	Bond Future	5533.0100	5.5330	5454.5000	5.4545	1.419	0.0000	0.0000
2025/08/07	R214	06/11/2025	11.64 Put	Bond Future	214.3700	0.2144	218.4400	0.2184	1.899	0.0000	0.0000
2025/08/07	R214	05/02/2026		Bond Future	10.7495	71.5642	10.7644	71.4801	0.139	0.0000	0.0000
2025/08/07	R214	05/02/2026	11.26 Call	Bond Future	3970.3000	3.9703	3906.0400	3.9060	1.619	0.0000	0.0000
2025/08/07	R214	05/02/2026	11.26 Put	Bond Future	1181.2400	1.1812	1201.0800	1.2011	1.680	0.0000	0.0000
2025/08/07	R214	07/05/2026		Bond Future	10.8472	69.5843	10.8626	69.4988	0.142	0.0000	0.0000
2025/08/07	R214	07/05/2026	11.53 Call	Bond Future	4997.6500	4.9977	4932.1800	4.9322	1.310	0.0000	0.0000
2025/08/07	R214	07/05/2026	11.53 Put	Bond Future	1356.7900	1.3568	1376.7900	1.3768	1.474	0.0000	0.0000
2025/08/07	R214	06/08/2026		Bond Future	10.9548	70.8553	10.9707	70.7685	0.145	0.0000	0.0000
2025/08/07	R214	06/08/2026	11.97 Call	Bond Future	6592.7900	6.5928	6523.7500	6.5238	1.047	0.0000	0.0000
2025/08/07	R214	06/08/2026	11.97 Put	Bond Future	1363.3100	1.3633	1381.0900	1.3811	1.304	0.0000	0.0000
2025/08/07	R248	07/08/2025		Bond Future	10.8711	86.1941	10.8650	86.2371	0.056	0.0000	0.0000
2025/08/07	R248	07/08/2025	13.21 Call	Bond Future	14160.0800	14.1601	14203.1000	14.2031	0.304	0.0000	0.0000
2025/08/07	R248	07/08/2025	13.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/07	R248	06/11/2025		Bond Future	10.9695	83.3487	10.9839	83.2479	0.131	0.0000	0.0000
2025/08/07	R248	06/11/2025	11.74 Call	Bond Future	5554.4400	5.5544	5462.4300	5.4624	1.657	0.0000	0.0000
2025/08/07	R248	06/11/2025	11.74 Put	Bond Future	448.0000	0.4480	456.7900	0.4568	1.962	0.0000	0.0000
2025/08/07	R248	05/02/2026		Bond Future	11.0719	84.9067	11.0868	84.8041	0.135	0.0000	0.0000
2025/08/07	R248	05/02/2026	11.46 Call	Bond Future	4258.3700	4.2584	4183.7200	4.1837	1.753	0.0000	0.0000
2025/08/07	R248	05/02/2026	11.46 Put	Bond Future	1659.1900	1.6592	1687.1200	1.6871	1.683	0.0000	0.0000
2025/08/07	R248	07/05/2026		Bond Future	11.1755	82.0307	11.1909	81.9265	0.138	0.0000	0.0000
2025/08/07	R248	07/05/2026	11.72 Call	Bond Future	5528.0500	5.5281	5451.7300	5.4517	1.381	0.0000	0.0000
2025/08/07	R248	07/05/2026	11.72 Put	Bond Future	1977.6400	1.9776	2005.5700	2.0056	1.412	0.0000	0.0000
2025/08/07	R248	06/08/2026		Bond Future	11.2893	83.5286	11.3052	83.4228	0.141	0.0000	0.0000
2025/08/07	R248	06/08/2026	12.37 Call	Bond Future	8340.0900	8.3401	8255.2300	8.2552	1.017	0.0000	0.0000
2025/08/07	R248	06/08/2026	12.37 Put	Bond Future	1660.6700	1.6607	1681.6700	1.6817	1.265	0.0000	0.0000
2025/08/07	X038	31/01/2038		Bond Future	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
2025/08/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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