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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2025/08/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	2029	07/08/2025		Bond Future	137.4100	137.4100	137.4100		137.4100	0.000	0.0000	0.0000
2025/08/08	2029	06/11/2025		Bond Future	140.9875	140.9875	140.9432		140.9432	0.031	0.0000	0.0000
2025/08/08	2029	06/11/2025	139.79	Call Bond Future	1197.5100	1.1975	1153.1600		1.1532	3.704	0.0000	0.0000
2025/08/08	2029	06/11/2025	139.79	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	2029	05/02/2026		Bond Future	143.6570	143.6570	143.5970		143.5970	0.042	0.0000	0.0000
2025/08/08	2029	05/02/2026	140.11	Call Bond Future	3547.0000	3.5470	3486.9900		3.4870	1.692	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
2025/08/08	2029	05/02/2026	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2029	07/05/2026			Bond Future	144.8776	144.8776	144.7973	144.7973	0.055	0.0000	0.0000
2025/08/08	2029	07/05/2026	141.82	Call	Bond Future	3057.5800	3.0576	2977.3000	2.9773	2.626	0.0000	0.0000
2025/08/08	2029	07/05/2026	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2029	06/08/2026			Bond Future	147.5602	147.5602	147.4868	147.4868	0.050	0.0000	0.0000
2025/08/08	2029	06/08/2026	144.10	Call	Bond Future	3460.2400	3.4602	3386.7900	3.3868	2.123	0.0000	0.0000
2025/08/08	2029	06/08/2026	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2029	05/11/2026			Bond Future	148.5891	148.5891	148.5891	148.5891	0.000	0.0000	0.0000
2025/08/08	2029	05/11/2026	147.56	Call	Bond Future	1029.0800	1.0291	1029.0800	1.0291	0.000	0.0000	0.0000
2025/08/08	2029	05/11/2026	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2030	07/08/2025			Bond Future	11.1100	89.5306	11.1100	89.5306	0.000	0.0000	0.0000
2025/08/08	2030	06/11/2025			Bond Future	8.1970	101.5284	8.1782	101.5939	0.228	0.0000	0.0000
2025/08/08	2030	06/11/2025	9.54	Call	Bond Future	4581.6900	4.5817	4644.6000	4.6446	1.373	0.0000	0.0000
2025/08/08	2030	06/11/2025	9.54	Put	Bond Future	20.3700	0.0204	17.8200	0.0178	12.518	0.0000	0.0000
2025/08/08	2030	06/11/2025	8.72	Put	Bond Future	223.1900	0.2232	205.2800	0.2053	8.025	0.0000	0.0000
2025/08/08	2030	06/11/2025	8.72	Call	Bond Future	2030.9200	2.0309	2078.4700	2.0785	2.341	0.0000	0.0000
2025/08/08	2030	06/11/2025	9.22	Put	Bond Future	53.8500	0.0539	47.9200	0.0479	11.012	0.0000	0.0000
2025/08/08	2030	06/11/2025	9.22	Call	Bond Future	3552.1000	3.5521	3611.6300	3.6116	1.676	0.0000	0.0000
2025/08/08	2030	06/11/2025	10.08	Call	Bond Future	6326.3100	6.3263	6391.2300	6.3912	1.026	0.0000	0.0000
2025/08/08	2030	06/11/2025	10.08	Put	Bond Future	3.7100	0.0037	3.1700	0.0032	14.555	0.0000	0.0000
2025/08/08	2030	05/02/2026			Bond Future	8.2398	99.4182	8.2229	99.4742	0.205	0.0000	0.0000
2025/08/08	2030	05/02/2026	9.49	Call	Bond Future	4202.3800	4.2024	4247.5100	4.2475	1.074	0.0000	0.0000
2025/08/08	2030	05/02/2026	9.49	Put	Bond Future	163.0400	0.1630	152.1700	0.1522	6.667	0.0000	0.0000
2025/08/08	2030	07/05/2026			Bond Future	8.3059	101.2499	8.2921	101.2930	0.166	0.0000	0.0000
2025/08/08	2030	07/05/2026	9.39	Call	Bond Future	3713.9600	3.7140	3742.8100	3.7428	0.777	0.0000	0.0000
2025/08/08	2030	07/05/2026	9.39	Put	Bond Future	391.6000	0.3916	377.2800	0.3773	3.657	0.0000	0.0000
2025/08/08	2030	06/08/2026			Bond Future	8.3943	99.0906	8.3772	99.1407	0.203	0.0000	0.0000
2025/08/08	2030	06/08/2026	9.22	Call	Bond Future	3059.0000	3.0590	3087.5100	3.0875	0.932	0.0000	0.0000
2025/08/08	2030	06/08/2026	9.22	Put	Bond Future	672.0900	0.6721	650.5200	0.6505	3.209	0.0000	0.0000
2025/08/08	2030	05/11/2026			Bond Future	8.4856	100.8522	8.4856	100.8522	0.000	0.0000	0.0000
2025/08/08	2030	05/11/2026	8.39	Call	Bond Future	1390.9200	1.3909	1389.2500	1.3893	0.120	0.0000	0.0000
2025/08/08	2030	05/11/2026	8.39	Put	Bond Future	1654.1200	1.6541	1652.4500	1.6525	0.101	0.0000	0.0000
2025/08/08	2031	07/08/2025			Bond Future	107.6500	107.6500	107.6500	107.6500	0.000	0.0000	0.0000
2025/08/08	2031	06/11/2025			Bond Future	110.0992	110.0992	110.3835	110.3835	0.258	0.0000	0.0000
2025/08/08	2031	06/11/2025	109.69	Call	Bond Future	491.7700	0.4918	752.6800	0.7527	53.055	0.0000	0.0000
2025/08/08	2031	06/11/2025	109.69	Put	Bond Future	82.6200	0.0826	59.2200	0.0592	28.322	0.0000	0.0000
2025/08/08	2031	05/02/2026			Bond Future	109.7986	109.7986	110.0766	110.0766	0.253	0.0000	0.0000
2025/08/08	2031	05/02/2026	111.76	Call	Bond Future	2.5000	0.0025	19.7800	0.0198	691.200	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
2025/08/08	2031	05/02/2026	111.76	Put	Bond Future	1963.9500	1.9640	1703.2300	1.7032	13.275	0.0000	0.0000
2025/08/08	2031	07/05/2026			Bond Future	111.8477	111.8477	112.1155	112.1155	0.239	0.0000	0.0000
2025/08/08	2031	07/05/2026	113.84	Call	Bond Future	1.1900	0.0012	16.7500	0.0168	1,307.563	0.0000	0.0000
2025/08/08	2031	07/05/2026	113.84	Put	Bond Future	1993.5300	1.9935	1741.3000	1.7413	12.652	0.0000	0.0000
2025/08/08	2031	06/08/2026			Bond Future	111.4919	111.4919	111.7726	111.7726	0.252	0.0000	0.0000
2025/08/08	2031	06/08/2026	113.81	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2025/08/08	2031	06/08/2026	113.81	Put	Bond Future	2318.0900	2.3181	2037.4500	2.0375	12.107	0.0000	0.0000
2025/08/08	2031	05/11/2026			Bond Future	113.7297	113.7297	113.7297	113.7297	0.000	0.0000	0.0000
2025/08/08	2031	05/11/2026	111.49	Call	Bond Future	2239.7200	2.2397	2239.7200	2.2397	0.000	0.0000	0.0000
2025/08/08	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2032	07/08/2025			Bond Future	12.0100	86.1314	12.0100	86.1314	0.000	0.0000	0.0000
2025/08/08	2032	06/11/2025			Bond Future	8.9090	97.7791	8.8776	97.9265	0.352	0.0000	0.0000
2025/08/08	2032	06/11/2025	10.42	Call	Bond Future	6815.0700	6.8151	6959.1400	6.9591	2.114	0.0000	0.0000
2025/08/08	2032	06/11/2025	10.42	Put	Bond Future	31.8500	0.0319	28.5300	0.0285	10.424	0.0000	0.0000
2025/08/08	2032	06/11/2025	9.40	Put	Bond Future	421.8100	0.4218	386.0700	0.3861	8.473	0.0000	0.0000
2025/08/08	2032	06/11/2025	9.40	Call	Bond Future	2694.1900	2.6942	2805.8400	2.8058	4.144	0.0000	0.0000
2025/08/08	2032	06/11/2025	9.90	Put	Bond Future	125.6500	0.1257	113.1800	0.1132	9.924	0.0000	0.0000
2025/08/08	2032	06/11/2025	9.90	Call	Bond Future	4643.8200	4.6438	4778.7400	4.7787	2.905	0.0000	0.0000
2025/08/08	2032	06/11/2025	10.89	Call	Bond Future	8778.2300	8.7782	8924.8000	8.9248	1.670	0.0000	0.0000
2025/08/08	2032	06/11/2025	10.89	Put	Bond Future	7.6300	0.0076	6.8100	0.0068	10.747	0.0000	0.0000
2025/08/08	2032	05/02/2026			Bond Future	8.9807	99.6069	8.9499	99.7469	0.343	0.0000	0.0000
2025/08/08	2032	05/02/2026	10.16	Call	Bond Future	5487.3300	5.4873	5607.2000	5.6072	2.184	0.0000	0.0000
2025/08/08	2032	05/02/2026	10.16	Put	Bond Future	310.8700	0.3109	290.7500	0.2908	6.472	0.0000	0.0000
2025/08/08	2032	07/05/2026			Bond Future	9.0635	97.2822	9.0341	97.4112	0.324	0.0000	0.0000
2025/08/08	2032	07/05/2026	10.14	Call	Bond Future	5210.7300	5.2107	5314.3200	5.3143	1.988	0.0000	0.0000
2025/08/08	2032	07/05/2026	10.14	Put	Bond Future	631.9900	0.6320	606.6300	0.6066	4.013	0.0000	0.0000
2025/08/08	2032	06/08/2026			Bond Future	9.1616	99.0589	9.1291	99.1964	0.355	0.0000	0.0000
2025/08/08	2032	06/08/2026	10.12	Call	Bond Future	4858.9700	4.8590	4960.5600	4.9606	2.091	0.0000	0.0000
2025/08/08	2032	06/08/2026	10.12	Put	Bond Future	917.4400	0.9174	881.6000	0.8816	3.907	0.0000	0.0000
2025/08/08	2032	05/11/2026			Bond Future	9.2480	96.7522	9.2480	96.7522	0.000	0.0000	0.0000
2025/08/08	2032	05/11/2026	9.16	Call	Bond Future	2219.1800	2.2192	2216.5500	2.2166	0.119	0.0000	0.0000
2025/08/08	2032	05/11/2026	9.16	Put	Bond Future	2577.5700	2.5776	2574.9400	2.5749	0.102	0.0000	0.0000
2025/08/08	2033	07/08/2025			Bond Future	128.6500	128.6500	128.6500	128.6500	0.000	0.0000	0.0000
2025/08/08	2033	06/11/2025			Bond Future	131.3463	131.3463	131.8924	131.8924	0.416	0.0000	0.0000
2025/08/08	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2033	06/11/2025	133.14	Put	Bond Future	1793.7300	1.7937	1247.6400	1.2476	30.444	0.0000	0.0000
2025/08/08	2033	05/02/2026			Bond Future	133.8333	133.8333	134.3758	134.3758	0.405	0.0000	0.0000
2025/08/08	2033	05/02/2026	132.88	Call	Bond Future	953.2900	0.9533	1495.7600	1.4958	56.905	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
2025/08/08	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2033	07/05/2026			Bond Future	134.7687	134.7687	135.3032	135.3032	0.397	0.0000	0.0000
2025/08/08	2033	07/05/2026	135.16	Call	Bond Future	0.0000	0.0000	143.1700	0.1432	100.000	0.0000	0.0000
2025/08/08	2033	07/05/2026	135.16	Put	Bond Future	391.3300	0.3913	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/08	2033	06/08/2026			Bond Future	137.2643	137.2643	137.8163	137.8163	0.402	0.0000	0.0000
2025/08/08	2033	06/08/2026	134.25	Call	Bond Future	3014.2600	3.0143	3566.3300	3.5663	18.315	0.0000	0.0000
2025/08/08	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2033	05/11/2026			Bond Future	138.6461	138.6461	138.6461	138.6461	0.000	0.0000	0.0000
2025/08/08	2033	05/11/2026	137.26	Call	Bond Future	1386.0900	1.3861	1386.0900	1.3861	0.000	0.0000	0.0000
2025/08/08	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2037	07/08/2025			Bond Future	13.0100	73.7725	13.0100	73.7725	0.000	0.0000	0.0000
2025/08/08	2037	06/11/2025			Bond Future	10.2839	90.6369	10.2561	90.8047	0.270	0.0000	0.0000
2025/08/08	2037	06/11/2025	11.63	Call	Bond Future	7727.9900	7.7280	7887.1200	7.8871	2.059	0.0000	0.0000
2025/08/08	2037	06/11/2025	11.63	Put	Bond Future	97.7800	0.0978	89.1300	0.0891	8.846	0.0000	0.0000
2025/08/08	2037	06/11/2025	10.50	Put	Bond Future	1081.8300	1.0818	1016.0700	1.0161	6.079	0.0000	0.0000
2025/08/08	2037	06/11/2025	10.50	Call	Bond Future	2372.2300	2.3722	2474.2500	2.4743	4.301	0.0000	0.0000
2025/08/08	2037	06/11/2025	11.00	Put	Bond Future	395.4100	0.3954	365.5900	0.3656	7.542	0.0000	0.0000
2025/08/08	2037	06/11/2025	11.00	Call	Bond Future	4573.2900	4.5733	4711.2500	4.7113	3.017	0.0000	0.0000
2025/08/08	2037	06/11/2025	12.16	Call	Bond Future	10411.7800	10.4118	10576.8700	10.5769	1.586	0.0000	0.0000
2025/08/08	2037	06/11/2025	12.16	Put	Bond Future	28.6700	0.0287	25.9800	0.0260	9.383	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.86	Call	Bond Future	8519.2000	8.5192	8633.9600	8.6340	1.347	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.86	Put	Bond Future	346.9700	0.3470	300.3100	0.3003	13.448	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.36	Call	Bond Future	6206.9200	6.2069	6291.3800	6.2914	1.361	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.36	Put	Bond Future	676.8500	0.6769	599.8900	0.5999	11.370	0.0000	0.0000
2025/08/08	2037	05/02/2026	10.65	Put	Bond Future	1679.1500	1.6792	1544.6100	1.5446	8.012	0.0000	0.0000
2025/08/08	2037	05/02/2026	10.65	Call	Bond Future	3244.3300	3.2443	3271.2100	3.2712	0.829	0.0000	0.0000
2025/08/08	2037	05/02/2026	12.27	Call	Bond Future	10449.6400	10.4496	10582.6200	10.5826	1.273	0.0000	0.0000
2025/08/08	2037	05/02/2026	12.27	Put	Bond Future	198.3100	0.1983	169.8700	0.1699	14.341	0.0000	0.0000
2025/08/08	2037	05/02/2026	10.90	Put	Bond Future	1228.8600	1.2289	1114.4400	1.1144	9.311	0.0000	0.0000
2025/08/08	2037	05/02/2026	10.90	Call	Bond Future	4219.6000	4.2196	4266.6000	4.2666	1.114	0.0000	0.0000
2025/08/08	2037	05/02/2026	12.73	Call	Bond Future	12577.1300	12.5771	12734.7200	12.7347	1.253	0.0000	0.0000
2025/08/08	2037	05/02/2026	12.73	Put	Bond Future	82.6700	0.0827	78.8400	0.0788	4.633	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.40	Put	Bond Future	641.9400	0.6419	567.9700	0.5680	11.523	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.40	Call	Bond Future	6387.8300	6.3878	6475.2800	6.4753	1.369	0.0000	0.0000
2025/08/08	2037	05/02/2026			Bond Future	10.3820	88.0726	10.3547	88.2340	0.263	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.20	Call	Bond Future	5494.2500	5.4943	5565.9500	5.5660	1.305	0.0000	0.0000
2025/08/08	2037	05/02/2026	11.20	Put	Bond Future	835.3600	0.8354	745.6400	0.7456	10.740	0.0000	0.0000
2025/08/08	2037	07/05/2026			Bond Future	10.4932	89.6949	10.4670	89.8470	0.250	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
2025/08/08	2037	07/05/2026	11.32	Call	Bond Future	5854.0700	5.8541	5972.1000	5.9721	2.016	0.0000	0.0000
2025/08/08	2037	07/05/2026	11.32	Put	Bond Future	1241.0700	1.2411	1206.9900	1.2070	2.746	0.0000	0.0000
2025/08/08	2037	07/05/2026	12.40	Call	Bond Future	10558.3000	10.5583	10699.5800	10.6996	1.338	0.0000	0.0000
2025/08/08	2037	07/05/2026	12.40	Put	Bond Future	411.0600	0.4111	400.2300	0.4002	2.635	0.0000	0.0000
2025/08/08	2037	07/05/2026	10.95	Put	Bond Future	1799.4800	1.7995	1750.9500	1.7510	2.697	0.0000	0.0000
2025/08/08	2037	07/05/2026	10.95	Call	Bond Future	4390.4400	4.3904	4494.0200	4.4940	2.359	0.0000	0.0000
2025/08/08	2037	06/08/2026	11.30	Call	Bond Future	5642.7900	5.6428	5683.3000	5.6833	0.718	0.0000	0.0000
2025/08/08	2037	06/08/2026	11.30	Put	Bond Future	1901.8000	1.9018	1781.8700	1.7819	6.306	0.0000	0.0000
2025/08/08	2037	06/08/2026	10.70	Call	Bond Future	3556.4200	3.5564	3574.5100	3.5745	0.509	0.0000	0.0000
2025/08/08	2037	06/08/2026	10.70	Put	Bond Future	3098.1300	3.0981	2955.7800	2.9558	4.595	0.0000	0.0000
2025/08/08	2037	06/08/2026	10.02	Put	Bond Future	5241.1500	5.2412	5097.9600	5.0980	2.732	0.0000	0.0000
2025/08/08	2037	06/08/2026	10.02	Call	Bond Future	1761.8500	1.7619	1779.1000	1.7791	0.979	0.0000	0.0000
2025/08/08	2037	06/08/2026			Bond Future	10.6187	87.0734	10.5904	87.2339	0.267	0.0000	0.0000
2025/08/08	2037	06/08/2026	11.71	Call	Bond Future	7238.8600	7.2389	7301.0300	7.3010	0.859	0.0000	0.0000
2025/08/08	2037	06/08/2026	11.71	Put	Bond Future	1352.3600	1.3524	1254.0900	1.2541	7.267	0.0000	0.0000
2025/08/08	2037	05/11/2026			Bond Future	10.7204	88.7385	10.7204	88.7385	0.000	0.0000	0.0000
2025/08/08	2037	05/11/2026	10.62	Call	Bond Future	3373.8700	3.3739	3369.8800	3.3699	0.118	0.0000	0.0000
2025/08/08	2037	05/11/2026	10.62	Put	Bond Future	3933.0000	3.9330	3929.0100	3.9290	0.101	0.0000	0.0000
2025/08/08	2038	07/08/2025			Bond Future	139.5600	139.5600	139.5600	139.5600	0.000	0.0000	0.0000
2025/08/08	2038	06/11/2025			Bond Future	142.6027	142.6027	142.5606	142.5606	0.030	0.0000	0.0000
2025/08/08	2038	06/11/2025	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2038	06/11/2025	143.88	Put	Bond Future	1277.3500	1.2774	1319.4400	1.3194	3.295	0.0000	0.0000
2025/08/08	2038	05/02/2026			Bond Future	143.1371	143.1371	143.0792	143.0792	0.040	0.0000	0.0000
2025/08/08	2038	05/02/2026	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2038	05/02/2026	143.20	Put	Bond Future	62.8600	0.0629	120.8100	0.1208	92.189	0.0000	0.0000
2025/08/08	2038	07/05/2026			Bond Future	145.8089	145.8089	145.7298	145.7298	0.054	0.0000	0.0000
2025/08/08	2038	07/05/2026	144.53	Call	Bond Future	1278.8900	1.2789	1199.8000	1.1998	6.184	0.0000	0.0000
2025/08/08	2038	07/05/2026	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2038	06/08/2026			Bond Future	146.3059	146.3059	146.2350	146.2350	0.048	0.0000	0.0000
2025/08/08	2038	06/08/2026	144.72	Call	Bond Future	1585.8500	1.5859	1515.0200	1.5150	4.466	0.0000	0.0000
2025/08/08	2038	06/08/2026	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2038	05/11/2026			Bond Future	148.7974	148.7974	148.7974	148.7974	0.000	0.0000	0.0000
2025/08/08	2038	05/11/2026	146.31	Call	Bond Future	2487.4000	2.4874	2487.4000	2.4874	0.000	0.0000	0.0000
2025/08/08	2038	05/11/2026	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2040	07/08/2025			Bond Future	13.2900	73.0222	13.2900	73.0222	0.000	0.0000	0.0000
2025/08/08	2040	06/11/2025			Bond Future	10.7146	90.1153	10.6760	90.3683	0.360	0.0000	0.0000
2025/08/08	2040	06/11/2025	11.84	Call	Bond Future	7115.4000	7.1154	7349.7700	7.3498	3.294	0.0000	0.0000
2025/08/08	2040	06/11/2025	11.84	Put	Bond Future	173.6300	0.1736	154.9800	0.1550	10.741	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
2025/08/08	2040	05/02/2026		Bond Future	10.8184	87.2906	10.7799	87.5389	0.356	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.49 Call	Bond Future	5258.7600	5.2588	5450.0800	5.4501	3.638	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.49 Put	Bond Future	1088.5100	1.0885	1031.5500	1.0316	5.233	0.0000	0.0000
2025/08/08	2040	05/02/2026	10.35 Put	Bond Future	4262.1400	4.2621	4094.9600	4.0950	3.922	0.0000	0.0000
2025/08/08	2040	05/02/2026	10.35 Call	Bond Future	1168.9300	1.1689	1250.0300	1.2500	6.938	0.0000	0.0000
2025/08/08	2040	05/02/2026	10.75 Call	Bond Future	2277.1500	2.2772	2402.7800	2.4028	5.517	0.0000	0.0000
2025/08/08	2040	05/02/2026	10.75 Put	Bond Future	2719.0300	2.7190	2596.3800	2.5964	4.511	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.15 Call	Bond Future	3771.5000	3.7715	3936.1100	3.9361	4.365	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.15 Put	Bond Future	1674.6900	1.6747	1591.0200	1.5910	4.996	0.0000	0.0000
2025/08/08	2040	05/02/2026	13.23 Call	Bond Future	13768.7500	13.7688	14012.1500	14.0122	1.768	0.0000	0.0000
2025/08/08	2040	05/02/2026	13.23 Put	Bond Future	84.8100	0.0848	79.9300	0.0799	5.754	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.82 Put	Bond Future	709.0700	0.7091	670.7600	0.6708	5.403	0.0000	0.0000
2025/08/08	2040	05/02/2026	11.82 Call	Bond Future	6820.8000	6.8208	7030.7700	7.0308	3.078	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.53 Call	Bond Future	9945.1700	9.9452	10112.2400	10.1122	1.680	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.53 Put	Bond Future	668.0800	0.6681	594.4600	0.5945	11.020	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.03 Call	Bond Future	7627.5200	7.6275	7761.6200	7.7616	1.758	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.03 Put	Bond Future	1091.0900	1.0911	984.5000	0.9845	9.769	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.12 Put	Bond Future	2634.8600	2.6349	2453.5300	2.4535	6.882	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.12 Call	Bond Future	3798.2900	3.7983	3857.6500	3.8577	1.563	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.22 Call	Bond Future	8499.9100	8.4999	8647.6900	8.6477	1.739	0.0000	0.0000
2025/08/08	2040	07/05/2026	12.22 Put	Bond Future	905.1400	0.9051	812.2300	0.8122	10.265	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.72 Call	Bond Future	6242.7300	6.2427	6351.3800	6.3514	1.740	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.72 Put	Bond Future	1478.9900	1.4790	1346.9500	1.3470	8.928	0.0000	0.0000
2025/08/08	2040	07/05/2026	10.70 Put	Bond Future	3888.2900	3.8883	3680.5900	3.6806	5.342	0.0000	0.0000
2025/08/08	2040	07/05/2026	10.70 Call	Bond Future	2391.2300	2.3912	2424.2200	2.4242	1.380	0.0000	0.0000
2025/08/08	2040	07/05/2026		Bond Future	10.9340	88.8985	10.8960	89.1392	0.348	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.67 Call	Bond Future	6025.0900	6.0251	6129.6800	6.1297	1.736	0.0000	0.0000
2025/08/08	2040	07/05/2026	11.67 Put	Bond Future	1552.7300	1.5527	1416.6300	1.4166	8.765	0.0000	0.0000
2025/08/08	2040	06/08/2026		Bond Future	11.0631	86.0117	11.0226	86.2623	0.365	0.0000	0.0000
2025/08/08	2040	06/08/2026	12.19 Call	Bond Future	8009.0300	8.0090	8214.1400	8.2141	2.561	0.0000	0.0000
2025/08/08	2040	06/08/2026	12.19 Put	Bond Future	1431.2300	1.4312	1385.7100	1.3857	3.180	0.0000	0.0000
2025/08/08	2040	05/11/2026		Bond Future	11.1541	87.7496	11.1541	87.7496	0.000	0.0000	0.0000
2025/08/08	2040	05/11/2026	11.06 Call	Bond Future	3716.2500	3.7163	3711.8600	3.7119	0.118	0.0000	0.0000
2025/08/08	2040	05/11/2026	11.06 Put	Bond Future	4292.2100	4.2922	4287.8200	4.2878	0.102	0.0000	0.0000
2025/08/08	2044	07/08/2025		Bond Future	13.3400	69.0380	13.3400	69.0380	0.000	0.0000	0.0000
2025/08/08	2044	06/11/2025		Bond Future	10.9948	84.9074	10.9250	85.3782	0.635	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.88 Call	Bond Future	5965.4500	5.9655	6347.5600	6.3476	6.405	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.88 Put	Bond Future	346.8200	0.3468	258.1400	0.2581	25.569	0.0000	0.0000

Open Interest
36,550
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680
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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
2025/08/08	2044	06/11/2025	12.20	Call	Bond Future	7678.8600	7.6789	8098.8200	8.0988	5.469	0.0000	0.0000
2025/08/08	2044	06/11/2025	12.20	Put	Bond Future	178.6600	0.1787	127.8300	0.1278	28.451	0.0000	0.0000
2025/08/08	2044	06/11/2025	12.25	Call	Bond Future	7948.3500	7.9484	8372.6400	8.3726	5.338	0.0000	0.0000
2025/08/08	2044	06/11/2025	12.25	Put	Bond Future	160.8900	0.1609	114.3900	0.1144	28.902	0.0000	0.0000
2025/08/08	2044	06/11/2025	12.00	Call	Bond Future	6603.9300	6.6039	7002.8400	7.0028	6.040	0.0000	0.0000
2025/08/08	2044	06/11/2025	12.00	Put	Bond Future	270.8700	0.2709	198.9900	0.1990	26.537	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.75	Call	Bond Future	5284.0600	5.2841	5644.6500	5.6447	6.824	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.75	Put	Bond Future	451.6500	0.4517	341.4500	0.3415	24.399	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.25	Put	Bond Future	1180.1500	1.1802	958.1400	0.9581	18.812	0.0000	0.0000
2025/08/08	2044	06/11/2025	11.25	Call	Bond Future	2865.2500	2.8653	3114.0300	3.1140	8.683	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.25	Call	Bond Future	3160.5400	3.1605	3430.7300	3.4307	8.549	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.25	Put	Bond Future	2171.2500	2.1713	1970.8100	1.9708	9.232	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.50	Call	Bond Future	4184.8100	4.1848	4496.4200	4.4964	7.446	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.50	Put	Bond Future	1601.8500	1.6019	1442.8300	1.4428	9.927	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.45	Call	Bond Future	3971.6000	3.9716	4275.4200	4.2754	7.650	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.45	Put	Bond Future	1703.3600	1.7034	1536.5500	1.5366	9.793	0.0000	0.0000
2025/08/08	2044	05/02/2026	10.90	Put	Bond Future	3273.1000	3.2731	3006.1300	3.0061	8.156	0.0000	0.0000
2025/08/08	2044	05/02/2026	10.90	Call	Bond Future	1944.6200	1.9446	2148.2800	2.1483	10.473	0.0000	0.0000
2025/08/08	2044	05/02/2026	10.07	Put	Bond Future	7598.7900	7.5988	7186.0600	7.1861	5.432	0.0000	0.0000
2025/08/08	2044	05/02/2026	10.07	Call	Bond Future	339.2700	0.3393	397.1700	0.3972	17.066	0.0000	0.0000
2025/08/08	2044	05/02/2026			Bond Future	11.0987	82.1107	11.0277	82.5813	0.639	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.56	Call	Bond Future	4432.9900	4.4330	4766.1700	4.7662	7.516	0.0000	0.0000
2025/08/08	2044	05/02/2026	11.56	Put	Bond Future	1474.9600	1.4750	1337.5100	1.3375	9.319	0.0000	0.0000
2025/08/08	2044	07/05/2026			Bond Future	11.2131	83.6230	11.1414	84.0909	0.640	0.0000	0.0000
2025/08/08	2044	07/05/2026	11.80	Call	Bond Future	5530.8000	5.5308	5783.7300	5.7837	4.573	0.0000	0.0000
2025/08/08	2044	07/05/2026	11.80	Put	Bond Future	1859.5400	1.8595	1644.6300	1.6446	11.557	0.0000	0.0000
2025/08/08	2044	06/08/2026			Bond Future	11.3399	80.7650	11.2646	81.2467	0.664	0.0000	0.0000
2025/08/08	2044	06/08/2026	12.42	Call	Bond Future	7985.0200	7.9850	8368.2000	8.3682	4.799	0.0000	0.0000
2025/08/08	2044	06/08/2026	12.42	Put	Bond Future	1549.5600	1.5496	1451.1000	1.4511	6.354	0.0000	0.0000
2025/08/08	2044	05/11/2026			Bond Future	11.3915	82.6472	11.3915	82.6472	0.000	0.0000	0.0000
2025/08/08	2044	05/11/2026	11.34	Call	Bond Future	3980.8700	3.9809	3976.3200	3.9763	0.114	0.0000	0.0000
2025/08/08	2044	05/11/2026	11.34	Put	Bond Future	4306.6400	4.3066	4302.0900	4.3021	0.106	0.0000	0.0000
2025/08/08	2046	07/08/2025			Bond Future	118.6900	118.6900	118.6900	118.6900	0.000	0.0000	0.0000
2025/08/08	2046	06/11/2025			Bond Future	120.9048	120.9048	121.1364	121.1364	0.192	0.0000	0.0000
2025/08/08	2046	06/11/2025	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2046	06/11/2025	125.41	Put	Bond Future	4505.1800	4.5052	4273.6100	4.2736	5.140	0.0000	0.0000
2025/08/08	2046	05/02/2026			Bond Future	123.1939	123.1939	123.4173	123.4173	0.181	0.0000	0.0000
2025/08/08	2046	05/02/2026	121.65	Call	Bond Future	1543.9300	1.5439	1767.2600	1.7673	14.465	0.0000	0.0000

Open Interest
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5,600
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5,800
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11,000
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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
2025/08/08	2046	05/02/2026	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2046	07/05/2026			Bond Future	123.1974	123.1974	123.4091	123.4091	0.172	0.0000	0.0000
2025/08/08	2046	07/05/2026	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2046	07/05/2026	124.95	Put	Bond Future	1752.6200	1.7526	1540.8900	1.5409	12.081	0.0000	0.0000
2025/08/08	2046	06/08/2026			Bond Future	125.4777	125.4777	125.7006	125.7006	0.178	0.0000	0.0000
2025/08/08	2046	06/08/2026	122.38	Call	Bond Future	3097.6500	3.0977	3320.5900	3.3206	7.197	0.0000	0.0000
2025/08/08	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2046	05/11/2026			Bond Future	125.5715	125.5715	125.5715	125.5715	0.000	0.0000	0.0000
2025/08/08	2046	05/11/2026	125.48	Call	Bond Future	91.5300	0.0915	91.5300	0.0915	0.000	0.0000	0.0000
2025/08/08	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2050	07/08/2025			Bond Future	119.8900	119.8900	119.8900	119.8900	0.000	0.0000	0.0000
2025/08/08	2050	06/11/2025			Bond Future	121.8308	121.8308	121.7948	121.7948	0.030	0.0000	0.0000
2025/08/08	2050	06/11/2025	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2050	06/11/2025	124.42	Put	Bond Future	2589.2100	2.5892	2625.2100	2.6252	1.390	0.0000	0.0000
2025/08/08	2050	05/02/2026			Bond Future	121.7247	121.7247	121.6749	121.6749	0.041	0.0000	0.0000
2025/08/08	2050	05/02/2026	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2050	05/02/2026	122.82	Put	Bond Future	1095.2700	1.0953	1145.1100	1.1451	4.550	0.0000	0.0000
2025/08/08	2050	07/05/2026			Bond Future	123.9968	123.9968	123.9288	123.9288	0.055	0.0000	0.0000
2025/08/08	2050	07/05/2026	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2050	07/05/2026	124.07	Put	Bond Future	73.2300	0.0732	141.1700	0.1412	92.776	0.0000	0.0000
2025/08/08	2050	06/08/2026			Bond Future	123.8377	123.8377	123.7775	123.7775	0.049	0.0000	0.0000
2025/08/08	2050	06/08/2026	123.27	Call	Bond Future	567.6800	0.5677	507.5400	0.5075	10.594	0.0000	0.0000
2025/08/08	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	2050	05/11/2026			Bond Future	125.9460	125.9460	125.9460	125.9460	0.000	0.0000	0.0000
2025/08/08	2050	05/11/2026	123.84	Call	Bond Future	2106.0000	2.1060	2106.0000	2.1060	0.000	0.0000	0.0000
2025/08/08	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	8607	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	8608	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	8657	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	AL37	07/08/2025			Index Future	1172.2010	1172.2010	1172.2010	1172.2010	0.000	0.0000	0.0000
2025/08/08	AL37	06/11/2025			Index Future	1193.3860	1193.3860	1194.6290	1194.6290	0.104	0.0000	0.0000
2025/08/08	AL37	05/02/2026			Index Future	1215.6960	1215.6960	1216.8350	1216.8350	0.094	0.0000	0.0000
2025/08/08	AL37	07/05/2026			Index Future	1238.1150	1238.1150	1239.1020	1239.1020	0.080	0.0000	0.0000
2025/08/08	AL37	06/08/2026			Index Future	1260.5280	1260.5280	1261.6040	1261.6040	0.085	0.0000	0.0000
2025/08/08	AL37	05/11/2026			Index Future	1283.7240	1283.7240	1283.7240	1283.7240	0.000	0.0000	0.0000
2025/08/08	AL7T	07/08/2025			Index Future	1422.4590	1422.4590	1422.4590	1422.4590	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
2025/08/08	AL7T	06/11/2025	Index Future	1448.4980	1448.4980	1450.9270	1450.9270	0.168	0.0000	0.0000
2025/08/08	AL7T	05/02/2026	Index Future	1475.5770	1475.5770	1477.8980	1477.8980	0.157	0.0000	0.0000
2025/08/08	AL7T	07/05/2026	Index Future	1502.7880	1502.7880	1504.9430	1504.9430	0.143	0.0000	0.0000
2025/08/08	AL7T	06/08/2026	Index Future	1529.9930	1529.9930	1532.2720	1532.2720	0.149	0.0000	0.0000
2025/08/08	AL7T	05/11/2026	Index Future	1559.1370	1559.1370	1559.1370	1559.1370	0.000	0.0000	0.0000
2025/08/08	ALBI	07/08/2025	Index Future	1206.8960	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/08	ALBI	06/11/2025	Index Future	1228.2910	1228.2910	1231.0380	1231.0380	0.224	0.0000	0.0000
2025/08/08	ALBI	05/02/2026	Index Future	1251.2530	1251.2530	1253.9220	1253.9220	0.213	0.0000	0.0000
2025/08/08	ALBI	07/05/2026	Index Future	1274.3270	1274.3270	1276.8680	1276.8680	0.199	0.0000	0.0000
2025/08/08	ALBI	06/08/2026	Index Future	1297.3970	1297.3970	1300.0550	1300.0550	0.205	0.0000	0.0000
2025/08/08	ALBI	05/11/2026	Index Future	1322.8490	1322.8490	1322.8490	1322.8490	0.000	0.0000	0.0000
2025/08/08	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/08	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C253	31/03/2053	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C2I9	31/03/2029	Price Contribution	100.0000	0.0000	100.0000	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
2025/08/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	07/08/2025		Bond Future	13.5600	73.8046	13.5600	73.8046	0.000	0.0000	0.0000
2025/08/08	ES33	06/11/2025		Bond Future	10.4095	85.8212	10.3822	85.9508	0.262	0.0000	0.0000
2025/08/08	ES33	06/11/2025	12.01 Call	Bond Future	7171.0000	7.1710	7300.5900	7.3006	1.807	0.0000	0.0000
2025/08/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	05/02/2026		Bond Future	10.5375	87.4461	10.5108	87.5692	0.253	0.0000	0.0000
2025/08/08	ES33	05/02/2026	11.49 Call	Bond Future	4250.6500	4.2507	4373.7500	4.3738	2.896	0.0000	0.0000
2025/08/08	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	07/05/2026		Bond Future	10.6740	85.2829	10.6487	85.3964	0.237	0.0000	0.0000
2025/08/08	ES33	07/05/2026	11.69 Call	Bond Future	4402.3300	4.4023	4515.8500	4.5159	2.579	0.0000	0.0000
2025/08/08	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	06/08/2026		Bond Future	10.8271	86.8598	10.7993	86.9808	0.257	0.0000	0.0000
2025/08/08	ES33	06/08/2026	12.02 Call	Bond Future	4991.1400	4.9911	5112.1200	5.1121	2.424	0.0000	0.0000
2025/08/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	05/11/2026		Bond Future	10.9759	84.7100	10.9759	84.7100	0.000	0.0000	0.0000
2025/08/08	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES33	05/11/2026	10.83 Put	Bond Future	618.4300	0.6184	618.4300	0.6184	0.000	0.0000	0.0000
2025/08/08	ES42	07/08/2025		Bond Future	13.7900	68.2722	13.7900	68.2722	0.000	0.0000	0.0000
2025/08/08	ES42	06/11/2025		Bond Future	11.2886	79.7398	11.2394	80.0460	0.436	0.0000	0.0000
2025/08/08	ES42	06/11/2025	12.39 Call	Bond Future	6405.9400	6.4059	6712.1400	6.7121	4.780	0.0000	0.0000
2025/08/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES42	05/02/2026		Bond Future	11.4042	81.2494	11.3545	81.5532	0.435	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
2025/08/08	ES42	05/02/2026	11.85	Call	Bond Future	2649.6700	2.6497	2953.5200	2.9535	11.467	0.0000	0.0000
2025/08/08	ES42	05/02/2026	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES42	07/05/2026			Bond Future	11.5300	78.5005	11.4803	78.7988	0.431	0.0000	0.0000
2025/08/08	ES42	07/05/2026	12.20	Call	Bond Future	3859.0700	3.8591	4157.3800	4.1574	7.730	0.0000	0.0000
2025/08/08	ES42	07/05/2026	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES42	06/08/2026			Bond Future	11.6640	79.9502	11.6116	80.2594	0.450	0.0000	0.0000
2025/08/08	ES42	06/08/2026	12.65	Call	Bond Future	5475.8900	5.4759	5785.0500	5.7851	5.646	0.0000	0.0000
2025/08/08	ES42	06/08/2026	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES42	05/11/2026			Bond Future	11.7572	77.3987	11.7572	77.3987	0.000	0.0000	0.0000
2025/08/08	ES42	05/11/2026	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	ES42	05/11/2026	11.66	Put	Bond Future	566.1000	0.5661	566.1000	0.5661	0.000	0.0000	0.0000
2025/08/08	GOVI	07/08/2025			GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000	0.0000
2025/08/08	GOVI	06/11/2025			GOVI	1208.6870	1208.6870	1211.2670	1211.2670	0.213	0.0000	0.0000
2025/08/08	GOVI	06/11/2025	1,112.00	Call	GOVI	966870.0000	96.6870	992670.0000	99.2670	2.668	0.0000	0.0000
2025/08/08	GOVI	06/11/2025	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	GOVI	05/02/2026			GOVI	1231.2830	1231.2830	1233.7830	1233.7830	0.203	0.0000	0.0000
2025/08/08	GOVI	05/02/2026	1,150.00	Call	GOVI	812830.0000	81.2830	837830.0000	83.7830	3.076	0.0000	0.0000
2025/08/08	GOVI	05/02/2026	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	GOVI	07/05/2026			GOVI	1253.9890	1253.9890	1256.3600	1256.3600	0.189	0.0000	0.0000
2025/08/08	GOVI	07/05/2026	1,177.00	Call	GOVI	769890.0000	76.9890	793600.0000	79.3600	3.080	0.0000	0.0000
2025/08/08	GOVI	07/05/2026	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	GOVI	06/08/2026			GOVI	1276.6900	1276.6900	1279.1760	1279.1760	0.195	0.0000	0.0000
2025/08/08	GOVI	06/08/2026	1,189.00	Call	GOVI	876900.0000	87.6900	901760.0000	90.1760	2.835	0.0000	0.0000
2025/08/08	GOVI	06/08/2026	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	GOVI	05/11/2026			GOVI	1301.6030	1301.6030	1301.6030	1301.6030	0.000	0.0000	0.0000
2025/08/08	GOVI	05/11/2026	1,277.00	Call	GOVI	246030.0000	24.6030	246030.0000	24.6030	0.000	0.0000	0.0000
2025/08/08	GOVI	05/11/2026	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/08	IGOV	07/08/2025			Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000	0.0000
2025/08/08	IGOV	06/11/2025			Index Future	391.0030	391.0030	390.8090	390.8090	0.050	0.0000	0.0000
2025/08/08	IGOV	05/02/2026			Index Future	398.4060	398.4060	398.1680	398.1680	0.060	0.0000	0.0000
2025/08/08	IGOV	07/05/2026			Index Future	405.8450	405.8450	405.5460	405.5460	0.074	0.0000	0.0000
2025/08/08	IGOV	06/08/2026			Index Future	413.2830	413.2830	413.0010	413.0010	0.068	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
2025/08/08	IGOV	05/11/2026		Index Future	420.3310	420.3310	420.3310	420.3310	420.3310	0.000	0.0000	0.0000
2025/08/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	91.6600	0.000	0.0000	0.0000
2025/08/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2025/08/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2025/08/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	91.6000	0.000	0.0000	0.0000
2025/08/08	R033	07/08/2025		Bond Future	10.3300	101.9226	10.3300	101.9226	101.9226	0.000	0.0000	0.0000
2025/08/08	R033	06/11/2025		Bond Future	9.0721	106.0507	9.0508	106.1668	106.1668	0.234	0.0000	0.0000
2025/08/08	R033	06/11/2025	10.33	Call	Bond Future	6649.1800	6.6492	6760.3800	6.7604	1.672	0.0000	0.0000
2025/08/08	R033	06/11/2025	10.33	Put	Bond Future	53.9300	0.0539	49.0400	0.0490	9.067	0.0000	0.0000
2025/08/08	R033	05/02/2026		Bond Future	9.1466	108.0331	9.1264	108.1404	108.1404	0.221	0.0000	0.0000
2025/08/08	R033	05/02/2026	10.49	Call	Bond Future	7078.2000	7.0782	7171.5400	7.1715	1.319	0.0000	0.0000
2025/08/08	R033	05/02/2026	10.49	Put	Bond Future	254.8900	0.2549	240.9600	0.2410	5.465	0.0000	0.0000
2025/08/08	R033	07/05/2026		Bond Future	9.2316	104.9801	9.2132	105.0745	105.0745	0.199	0.0000	0.0000
2025/08/08	R033	07/05/2026	10.38	Call	Bond Future	6290.2600	6.2903	6363.5600	6.3636	1.165	0.0000	0.0000
2025/08/08	R033	07/05/2026	10.38	Put	Bond Future	598.4100	0.5984	577.2600	0.5773	3.534	0.0000	0.0000
2025/08/08	R033	06/08/2026		Bond Future	9.3303	106.8969	9.3096	106.9998	106.9998	0.222	0.0000	0.0000
2025/08/08	R033	06/08/2026	10.25	Call	Bond Future	5565.4200	5.5654	5632.7300	5.6327	1.209	0.0000	0.0000
2025/08/08	R033	06/08/2026	10.25	Put	Bond Future	1122.8000	1.1228	1087.1600	1.0872	3.174	0.0000	0.0000
2025/08/08	R033	05/11/2026		Bond Future	9.4275	103.8077	9.4275	103.8077	103.8077	0.000	0.0000	0.0000
2025/08/08	R033	05/11/2026	9.33	Call	Bond Future	2420.0300	2.4200	2417.1200	2.4171	0.120	0.0000	0.0000
2025/08/08	R033	05/11/2026	9.33	Put	Bond Future	2889.2400	2.8892	2886.3300	2.8863	0.101	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
2025/08/08	R035	07/08/2025		Bond Future	12.6500	83.3717	12.6500		83.3717	0.000	0.0000	0.0000
2025/08/08	R035	06/11/2025		Bond Future	9.7333	96.5652	9.7059		96.7245	0.281	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.20	Call Bond Future	8120.0600	8.1201	8265.2600		8.2653	1.788	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.20	Put Bond Future	65.8600	0.0659	51.7900		0.0518	21.363	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.68	Call Bond Future	5529.5800	5.5296	5650.6900		5.6507	2.190	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.68	Put Bond Future	222.5000	0.2225	184.3400		0.1843	17.151	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.50	Call Bond Future	4662.0100	4.6620	4768.3800		4.7684	2.282	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.50	Put Bond Future	332.9400	0.3329	280.0400		0.2800	15.889	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.15	Call Bond Future	3083.7200	3.0837	3154.3800		3.1544	2.291	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.15	Put Bond Future	697.4700	0.6975	608.8600		0.6089	12.704	0.0000	0.0000
2025/08/08	R035	06/11/2025	9.77	Put Bond Future	1444.8600	1.4449	1315.0300		1.3150	8.986	0.0000	0.0000
2025/08/08	R035	06/11/2025	9.77	Call Bond Future	1658.4900	1.6585	1687.9300		1.6879	1.775	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.00	Put Bond Future	105.9700	0.1060	85.0400		0.0850	19.751	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.00	Call Bond Future	7117.1300	7.1171	7255.4700		7.2555	1.944	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.30	Call Bond Future	3737.1500	3.7372	3824.3500		3.8244	2.333	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.30	Put Bond Future	511.5300	0.5115	439.4600		0.4395	14.089	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.95	Call Bond Future	11827.3000	11.8273	11986.0900		11.9861	1.343	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.95	Put Bond Future	6.8500	0.0069	6.3700		0.0064	7.007	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.45	Call Bond Future	9370.8000	9.3708	9521.6900		9.5217	1.610	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.45	Put Bond Future	36.0600	0.0361	27.6800		0.0277	23.239	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.95	Put Bond Future	119.1700	0.1192	96.1800		0.0962	19.292	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.95	Call Bond Future	6866.9500	6.8670	7003.2300		7.0032	1.985	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.08	Put Bond Future	802.8300	0.8028	706.0100		0.7060	12.060	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.08	Call Bond Future	2793.8700	2.7939	2856.3200		2.8563	2.235	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.58	Put Bond Future	278.7500	0.2788	232.8400		0.2328	16.470	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.58	Call Bond Future	5044.2400	5.0442	5157.6000		5.1576	2.247	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.67	Call Bond Future	10458.9500	10.4590	10615.8300		10.6158	1.500	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.67	Put Bond Future	18.2900	0.0183	15.9000		0.0159	13.067	0.0000	0.0000
2025/08/08	R035	06/11/2025	9.91	Put Bond Future	1116.5000	1.1165	1000.7900		1.0008	10.364	0.0000	0.0000
2025/08/08	R035	06/11/2025	9.91	Call Bond Future	2138.3700	2.1384	2181.9300		2.1819	2.037	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.41	Put Bond Future	404.7500	0.4048	343.6500		0.3437	15.096	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.41	Call Bond Future	4239.4700	4.2395	4337.6400		4.3376	2.316	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.43	Call Bond Future	9271.0900	9.2711	9421.6200		9.4216	1.624	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.43	Put Bond Future	37.8500	0.0379	29.1100		0.0291	23.091	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.44	Put Bond Future	379.3700	0.3794	321.0600		0.3211	15.370	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.44	Call Bond Future	4379.2800	4.3793	4480.2400		4.4802	2.305	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.94	Put Bond Future	122.0300	0.1220	98.5500		0.0986	19.241	0.0000	0.0000
2025/08/08	R035	06/11/2025	10.94	Call Bond Future	6817.0100	6.8170	6952.8000		6.9528	1.992	0.0000	0.0000
2025/08/08	R035	06/11/2025	11.99	Call Bond Future	12020.9800	12.0210	12179.8400		12.1798	1.322	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
2025/08/08	R035	06/11/2025	11.99	Put	Bond Future	5.9100	0.0059	5.5000	0.0055	6.937	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.44	Put	Bond Future	966.1700	0.9662	931.1300	0.9311	3.627	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.44	Call	Bond Future	4372.6800	4.3727	4489.7600	4.4898	2.678	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.94	Put	Bond Future	483.3600	0.4834	465.4700	0.4655	3.701	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.94	Call	Bond Future	6544.7000	6.5447	6678.9300	6.6789	2.051	0.0000	0.0000
2025/08/08	R035	05/02/2026	12.44	Call	Bond Future	13465.3700	13.4654	13616.1400	13.6161	1.120	0.0000	0.0000
2025/08/08	R035	05/02/2026	12.44	Put	Bond Future	35.9200	0.0359	34.5700	0.0346	3.758	0.0000	0.0000
2025/08/08	R035	05/02/2026	11.00	Put	Bond Future	443.9700	0.4440	427.5700	0.4276	3.694	0.0000	0.0000
2025/08/08	R035	05/02/2026	11.00	Call	Bond Future	6816.9300	6.8169	6952.6500	6.9527	1.991	0.0000	0.0000
2025/08/08	R035	05/02/2026	11.17	Call	Bond Future	7596.4800	7.5965	7735.9000	7.7359	1.835	0.0000	0.0000
2025/08/08	R035	05/02/2026	11.17	Put	Bond Future	348.5500	0.3486	335.8500	0.3359	3.644	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.67	Call	Bond Future	5345.9500	5.3460	5472.4100	5.4724	2.366	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.67	Put	Bond Future	705.2200	0.7052	679.5600	0.6796	3.639	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.17	Put	Bond Future	1383.8600	1.3839	1335.3600	1.3354	3.505	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.17	Call	Bond Future	3312.5900	3.3126	3416.2100	3.4162	3.128	0.0000	0.0000
2025/08/08	R035	05/02/2026			Bond Future	9.8261	98.3704	9.7994	98.5225	0.272	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.79	Call	Bond Future	5872.6400	5.8726	6003.0500	6.0031	2.221	0.0000	0.0000
2025/08/08	R035	05/02/2026	10.79	Put	Bond Future	596.8000	0.5968	575.0900	0.5751	3.638	0.0000	0.0000
2025/08/08	R035	07/05/2026			Bond Future	9.9225	95.6795	9.8970	95.8211	0.257	0.0000	0.0000
2025/08/08	R035	07/05/2026	10.86	Call	Bond Future	6043.6600	6.0437	6164.4600	6.1645	1.999	0.0000	0.0000
2025/08/08	R035	07/05/2026	10.86	Put	Bond Future	1024.4800	1.0245	1003.6100	1.0036	2.037	0.0000	0.0000
2025/08/08	R035	06/08/2026			Bond Future	10.0324	97.4274	10.0047	97.5776	0.277	0.0000	0.0000
2025/08/08	R035	06/08/2026	11.06	Call	Bond Future	6576.6400	6.5766	6702.5900	6.7026	1.915	0.0000	0.0000
2025/08/08	R035	06/08/2026	11.06	Put	Bond Future	1230.0100	1.2300	1205.7400	1.2057	1.973	0.0000	0.0000
2025/08/08	R035	05/11/2026			Bond Future	10.1330	94.7633	10.1330	94.7633	0.000	0.0000	0.0000
2025/08/08	R035	05/11/2026	10.03	Call	Bond Future	3082.5800	3.0826	3078.9100	3.0789	0.119	0.0000	0.0000
2025/08/08	R035	05/11/2026	10.03	Put	Bond Future	3627.7800	3.6278	3624.1100	3.6241	0.101	0.0000	0.0000
2025/08/08	R038	07/08/2025			Bond Future	11.2400	101.5206	11.2400	101.5206	0.000	0.0000	0.0000
2025/08/08	R038	06/11/2025			Bond Future	10.3764	104.6632	10.3485	104.8601	0.269	0.0000	0.0000
2025/08/08	R038	06/11/2025	11.24	Call	Bond Future	6146.8600	6.1469	6321.9100	6.3219	2.848	0.0000	0.0000
2025/08/08	R038	06/11/2025	11.24	Put	Bond Future	303.0700	0.3031	281.2100	0.2812	7.213	0.0000	0.0000
2025/08/08	R038	06/11/2025	12.33	Call	Bond Future	12576.9200	12.5769	12771.8700	12.7719	1.550	0.0000	0.0000
2025/08/08	R038	06/11/2025	12.33	Put	Bond Future	20.7000	0.0207	18.7400	0.0187	9.469	0.0000	0.0000
2025/08/08	R038	06/11/2025	10.98	Put	Bond Future	540.4400	0.5404	503.1400	0.5031	6.902	0.0000	0.0000
2025/08/08	R038	06/11/2025	10.98	Call	Bond Future	4676.3200	4.6763	4835.9300	4.8359	3.413	0.0000	0.0000
2025/08/08	R038	05/02/2026			Bond Future	10.4806	106.6197	10.4532	106.8094	0.262	0.0000	0.0000
2025/08/08	R038	05/02/2026	11.44	Call	Bond Future	7093.5900	7.0936	7256.2600	7.2563	2.293	0.0000	0.0000
2025/08/08	R038	05/02/2026	11.44	Put	Bond Future	759.1800	0.7592	732.1600	0.7322	3.559	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
2025/08/08	R038	07/05/2026		Bond Future	10.5938	103.0992	10.5675		103.2778	0.249	0.0000	0.0000
2025/08/08	R038	07/05/2026	11.40	Call	Bond Future	6667.8600	6.6679	6814.2900	6.8143	2.196	0.0000	0.0000
2025/08/08	R038	07/05/2026	11.40	Put	Bond Future	1417.9200	1.4179	1385.7200	1.3857	2.271	0.0000	0.0000
2025/08/08	R038	06/08/2026		Bond Future	10.7184	104.9811	10.6899		105.1698	0.266	0.0000	0.0000
2025/08/08	R038	06/08/2026	11.77	Call	Bond Future	8248.5300	8.2485	8340.1600	8.3402	1.111	0.0000	0.0000
2025/08/08	R038	06/08/2026	11.77	Put	Bond Future	1624.3500	1.6244	1527.2400	1.5272	5.978	0.0000	0.0000
2025/08/08	R038	05/11/2026		Bond Future	10.8279	101.5043	10.8279		101.5043	0.000	0.0000	0.0000
2025/08/08	R038	05/11/2026	10.72	Call	Bond Future	3796.7100	3.7967	3792.1700	3.7922	0.120	0.0000	0.0000
2025/08/08	R038	05/11/2026	10.72	Put	Bond Future	4498.3200	4.4983	4493.7800	4.4938	0.101	0.0000	0.0000
2025/08/08	R053	07/08/2025		Bond Future	13.1700	92.8341	13.1700		92.8341	0.000	0.0000	0.0000
2025/08/08	R053	06/11/2025		Bond Future	10.8952	107.6460	10.8304		108.2429	0.595	0.0000	0.0000
2025/08/08	R053	06/11/2025	11.76	Call	Bond Future	7874.0500	7.8741	8355.3100	8.3553	6.112	0.0000	0.0000
2025/08/08	R053	06/11/2025	11.76	Put	Bond Future	442.3400	0.4423	326.7100	0.3267	26.141	0.0000	0.0000
2025/08/08	R053	05/02/2026		Bond Future	10.9922	109.6582	10.9263		110.2551	0.599	0.0000	0.0000
2025/08/08	R053	05/02/2026	11.49	Call	Bond Future	6277.9800	6.2780	6699.9800	6.7000	6.722	0.0000	0.0000
2025/08/08	R053	05/02/2026	11.49	Put	Bond Future	1953.5900	1.9536	1778.6100	1.7786	8.957	0.0000	0.0000
2025/08/08	R053	07/05/2026		Bond Future	11.0956	105.8164	11.0290		106.4094	0.600	0.0000	0.0000
2025/08/08	R053	07/05/2026	11.69	Call	Bond Future	7521.3000	7.5213	7834.1700	7.8342	4.160	0.0000	0.0000
2025/08/08	R053	07/05/2026	11.69	Put	Bond Future	2480.0300	2.4800	2199.9200	2.1999	11.295	0.0000	0.0000
2025/08/08	R053	06/08/2026		Bond Future	11.2073	107.7478	11.1375		108.3586	0.623	0.0000	0.0000
2025/08/08	R053	06/08/2026	12.28	Call	Bond Future	10874.5600	10.8746	11349.0300	11.3490	4.363	0.0000	0.0000
2025/08/08	R053	06/08/2026	12.28	Put	Bond Future	2238.0500	2.2381	2101.6900	2.1017	6.093	0.0000	0.0000
2025/08/08	R053	05/11/2026		Bond Future	11.2569	104.3698	11.2569		104.3698	0.000	0.0000	0.0000
2025/08/08	R053	05/11/2026	11.21	Call	Bond Future	5507.7800	5.5078	5501.5100	5.5015	0.114	0.0000	0.0000
2025/08/08	R053	05/11/2026	11.21	Put	Bond Future	5913.6800	5.9137	5907.4100	5.9074	0.106	0.0000	0.0000
2025/08/08	R186	07/08/2025		Bond Future	9.6800	102.4871	9.6800		102.4871	0.000	0.0000	0.0000
2025/08/08	R186	06/11/2025		Bond Future	7.6721	107.0387	7.7133		106.9947	0.537	0.0000	0.0000
2025/08/08	R186	06/11/2025	8.13	Call	Bond Future	523.7000	0.5237	465.8700	0.4659	11.043	0.0000	0.0000
2025/08/08	R186	06/11/2025	8.13	Put	Bond Future	35.8600	0.0359	22.0400	0.0220	38.539	0.0000	0.0000
2025/08/08	R186	05/02/2026		Bond Future	7.7048	103.7346	7.7715		103.6790	0.865	0.0000	0.0000
2025/08/08	R186	05/02/2026	8.43	Call	Bond Future	669.5600	0.6696	553.0900	0.5531	17.395	0.0000	0.0000
2025/08/08	R186	05/02/2026	8.43	Put	Bond Future	67.3700	0.0674	6.4700	0.0065	90.396	0.0000	0.0000
2025/08/08	R186	07/05/2026		Bond Future	7.8190	105.6458	7.9385		105.5748	1.528	0.0000	0.0000
2025/08/08	R186	07/05/2026	8.69	Call	Bond Future	588.8000	0.5888	444.8000	0.4448	24.457	0.0000	0.0000
2025/08/08	R186	07/05/2026	8.69	Put	Bond Future	72.9300	0.0729	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/08	R186	06/08/2026		Bond Future	8.1183	102.2702	8.3025		102.2045	2.269	0.0000	0.0000
2025/08/08	R186	06/08/2026	8.57	Call	Bond Future	269.4200	0.2694	194.9000	0.1949	27.659	0.0000	0.0000
2025/08/08	R186	06/08/2026	8.57	Put	Bond Future	108.5500	0.1086	99.6900	0.0997	8.162	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
2025/08/08	R186	05/11/2026		Bond Future	10.9745	103.9683	10.9745		103.9683	0.000	0.0000	0.0000
2025/08/08	R186	05/11/2026	8.12	Call Bond Future	47.9000	0.0479	47.7700		0.0478	0.271	0.0000	0.0000
2025/08/08	R186	05/11/2026	8.12	Put Bond Future	378.2600	0.3783	378.1300		0.3781	0.034	0.0000	0.0000
2025/08/08	R202	07/08/2025		Bond Future	271.6000	271.6000	271.6000		271.6000	0.000	0.0000	0.0000
2025/08/08	R202	06/11/2025		Bond Future	275.6616	275.6616	276.1597		276.1597	0.181	0.0000	0.0000
2025/08/08	R202	06/11/2025	275.64	Call Bond Future	21.5500	0.0216	519.6500		0.5197	2,311.369	0.0000	0.0000
2025/08/08	R202	06/11/2025	275.64	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	R202	05/02/2026		Bond Future	275.5444	275.5444	276.0221		276.0221	0.173	0.0000	0.0000
2025/08/08	R202	05/02/2026	277.82	Call Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	R202	05/02/2026	277.82	Put Bond Future	2275.6300	2.2756	1797.9500		1.7980	20.991	0.0000	0.0000
2025/08/08	R202	07/05/2026		Bond Future	280.6878	280.6878	281.1356		281.1356	0.160	0.0000	0.0000
2025/08/08	R202	07/05/2026	277.55	Call Bond Future	3137.7900	3.1378	3585.6100		3.5856	14.272	0.0000	0.0000
2025/08/08	R202	07/05/2026	277.55	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	R202	06/08/2026		Bond Future	280.4572	280.4572	280.9338		280.9338	0.170	0.0000	0.0000
2025/08/08	R202	06/08/2026	278.86	Call Bond Future	1597.1600	1.5972	2073.7600		2.0738	29.840	0.0000	0.0000
2025/08/08	R202	06/08/2026	278.86	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	R202	05/11/2026		Bond Future	285.8564	285.8564	285.8564		285.8564	0.000	0.0000	0.0000
2025/08/08	R202	05/11/2026	280.46	Call Bond Future	5396.3500	5.3964	5396.3500		5.3964	0.000	0.0000	0.0000
2025/08/08	R202	05/11/2026	280.46	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/08	R209	07/08/2025		Bond Future	12.6800	65.2783	12.6800		65.2783	0.000	0.0000	0.0000
2025/08/08	R209	06/11/2025		Bond Future	10.0263	76.6804	9.9986		76.8282	0.277	0.0000	0.0000
2025/08/08	R209	06/11/2025	11.27	Call Bond Future	6359.9000	6.3599	6499.9700		6.5000	2.202	0.0000	0.0000
2025/08/08	R209	06/11/2025	11.27	Put Bond Future	108.7800	0.1088	101.0400		0.1010	7.115	0.0000	0.0000
2025/08/08	R209	05/02/2026		Bond Future	10.1151	78.1138	10.0878		78.2563	0.270	0.0000	0.0000
2025/08/08	R209	05/02/2026	10.93	Call Bond Future	4839.5100	4.8395	4910.7100		4.9107	1.471	0.0000	0.0000
2025/08/08	R209	05/02/2026	10.93	Put Bond Future	737.5800	0.7376	666.2400		0.6662	9.672	0.0000	0.0000
2025/08/08	R209	07/05/2026		Bond Future	10.2119	76.4016	10.1856		76.5361	0.257	0.0000	0.0000
2025/08/08	R209	07/05/2026	11.07	Call Bond Future	5275.5800	5.2756	5388.0100		5.3880	2.131	0.0000	0.0000
2025/08/08	R209	07/05/2026	11.07	Put Bond Future	1043.8300	1.0438	1021.7900		1.0218	2.111	0.0000	0.0000
2025/08/08	R209	06/08/2026		Bond Future	10.3194	77.7970	10.2911		77.9388	0.274	0.0000	0.0000
2025/08/08	R209	06/08/2026	11.39	Call Bond Future	6307.6800	6.3077	6373.1100		6.3731	1.037	0.0000	0.0000
2025/08/08	R209	06/08/2026	11.39	Put Bond Future	1177.1600	1.1772	1100.8100		1.1008	6.486	0.0000	0.0000
2025/08/08	R209	05/11/2026		Bond Future	10.4115	76.1355	10.4115		76.1355	0.000	0.0000	0.0000
2025/08/08	R209	05/11/2026	10.32	Call Bond Future	2948.5800	2.9486	2945.1000		2.9451	0.118	0.0000	0.0000
2025/08/08	R209	05/11/2026	10.32	Put Bond Future	3400.1400	3.4001	3396.6600		3.3967	0.102	0.0000	0.0000
2025/08/08	R210	07/08/2025		Bond Future	248.4400	248.4400	248.4400		248.4400	0.000	0.0000	0.0000
2025/08/08	R210	06/11/2025		Bond Future	252.4421	252.4421	253.0612		253.0612	0.245	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
2025/08/08	R210	06/11/2025	252.14	Call	Bond Future	302.1300	0.3021	921.1700	0.9212	204.892	0.0000	0.0000
2025/08/08	R210	06/11/2025	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	R210	05/02/2026			Bond Future	257.2219	257.2219	257.8261	257.8261	0.235	0.0000	0.0000
2025/08/08	R210	05/02/2026	253.10	Call	Bond Future	4121.8600	4.1219	4726.1200	4.7261	14.660	0.0000	0.0000
2025/08/08	R210	05/02/2026	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	R210	07/05/2026			Bond Future	258.5428	258.5428	259.1246	259.1246	0.225	0.0000	0.0000
2025/08/08	R210	07/05/2026	255.40	Call	Bond Future	3142.7700	3.1428	3724.5900	3.7246	18.513	0.0000	0.0000
2025/08/08	R210	07/05/2026	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	R210	06/08/2026			Bond Future	263.3293	263.3293	263.9369	263.9369	0.231	0.0000	0.0000
2025/08/08	R210	06/08/2026	259.84	Call	Bond Future	3489.3300	3.4893	4096.9400	4.0969	17.413	0.0000	0.0000
2025/08/08	R210	06/08/2026	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	R210	05/11/2026			Bond Future	265.0291	265.0291	265.0291	265.0291	0.000	0.0000	0.0000
2025/08/08	R210	05/11/2026	253.33	Call	Bond Future	11699.1200	11.6991	11699.1200	11.6991	0.000	0.0000	0.0000
2025/08/08	R210	05/11/2026	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	R213	07/08/2025			Bond Future	11.6600	84.4671	11.6600	84.4671	0.000	0.0000	0.0000
2025/08/08	R213	06/11/2025			Bond Future	8.5390	94.9214	8.5136	95.0237	0.297	0.0000	0.0000
2025/08/08	R213	06/11/2025	10.05	Call	Bond Future	5873.7500	5.8738	5973.7000	5.9737	1.702	0.0000	0.0000
2025/08/08	R213	06/11/2025	10.05	Put	Bond Future	22.0000	0.0220	19.6200	0.0196	10.818	0.0000	0.0000
2025/08/08	R213	05/02/2026			Bond Future	8.6014	96.6958	8.5771	96.7901	0.283	0.0000	0.0000
2025/08/08	R213	05/02/2026	9.89	Call	Bond Future	5023.9300	5.0239	5107.9800	5.1080	1.673	0.0000	0.0000
2025/08/08	R213	05/02/2026	9.89	Put	Bond Future	198.3100	0.1983	188.0900	0.1881	5.154	0.0000	0.0000
2025/08/08	R213	07/05/2026			Bond Future	8.6695	94.9258	8.6471	95.0086	0.258	0.0000	0.0000
2025/08/08	R213	07/05/2026	9.80	Call	Bond Future	4539.8000	4.5398	4610.1000	4.6101	1.549	0.0000	0.0000
2025/08/08	R213	07/05/2026	9.80	Put	Bond Future	458.7800	0.4588	446.2200	0.4462	2.738	0.0000	0.0000
2025/08/08	R213	06/08/2026			Bond Future	8.7542	96.6605	8.7288	96.7507	0.291	0.0000	0.0000
2025/08/08	R213	06/08/2026	9.69	Call	Bond Future	3978.3800	3.9784	4047.6900	4.0477	1.742	0.0000	0.0000
2025/08/08	R213	06/08/2026	9.69	Put	Bond Future	734.0000	0.7340	713.1100	0.7131	2.846	0.0000	0.0000
2025/08/08	R213	05/11/2026			Bond Future	8.8432	94.8740	8.8432	94.8740	0.000	0.0000	0.0000
2025/08/08	R213	05/11/2026	8.75	Call	Bond Future	1767.9800	1.7680	1765.8700	1.7659	0.119	0.0000	0.0000
2025/08/08	R213	05/11/2026	8.75	Put	Bond Future	2083.3100	2.0833	2081.2000	2.0812	0.101	0.0000	0.0000
2025/08/08	R214	07/08/2025			Bond Future	12.9700	60.0870	12.9700	60.0870	0.000	0.0000	0.0000
2025/08/08	R214	06/11/2025			Bond Future	10.6679	70.1684	10.6188	70.4490	0.460	0.0000	0.0000
2025/08/08	R214	06/11/2025	11.64	Call	Bond Future	5454.5000	5.4545	5708.3000	5.7083	4.653	0.0000	0.0000
2025/08/08	R214	06/11/2025	11.64	Put	Bond Future	218.4400	0.2184	191.5900	0.1916	12.292	0.0000	0.0000
2025/08/08	R214	05/02/2026			Bond Future	10.7644	71.4801	10.7150	71.7586	0.459	0.0000	0.0000
2025/08/08	R214	05/02/2026	11.26	Call	Bond Future	3906.0400	3.9060	4042.9300	4.0429	3.505	0.0000	0.0000
2025/08/08	R214	05/02/2026	11.26	Put	Bond Future	1201.0800	1.2011	1059.4600	1.0595	11.791	0.0000	0.0000
2025/08/08	R214	07/05/2026			Bond Future	10.8626	69.4988	10.8132	69.7729	0.454	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
2025/08/08	R214	07/05/2026	11.53	Call	Bond Future	4932.1800	4.9322	5138.5600	5.1386	4.184	0.0000	0.0000
2025/08/08	R214	07/05/2026	11.53	Put	Bond Future	1376.7900	1.3768	1309.1500	1.3092	4.913	0.0000	0.0000
2025/08/08	R214	06/08/2026			Bond Future	10.9707	70.7685	10.9188	71.0519	0.473	0.0000	0.0000
2025/08/08	R214	06/08/2026	11.97	Call	Bond Future	6523.7500	6.5238	6684.3300	6.6843	2.461	0.0000	0.0000
2025/08/08	R214	06/08/2026	11.97	Put	Bond Future	1381.0900	1.3811	1258.2800	1.2583	8.892	0.0000	0.0000
2025/08/08	R214	05/11/2026			Bond Future	11.0380	68.9835	11.0380	68.9835	0.000	0.0000	0.0000
2025/08/08	R214	05/11/2026	10.97	Call	Bond Future	3320.1500	3.3202	3316.3100	3.3163	0.116	0.0000	0.0000
2025/08/08	R214	05/11/2026	10.97	Put	Bond Future	3687.7500	3.6878	3683.9100	3.6839	0.104	0.0000	0.0000
2025/08/08	R248	07/08/2025			Bond Future	13.2100	72.0340	13.2100	72.0340	0.000	0.0000	0.0000
2025/08/08	R248	06/11/2025			Bond Future	10.9839	83.2479	10.9191	83.7026	0.590	0.0000	0.0000
2025/08/08	R248	06/11/2025	11.74	Call	Bond Future	5462.4300	5.4624	5808.4500	5.8085	6.335	0.0000	0.0000
2025/08/08	R248	06/11/2025	11.74	Put	Bond Future	456.7900	0.4568	348.0600	0.3481	23.803	0.0000	0.0000
2025/08/08	R248	05/02/2026			Bond Future	11.0868	84.8041	11.0210	85.2585	0.594	0.0000	0.0000
2025/08/08	R248	05/02/2026	11.46	Call	Bond Future	4183.7200	4.1837	4488.9500	4.4890	7.296	0.0000	0.0000
2025/08/08	R248	05/02/2026	11.46	Put	Bond Future	1687.1200	1.6871	1537.9600	1.5380	8.841	0.0000	0.0000
2025/08/08	R248	07/05/2026			Bond Future	11.1909	81.9265	11.1244	82.3779	0.594	0.0000	0.0000
2025/08/08	R248	07/05/2026	11.72	Call	Bond Future	5451.7300	5.4517	5680.1100	5.6801	4.189	0.0000	0.0000
2025/08/08	R248	07/05/2026	11.72	Put	Bond Future	2005.5700	2.0056	1782.5000	1.7825	11.123	0.0000	0.0000
2025/08/08	R248	06/08/2026			Bond Future	11.3052	83.4228	11.2355	83.8877	0.616	0.0000	0.0000
2025/08/08	R248	06/08/2026	12.37	Call	Bond Future	8255.2300	8.2552	8541.3900	8.5414	3.466	0.0000	0.0000
2025/08/08	R248	06/08/2026	12.37	Put	Bond Future	1681.6700	1.6817	1502.9500	1.5030	10.628	0.0000	0.0000
2025/08/08	R248	05/11/2026			Bond Future	11.3593	80.8995	11.3593	80.8995	0.000	0.0000	0.0000
2025/08/08	R248	05/11/2026	11.31	Call	Bond Future	4188.6800	4.1887	4183.9100	4.1839	0.114	0.0000	0.0000
2025/08/08	R248	05/11/2026	11.31	Put	Bond Future	4513.9500	4.5140	4509.1800	4.5092	0.106	0.0000	0.0000
2025/08/08	X038	31/01/2038			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	X210	31/03/2028			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	X213	28/02/2031			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/08	X214	28/02/2041			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

Open Interest
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