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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2025 TO 11/08/2025

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
2025/08/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	2029	07/08/2025		Bond Future	137.4100	137.4100	137.4100	137.4100	0.000	0.0000
2025/08/11	2029	06/11/2025		Bond Future	140.9432	140.9432	140.9408	140.9408	0.002	0.0000
2025/08/11	2029	06/11/2025	139.79 Call	Bond Future	1153.1600	1.1532	1150.7500	1.1508	0.209	0.0000
2025/08/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2029	05/02/2026		Bond Future	143.5970	143.5970	143.5945	143.5945	0.002	0.0000
2025/08/11	2029	05/02/2026	140.11 Call	Bond Future	3486.9900	3.4870	3484.4800	3.4845	0.072	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
2025/08/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/11	2029	07/05/2026		Bond Future	144.7973	144.7973	144.7933	0.003	0.0000	0.0000
2025/08/11	2029	07/05/2026	141.82 Call	Bond Future	2977.3000	2.9773	2973.3400	2.9733	0.133	0.0000
2025/08/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/11	2029	06/08/2026		Bond Future	147.4868	147.4868	147.4831	147.4831	0.002	0.0000
2025/08/11	2029	06/08/2026	144.10 Call	Bond Future	3386.7900	3.3868	3383.1200	3.3831	0.108	0.0000
2025/08/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/11	2029	05/11/2026		Bond Future	148.5891	148.5891	148.5842	148.5842	0.003	0.0000
2025/08/11	2029	05/11/2026	147.56 Call	Bond Future	1029.0800	1.0291	1024.1500	1.0242	0.479	0.0000
2025/08/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/11	2030	07/08/2025		Bond Future	11.1100	89.5306	11.1100	89.5306	0.000	0.0000
2025/08/11	2030	06/11/2025		Bond Future	8.1782	101.5939	8.2150	101.4653	0.450	0.0000
2025/08/11	2030	06/11/2025	9.54 Call	Bond Future	4644.6000	4.6446	4516.7400	4.5167	2.753	0.0000
2025/08/11	2030	06/11/2025	9.54 Put	Bond Future	17.8200	0.0178	18.5500	0.0186	4.097	0.0000
2025/08/11	2030	06/11/2025	8.72 Put	Bond Future	205.2800	0.2053	219.8100	0.2198	7.078	0.0000
2025/08/11	2030	06/11/2025	8.72 Call	Bond Future	2078.4700	2.0785	1964.4100	1.9644	5.488	0.0000
2025/08/11	2030	06/11/2025	9.22 Put	Bond Future	47.9200	0.0479	50.6500	0.0507	5.697	0.0000
2025/08/11	2030	06/11/2025	9.22 Call	Bond Future	3611.6300	3.6116	3485.7700	3.4858	3.485	0.0000
2025/08/11	2030	06/11/2025	10.08 Call	Bond Future	6391.2300	6.3912	6262.6600	6.2627	2.012	0.0000
2025/08/11	2030	06/11/2025	10.08 Put	Bond Future	3.1700	0.0032	3.1900	0.0032	0.631	0.0000
2025/08/11	2030	05/02/2026		Bond Future	8.2229	99.4742	8.2625	99.3432	0.481	0.0000
2025/08/11	2030	05/02/2026	9.49 Call	Bond Future	4247.5100	4.2475	4124.8500	4.1249	2.888	0.0000
2025/08/11	2030	05/02/2026	9.49 Put	Bond Future	152.1700	0.1522	160.5100	0.1605	5.481	0.0000
2025/08/11	2030	07/05/2026		Bond Future	8.2921	101.2930	8.3347	101.1598	0.514	0.0000
2025/08/11	2030	07/05/2026	9.39 Call	Bond Future	3742.8100	3.7428	3628.4600	3.6285	3.055	0.0000
2025/08/11	2030	07/05/2026	9.39 Put	Bond Future	377.2800	0.3773	396.1400	0.3961	4.999	0.0000
2025/08/11	2030	06/08/2026		Bond Future	8.3772	99.1407	8.4234	99.0053	0.551	0.0000
2025/08/11	2030	06/08/2026	9.22 Call	Bond Future	3087.5100	3.0875	2982.8800	2.9829	3.389	0.0000
2025/08/11	2030	06/08/2026	9.22 Put	Bond Future	650.5200	0.6505	681.2900	0.6813	4.730	0.0000
2025/08/11	2030	05/11/2026		Bond Future	8.4856	100.8522	8.5357	100.7148	0.590	0.0000
2025/08/11	2030	05/11/2026	8.39 Call	Bond Future	1389.2500	1.3893	1319.3100	1.3193	5.034	0.0000
2025/08/11	2030	05/11/2026	8.39 Put	Bond Future	1652.4500	1.6525	1719.9100	1.7199	4.082	0.0000
2025/08/11	2031	07/08/2025		Bond Future	107.6500	107.6500	107.6500	107.6500	0.000	0.0000
2025/08/11	2031	06/11/2025		Bond Future	110.3835	110.3835	110.4884	110.4884	0.095	0.0000
2025/08/11	2031	06/11/2025	109.69 Call	Bond Future	752.6800	0.7527	840.2600	0.8403	11.636	0.0000
2025/08/11	2031	06/11/2025	109.69 Put	Bond Future	59.2200	0.0592	41.8200	0.0418	29.382	0.0000
2025/08/11	2031	05/02/2026		Bond Future	110.0766	110.0766	110.1827	110.1827	0.096	0.0000
2025/08/11	2031	05/02/2026	111.76 Call	Bond Future	19.7800	0.0198	24.4800	0.0245	23.761	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	
2025/08/11	2031	05/02/2026	111.76	Put	Bond Future	1703.2300	1.7032	1601.7400	1.6017	5.959	0.0000	0.0000
2025/08/11	2031	07/05/2026			Bond Future	112.1155	112.1155	112.2238	112.2238	0.097	0.0000	0.0000
2025/08/11	2031	07/05/2026	113.84	Call	Bond Future	16.7500	0.0168	21.2800	0.0213	27.045	0.0000	0.0000
2025/08/11	2031	07/05/2026	113.84	Put	Bond Future	1741.3000	1.7413	1637.4700	1.6375	5.963	0.0000	0.0000
2025/08/11	2031	06/08/2026			Bond Future	111.7726	111.7726	111.8798	111.8798	0.096	0.0000	0.0000
2025/08/11	2031	06/08/2026	113.81	Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2025/08/11	2031	06/08/2026	113.81	Put	Bond Future	2037.4500	2.0375	1930.2700	1.9303	5.260	0.0000	0.0000
2025/08/11	2031	05/11/2026			Bond Future	113.7297	113.7297	113.8392	113.8392	0.096	0.0000	0.0000
2025/08/11	2031	05/11/2026	111.49	Call	Bond Future	2239.7200	2.2397	2349.2000	2.3492	4.888	0.0000	0.0000
2025/08/11	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2032	07/08/2025			Bond Future	12.0100	86.1314	12.0100	86.1314	0.000	0.0000	0.0000
2025/08/11	2032	06/11/2025			Bond Future	8.8776	97.9265	8.9188	97.7330	0.464	0.0000	0.0000
2025/08/11	2032	06/11/2025	10.42	Call	Bond Future	6959.1400	6.9591	6766.6900	6.7667	2.765	0.0000	0.0000
2025/08/11	2032	06/11/2025	10.42	Put	Bond Future	28.5300	0.0285	29.6300	0.0296	3.856	0.0000	0.0000
2025/08/11	2032	06/11/2025	9.40	Put	Bond Future	386.0700	0.3861	413.0800	0.4131	6.996	0.0000	0.0000
2025/08/11	2032	06/11/2025	9.40	Call	Bond Future	2805.8400	2.8058	2639.3000	2.6393	5.935	0.0000	0.0000
2025/08/11	2032	06/11/2025	9.90	Put	Bond Future	113.1800	0.1132	119.9500	0.1200	5.982	0.0000	0.0000
2025/08/11	2032	06/11/2025	9.90	Call	Bond Future	4778.7400	4.7787	4591.9600	4.5920	3.909	0.0000	0.0000
2025/08/11	2032	06/11/2025	10.89	Call	Bond Future	8924.8000	8.9248	8731.3400	8.7313	2.168	0.0000	0.0000
2025/08/11	2032	06/11/2025	10.89	Put	Bond Future	6.8100	0.0068	6.9000	0.0069	1.322	0.0000	0.0000
2025/08/11	2032	05/02/2026			Bond Future	8.9499	99.7469	8.9933	99.5497	0.485	0.0000	0.0000
2025/08/11	2032	05/02/2026	10.16	Call	Bond Future	5607.2000	5.6072	5426.4400	5.4264	3.224	0.0000	0.0000
2025/08/11	2032	05/02/2026	10.16	Put	Bond Future	290.7500	0.2908	307.1400	0.3071	5.637	0.0000	0.0000
2025/08/11	2032	07/05/2026			Bond Future	9.0341	97.4112	9.0799	97.2106	0.506	0.0000	0.0000
2025/08/11	2032	07/05/2026	10.14	Call	Bond Future	5314.3200	5.3143	5143.9600	5.1440	3.206	0.0000	0.0000
2025/08/11	2032	07/05/2026	10.14	Put	Bond Future	606.6300	0.6066	636.8600	0.6369	4.983	0.0000	0.0000
2025/08/11	2032	06/08/2026			Bond Future	9.1291	99.1964	9.1774	98.9924	0.529	0.0000	0.0000
2025/08/11	2032	06/08/2026	10.12	Call	Bond Future	4960.5600	4.9606	4798.2000	4.7982	3.273	0.0000	0.0000
2025/08/11	2032	06/08/2026	10.12	Put	Bond Future	881.6000	0.8816	923.2400	0.9232	4.723	0.0000	0.0000
2025/08/11	2032	05/11/2026			Bond Future	9.2480	96.7522	9.2991	96.5450	0.552	0.0000	0.0000
2025/08/11	2032	05/11/2026	9.16	Call	Bond Future	2216.5500	2.2166	2108.9000	2.1089	4.857	0.0000	0.0000
2025/08/11	2032	05/11/2026	9.16	Put	Bond Future	2574.9400	2.5749	2674.4800	2.6745	3.866	0.0000	0.0000
2025/08/11	2033	07/08/2025			Bond Future	128.6500	128.6500	128.6500	128.6500	0.000	0.0000	0.0000
2025/08/11	2033	06/11/2025			Bond Future	131.8924	131.8924	132.4345	132.4345	0.411	0.0000	0.0000
2025/08/11	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2033	06/11/2025	133.14	Put	Bond Future	1247.6400	1.2476	705.4900	0.7055	43.454	0.0000	0.0000
2025/08/11	2033	05/02/2026			Bond Future	134.3758	134.3758	134.9281	134.9281	0.411	0.0000	0.0000
2025/08/11	2033	05/02/2026	132.88	Call	Bond Future	1495.7600	1.4958	2048.1100	2.0481	36.928	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
2025/08/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2033	07/05/2026		Bond Future	135.3032	135.3032	135.8648	135.8648	0.415	0.0000	0.0000
2025/08/11	2033	07/05/2026	135.16 Call	Bond Future	143.1700	0.1432	704.8000	0.7048	392.282	0.0000	0.0000
2025/08/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2033	06/08/2026		Bond Future	137.8163	137.8163	138.3888	138.3888	0.415	0.0000	0.0000
2025/08/11	2033	06/08/2026	134.25 Call	Bond Future	3566.3300	3.5663	4138.8000	4.1388	16.052	0.0000	0.0000
2025/08/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2033	05/11/2026		Bond Future	138.6461	138.6461	139.2269	139.2269	0.419	0.0000	0.0000
2025/08/11	2033	05/11/2026	137.26 Call	Bond Future	1386.0900	1.3861	1966.9400	1.9669	41.906	0.0000	0.0000
2025/08/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2037	07/08/2025		Bond Future	13.0100	73.7725	13.0100	73.7725	0.000	0.0000	0.0000
2025/08/11	2037	06/11/2025		Bond Future	10.2561	90.8047	10.2913	90.5922	0.343	0.0000	0.0000
2025/08/11	2037	06/11/2025	11.63 Call	Bond Future	7887.1200	7.8871	7676.4200	7.6764	2.671	0.0000	0.0000
2025/08/11	2037	06/11/2025	11.63 Put	Bond Future	89.1300	0.0891	90.9500	0.0910	2.042	0.0000	0.0000
2025/08/11	2037	06/11/2025	10.50 Put	Bond Future	1016.0700	1.0161	1066.8300	1.0668	4.996	0.0000	0.0000
2025/08/11	2037	06/11/2025	10.50 Call	Bond Future	2474.2500	2.4743	2312.4900	2.3125	6.538	0.0000	0.0000
2025/08/11	2037	06/11/2025	11.00 Put	Bond Future	365.5900	0.3656	380.9800	0.3810	4.210	0.0000	0.0000
2025/08/11	2037	06/11/2025	11.00 Call	Bond Future	4711.2500	4.7113	4514.1200	4.5141	4.184	0.0000	0.0000
2025/08/11	2037	06/11/2025	12.16 Call	Bond Future	10576.8700	10.5769	10364.2200	10.3642	2.011	0.0000	0.0000
2025/08/11	2037	06/11/2025	12.16 Put	Bond Future	25.9800	0.0260	25.8500	0.0259	0.500	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.86 Call	Bond Future	8633.9600	8.6340	8428.2800	8.4283	2.382	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.86 Put	Bond Future	300.3100	0.3003	311.1800	0.3112	3.620	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.36 Call	Bond Future	6291.3800	6.2914	6098.6900	6.0987	3.063	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.36 Put	Bond Future	599.8900	0.5999	623.7500	0.6238	3.977	0.0000	0.0000
2025/08/11	2037	05/02/2026	10.65 Put	Bond Future	1544.6100	1.5446	1607.7500	1.6078	4.088	0.0000	0.0000
2025/08/11	2037	05/02/2026	10.65 Call	Bond Future	3271.2100	3.2712	3117.8000	3.1178	4.690	0.0000	0.0000
2025/08/11	2037	05/02/2026	12.27 Call	Bond Future	10582.6200	10.5826	10371.5000	10.3715	1.995	0.0000	0.0000
2025/08/11	2037	05/02/2026	12.27 Put	Bond Future	169.8700	0.1699	175.3000	0.1753	3.197	0.0000	0.0000
2025/08/11	2037	05/02/2026	10.90 Put	Bond Future	1114.4400	1.1144	1160.2800	1.1603	4.113	0.0000	0.0000
2025/08/11	2037	05/02/2026	10.90 Call	Bond Future	4266.6000	4.2666	4095.8900	4.0959	4.001	0.0000	0.0000
2025/08/11	2037	05/02/2026	12.73 Call	Bond Future	12734.7200	12.7347	12520.3500	12.5204	1.683	0.0000	0.0000
2025/08/11	2037	05/02/2026	12.73 Put	Bond Future	78.8400	0.0788	81.0200	0.0810	2.765	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.40 Put	Bond Future	567.9700	0.5680	590.4400	0.5904	3.956	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.40 Call	Bond Future	6475.2800	6.4753	6281.2000	6.2812	2.997	0.0000	0.0000
2025/08/11	2037	05/02/2026		Bond Future	10.3547	88.2340	10.3913	88.0174	0.353	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.20 Call	Bond Future	5565.9500	5.5660	5379.6000	5.3796	3.348	0.0000	0.0000
2025/08/11	2037	05/02/2026	11.20 Put	Bond Future	745.6400	0.7456	775.8400	0.7758	4.050	0.0000	0.0000
2025/08/11	2037	07/05/2026		Bond Future	10.4670	89.8470	10.5050	89.6267	0.363	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	
2025/08/11	2037	07/05/2026	11.32 Call	Bond Future	5972.1000	5.9721	5794.0400	5.7940	2.982	0.0000	0.0000
2025/08/11	2037	07/05/2026	11.32 Put	Bond Future	1206.9900	1.2070	1249.2100	1.2492	3.498	0.0000	0.0000
2025/08/11	2037	07/05/2026	12.40 Call	Bond Future	10699.5800	10.6996	10492.3600	10.4924	1.937	0.0000	0.0000
2025/08/11	2037	07/05/2026	12.40 Put	Bond Future	400.2300	0.4002	413.2900	0.4133	3.263	0.0000	0.0000
2025/08/11	2037	07/05/2026	10.95 Put	Bond Future	1750.9500	1.7510	1811.5800	1.8116	3.463	0.0000	0.0000
2025/08/11	2037	07/05/2026	10.95 Call	Bond Future	4494.0200	4.4940	4334.3700	4.3344	3.552	0.0000	0.0000
2025/08/11	2037	06/08/2026	11.30 Call	Bond Future	5683.3000	5.6833	5515.8700	5.5159	2.946	0.0000	0.0000
2025/08/11	2037	06/08/2026	11.30 Put	Bond Future	1781.8700	1.7819	1838.5600	1.8386	3.181	0.0000	0.0000
2025/08/11	2037	06/08/2026	10.70 Call	Bond Future	3574.5100	3.5745	3439.2800	3.4393	3.783	0.0000	0.0000
2025/08/11	2037	06/08/2026	10.70 Put	Bond Future	2955.7800	2.9558	3044.6700	3.0447	3.007	0.0000	0.0000
2025/08/11	2037	06/08/2026	10.02 Put	Bond Future	5097.9600	5.0980	5232.0200	5.2320	2.630	0.0000	0.0000
2025/08/11	2037	06/08/2026	10.02 Call	Bond Future	1779.1000	1.7791	1689.0400	1.6890	5.062	0.0000	0.0000
2025/08/11	2037	06/08/2026		Bond Future	10.5904	87.2339	10.6300	87.0098	0.374	0.0000	0.0000
2025/08/11	2037	06/08/2026	11.71 Call	Bond Future	7301.0300	7.3010	7117.3500	7.1174	2.516	0.0000	0.0000
2025/08/11	2037	06/08/2026	11.71 Put	Bond Future	1254.0900	1.2541	1294.5300	1.2945	3.225	0.0000	0.0000
2025/08/11	2037	05/11/2026		Bond Future	10.7204	88.7385	10.7615	88.5108	0.384	0.0000	0.0000
2025/08/11	2037	05/11/2026	10.62 Call	Bond Future	3369.8800	3.3699	3246.0600	3.2461	3.674	0.0000	0.0000
2025/08/11	2037	05/11/2026	10.62 Put	Bond Future	3929.0100	3.9290	4032.9100	4.0329	2.644	0.0000	0.0000
2025/08/11	2038	07/08/2025		Bond Future	139.5600	139.5600	139.5600	139.5600	0.000	0.0000	0.0000
2025/08/11	2038	06/11/2025		Bond Future	142.5606	142.5606	143.0778	143.0778	0.363	0.0000	0.0000
2025/08/11	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2038	06/11/2025	143.88 Put	Bond Future	1319.4400	1.3194	802.1600	0.8022	39.205	0.0000	0.0000
2025/08/11	2038	05/02/2026		Bond Future	143.0792	143.0792	143.6055	143.6055	0.368	0.0000	0.0000
2025/08/11	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	405.5300	0.4055	100.000	0.0000	0.0000
2025/08/11	2038	05/02/2026	143.20 Put	Bond Future	120.8100	0.1208	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/11	2038	07/05/2026		Bond Future	145.7298	145.7298	146.2662	146.2662	0.368	0.0000	0.0000
2025/08/11	2038	07/05/2026	144.53 Call	Bond Future	1199.8000	1.1998	1736.1900	1.7362	44.707	0.0000	0.0000
2025/08/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2038	06/08/2026		Bond Future	146.2350	146.2350	146.7784	146.7784	0.372	0.0000	0.0000
2025/08/11	2038	06/08/2026	144.72 Call	Bond Future	1515.0200	1.5150	2058.4300	2.0584	35.868	0.0000	0.0000
2025/08/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2038	05/11/2026		Bond Future	148.7974	148.7974	149.3508	149.3508	0.372	0.0000	0.0000
2025/08/11	2038	05/11/2026	146.31 Call	Bond Future	2487.4000	2.4874	3040.8400	3.0408	22.250	0.0000	0.0000
2025/08/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	2040	07/08/2025		Bond Future	13.2900	73.0222	13.2900	73.0222	0.000	0.0000	0.0000
2025/08/11	2040	06/11/2025		Bond Future	10.6760	90.3683	10.7111	90.1378	0.329	0.0000	0.0000
2025/08/11	2040	06/11/2025	11.84 Call	Bond Future	7349.7700	7.3498	7123.7300	7.1237	3.075	0.0000	0.0000
2025/08/11	2040	06/11/2025	11.84 Put	Bond Future	154.9800	0.1550	159.4800	0.1595	2.904	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
2025/08/11	2040	05/02/2026		Bond Future	10.7799	87.5389	10.8163	87.3041	0.338	0.0000
2025/08/11	2040	05/02/2026	11.49 Call	Bond Future	5450.0800	5.4501	5255.2700	5.2553	3.574	0.0000
2025/08/11	2040	05/02/2026	11.49 Put	Bond Future	1031.5500	1.0316	1071.5700	1.0716	3.880	0.0000
2025/08/11	2040	05/02/2026	10.35 Put	Bond Future	4094.9600	4.0950	4236.1500	4.2362	3.448	0.0000
2025/08/11	2040	05/02/2026	10.35 Call	Bond Future	1250.0300	1.2500	1156.3900	1.1564	7.491	0.0000
2025/08/11	2040	05/02/2026	10.75 Call	Bond Future	2402.7800	2.4028	2265.9500	2.2660	5.695	0.0000
2025/08/11	2040	05/02/2026	10.75 Put	Bond Future	2596.3800	2.5964	2694.3800	2.6944	3.774	0.0000
2025/08/11	2040	05/02/2026	11.15 Call	Bond Future	3936.1100	3.9361	3763.4800	3.7635	4.386	0.0000
2025/08/11	2040	05/02/2026	11.15 Put	Bond Future	1591.0200	1.5910	1653.2200	1.6532	3.909	0.0000
2025/08/11	2040	05/02/2026	13.23 Call	Bond Future	14012.1500	14.0122	13779.4300	13.7794	1.661	0.0000
2025/08/11	2040	05/02/2026	13.23 Put	Bond Future	79.9300	0.0799	82.0400	0.0820	2.640	0.0000
2025/08/11	2040	05/02/2026	11.82 Put	Bond Future	670.7600	0.6708	695.8900	0.6959	3.746	0.0000
2025/08/11	2040	05/02/2026	11.82 Call	Bond Future	7030.7700	7.0308	6821.0700	6.8211	2.983	0.0000
2025/08/11	2040	07/05/2026	12.53 Call	Bond Future	10112.2400	10.1122	9893.1500	9.8932	2.167	0.0000
2025/08/11	2040	07/05/2026	12.53 Put	Bond Future	594.4600	0.5945	614.2900	0.6143	3.336	0.0000
2025/08/11	2040	07/05/2026	12.03 Call	Bond Future	7761.6200	7.7616	7556.7000	7.5567	2.640	0.0000
2025/08/11	2040	07/05/2026	12.03 Put	Bond Future	984.5000	0.9845	1018.5000	1.0185	3.454	0.0000
2025/08/11	2040	07/05/2026	11.12 Put	Bond Future	2453.5300	2.4535	2536.2600	2.5363	3.372	0.0000
2025/08/11	2040	07/05/2026	11.12 Call	Bond Future	3857.6500	3.8577	3701.4600	3.7015	4.049	0.0000
2025/08/11	2040	07/05/2026	12.22 Call	Bond Future	8647.6900	8.6477	8436.5500	8.4366	2.442	0.0000
2025/08/11	2040	07/05/2026	12.22 Put	Bond Future	812.2300	0.8122	840.0100	0.8400	3.420	0.0000
2025/08/11	2040	07/05/2026	11.72 Call	Bond Future	6351.3800	6.3514	6159.2600	6.1593	3.025	0.0000
2025/08/11	2040	07/05/2026	11.72 Put	Bond Future	1346.9500	1.3470	1393.7500	1.3938	3.475	0.0000
2025/08/11	2040	07/05/2026	10.70 Put	Bond Future	3680.5900	3.6806	3797.0900	3.7971	3.165	0.0000
2025/08/11	2040	07/05/2026	10.70 Call	Bond Future	2424.2200	2.4242	2301.8000	2.3018	5.050	0.0000
2025/08/11	2040	07/05/2026		Bond Future	10.8960	89.1392	10.9337	88.9002	0.346	0.0000
2025/08/11	2040	07/05/2026	11.67 Call	Bond Future	6129.6800	6.1297	5939.9700	5.9400	3.095	0.0000
2025/08/11	2040	07/05/2026	11.67 Put	Bond Future	1416.6300	1.4166	1465.8400	1.4658	3.474	0.0000
2025/08/11	2040	06/08/2026		Bond Future	11.0226	86.2623	11.0618	86.0192	0.356	0.0000
2025/08/11	2040	06/08/2026	12.19 Call	Bond Future	8214.1400	8.2141	8013.5500	8.0136	2.442	0.0000
2025/08/11	2040	06/08/2026	12.19 Put	Bond Future	1385.7100	1.3857	1428.2000	1.4282	3.066	0.0000
2025/08/11	2040	05/11/2026		Bond Future	11.1541	87.7496	11.1948	87.5026	0.364	0.0000
2025/08/11	2040	05/11/2026	11.06 Call	Bond Future	3711.8600	3.7119	3576.4800	3.5765	3.647	0.0000
2025/08/11	2040	05/11/2026	11.06 Put	Bond Future	4287.8200	4.2878	4399.4900	4.3995	2.604	0.0000
2025/08/11	2044	07/08/2025		Bond Future	13.3400	69.0380	13.3400	69.0380	0.000	0.0000
2025/08/11	2044	06/11/2025		Bond Future	10.9250	85.3782	10.9601	85.1413	0.321	0.0000
2025/08/11	2044	06/11/2025	11.88 Call	Bond Future	6347.5600	6.3476	6120.0000	6.1200	3.585	0.0000
2025/08/11	2044	06/11/2025	11.88 Put	Bond Future	258.1400	0.2581	267.4500	0.2675	3.607	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
2025/08/11	2044	06/11/2025	12.20 Call	Bond Future	8098.8200	8.0988	7865.1100	2.886	0.0000	0.0000
2025/08/11	2044	06/11/2025	12.20 Put	Bond Future	127.8300	0.1278	130.9900	2.472	0.0000	0.0000
2025/08/11	2044	06/11/2025	12.25 Call	Bond Future	8372.6400	8.3726	8138.3700	2.798	0.0000	0.0000
2025/08/11	2044	06/11/2025	12.25 Put	Bond Future	114.3900	0.1144	116.9900	2.273	0.0000	0.0000
2025/08/11	2044	06/11/2025	12.00 Call	Bond Future	7002.8400	7.0028	6772.3600	3.291	0.0000	0.0000
2025/08/11	2044	06/11/2025	12.00 Put	Bond Future	198.9900	0.1990	205.3800	3.211	0.0000	0.0000
2025/08/11	2044	06/11/2025	11.75 Call	Bond Future	5644.6500	5.6447	5421.4200	3.955	0.0000	0.0000
2025/08/11	2044	06/11/2025	11.75 Put	Bond Future	341.4500	0.3415	355.0900	3.995	0.0000	0.0000
2025/08/11	2044	06/11/2025	11.25 Put	Bond Future	958.1400	0.9581	1005.5300	4.946	0.0000	0.0000
2025/08/11	2044	06/11/2025	11.25 Call	Bond Future	3114.0300	3.1140	2924.5500	6.085	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.25 Call	Bond Future	3430.7300	3.4307	3265.3700	4.820	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.25 Put	Bond Future	1970.8100	1.9708	2046.7700	3.854	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.50 Call	Bond Future	4496.4200	4.4964	4311.1100	4.3111	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.50 Put	Bond Future	1442.8300	1.4428	1498.8400	3.882	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.45 Call	Bond Future	4275.4200	4.2754	4093.7600	4.0938	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.45 Put	Bond Future	1536.5500	1.5366	1596.2100	3.883	0.0000	0.0000
2025/08/11	2044	05/02/2026	10.90 Put	Bond Future	3006.1300	3.0061	3116.8700	3.1169	0.0000	0.0000
2025/08/11	2044	05/02/2026	10.90 Call	Bond Future	2148.2800	2.1483	2017.7000	2.0177	0.0000	0.0000
2025/08/11	2044	05/02/2026	10.07 Put	Bond Future	7186.0600	7.1861	7384.9100	2.767	0.0000	0.0000
2025/08/11	2044	05/02/2026	10.07 Call	Bond Future	397.1700	0.3972	354.7000	0.3547	10.693	0.0000
2025/08/11	2044	05/02/2026		Bond Future	11.0277	82.5813	11.0640	82.3400	0.329	0.0000
2025/08/11	2044	05/02/2026	11.56 Call	Bond Future	4766.1700	4.7662	4576.7300	3.975	0.0000	0.0000
2025/08/11	2044	05/02/2026	11.56 Put	Bond Future	1337.5100	1.3375	1389.3900	1.3894	3.879	0.0000
2025/08/11	2044	07/05/2026		Bond Future	11.1414	84.0909	11.1789	83.8453	0.337	0.0000
2025/08/11	2044	07/05/2026	11.80 Call	Bond Future	5783.7300	5.7837	5594.6300	5.5946	3.270	0.0000
2025/08/11	2044	07/05/2026	11.80 Put	Bond Future	1644.6300	1.6446	1701.0600	1.7011	3.431	0.0000
2025/08/11	2044	06/08/2026		Bond Future	11.2646	81.2467	11.3036	80.9969	0.346	0.0000
2025/08/11	2044	06/08/2026	12.42 Call	Bond Future	8368.2000	8.3682	8162.3500	8.1624	2.460	0.0000
2025/08/11	2044	06/08/2026	12.42 Put	Bond Future	1451.1000	1.4511	1495.0400	1.4950	3.028	0.0000
2025/08/11	2044	05/11/2026		Bond Future	11.3915	82.6472	11.4319	82.3934	0.354	0.0000
2025/08/11	2044	05/11/2026	11.34 Call	Bond Future	3976.3200	3.9763	3833.8300	3.8338	3.583	0.0000
2025/08/11	2044	05/11/2026	11.34 Put	Bond Future	4302.0900	4.3021	4413.4600	4.4135	2.589	0.0000
2025/08/11	2046	07/08/2025		Bond Future	118.6900	118.6900	118.6900	118.6900	0.000	0.0000
2025/08/11	2046	06/11/2025		Bond Future	121.1364	121.1364	120.0714	120.0714	0.879	0.0000
2025/08/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/11	2046	06/11/2025	125.41 Put	Bond Future	4273.6100	4.2736	5338.5800	5.3386	24.920	0.0000
2025/08/11	2046	05/02/2026		Bond Future	123.4173	123.4173	122.3323	122.3323	0.879	0.0000
2025/08/11	2046	05/02/2026	121.65 Call	Bond Future	1767.2600	1.7673	682.2600	0.6823	61.394	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
2025/08/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2046	07/05/2026		Bond Future	123.4091	123.4091	122.3015	122.3015	0.898	0.0000
2025/08/11	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2046	07/05/2026	124.95 Put	Bond Future	1540.8900	1.5409	2648.5400	2.6485	71.884	0.0000
2025/08/11	2046	06/08/2026		Bond Future	125.7006	125.7006	124.5728	124.5728	0.897	0.0000
2025/08/11	2046	06/08/2026	122.38 Call	Bond Future	3320.5900	3.3206	2192.7500	2.1928	33.965	0.0000
2025/08/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2046	05/11/2026		Bond Future	125.5715	125.5715	124.4215	124.4215	0.916	0.0000
2025/08/11	2046	05/11/2026	125.48 Call	Bond Future	91.5300	0.0915	0.0000	0.0000	(100.000)	0.0000
2025/08/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	1058.4700	1.0585	100.000	0.0000
2025/08/11	2050	07/08/2025		Bond Future	119.8900	119.8900	119.8900	119.8900	0.000	0.0000
2025/08/11	2050	06/11/2025		Bond Future	121.7948	121.7948	121.7951	121.7951	0.000	0.0000
2025/08/11	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2050	06/11/2025	124.42 Put	Bond Future	2625.2100	2.6252	2624.9400	2.6249	0.010	0.0000
2025/08/11	2050	05/02/2026		Bond Future	121.6749	121.6749	121.6751	121.6751	0.000	0.0000
2025/08/11	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2050	05/02/2026	122.82 Put	Bond Future	1145.1100	1.1451	1144.9000	1.1449	0.018	0.0000
2025/08/11	2050	07/05/2026		Bond Future	123.9288	123.9288	123.9294	123.9294	0.000	0.0000
2025/08/11	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2050	07/05/2026	124.07 Put	Bond Future	141.1700	0.1412	140.6100	0.1406	0.397	0.0000
2025/08/11	2050	06/08/2026		Bond Future	123.7775	123.7775	123.7747	123.7747	0.002	0.0000
2025/08/11	2050	06/08/2026	123.27 Call	Bond Future	507.5400	0.5075	504.7300	0.5047	0.554	0.0000
2025/08/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	2050	05/11/2026		Bond Future	125.9460	125.9460	125.9435	125.9435	0.002	0.0000
2025/08/11	2050	05/11/2026	123.84 Call	Bond Future	2106.0000	2.1060	2103.4700	2.1035	0.120	0.0000
2025/08/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/11	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	1172.2010	0.000	0.0000
2025/08/11	AL37	06/11/2025		Index Future	1194.6290	1194.6290	1192.7770	1192.7770	0.155	0.0000
2025/08/11	AL37	05/02/2026		Index Future	1216.8350	1216.8350	1214.9470	1214.9470	0.155	0.0000
2025/08/11	AL37	07/05/2026		Index Future	1239.1020	1239.1020	1237.1880	1237.1880	0.154	0.0000
2025/08/11	AL37	06/08/2026		Index Future	1261.6040	1261.6040	1259.6630	1259.6630	0.154	0.0000
2025/08/11	AL37	05/11/2026		Index Future	1283.7240	1283.7240	1281.7620	1281.7620	0.153	0.0000
2025/08/11	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	1422.4590	0.000	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	
2025/08/11	AL7T	06/11/2025		Index Future	1450.9270	1450.9270	1447.7830	1447.7830	0.217	0.0000	0.0000
2025/08/11	AL7T	05/02/2026		Index Future	1477.8980	1477.8980	1474.6940	1474.6940	0.217	0.0000	0.0000
2025/08/11	AL7T	07/05/2026		Index Future	1504.9430	1504.9430	1501.6890	1501.6890	0.216	0.0000	0.0000
2025/08/11	AL7T	06/08/2026		Index Future	1532.2720	1532.2720	1528.9700	1528.9700	0.215	0.0000	0.0000
2025/08/11	AL7T	05/11/2026		Index Future	1559.1370	1559.1370	1555.7920	1555.7920	0.215	0.0000	0.0000
2025/08/11	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/11	ALBI	06/11/2025		Index Future	1231.0380	1231.0380	1228.7370	1228.7370	0.187	0.0000	0.0000
2025/08/11	ALBI	05/02/2026		Index Future	1253.9220	1253.9220	1251.5760	1251.5760	0.187	0.0000	0.0000
2025/08/11	ALBI	07/05/2026		Index Future	1276.8680	1276.8680	1274.4870	1274.4870	0.186	0.0000	0.0000
2025/08/11	ALBI	06/08/2026		Index Future	1300.0550	1300.0550	1297.6400	1297.6400	0.186	0.0000	0.0000
2025/08/11	ALBI	05/11/2026		Index Future	1322.8490	1322.8490	1320.4040	1320.4040	0.185	0.0000	0.0000
2025/08/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	C219	31/03/2029		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
2025/08/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/11	ES33	07/08/2025		Bond Future	13.5600	73.8046	13.5600	73.8046	0.000	0.0000
2025/08/11	ES33	06/11/2025		Bond Future	10.3822	85.9508	10.4174	85.7839	0.339	0.0000
2025/08/11	ES33	06/11/2025	12.01 Call	Bond Future	7300.5900	7.3006	7133.6500	7.1337	2.287	0.0000
2025/08/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES33	05/02/2026		Bond Future	10.5108	87.5692	10.5477	87.3991	0.351	0.0000
2025/08/11	ES33	05/02/2026	11.49 Call	Bond Future	4373.7500	4.3738	4203.6300	4.2036	3.890	0.0000
2025/08/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES33	07/05/2026		Bond Future	10.6487	85.3964	10.6873	85.2233	0.362	0.0000
2025/08/11	ES33	07/05/2026	11.69 Call	Bond Future	4515.8500	4.5159	4342.7800	4.3428	3.833	0.0000
2025/08/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES33	06/08/2026		Bond Future	10.7993	86.9808	10.8398	86.8047	0.375	0.0000
2025/08/11	ES33	06/08/2026	12.02 Call	Bond Future	5112.1200	5.1121	4936.0600	4.9361	3.444	0.0000
2025/08/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES33	05/11/2026		Bond Future	10.9759	84.7100	11.0183	84.5311	0.387	0.0000
2025/08/11	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES33	05/11/2026	10.83 Put	Bond Future	618.4300	0.6184	797.2700	0.7973	28.918	0.0000
2025/08/11	ES42	07/08/2025		Bond Future	13.7900	68.2722	13.7900	68.2722	0.000	0.0000
2025/08/11	ES42	06/11/2025		Bond Future	11.2394	80.0460	11.2744	79.8282	0.311	0.0000
2025/08/11	ES42	06/11/2025	12.39 Call	Bond Future	6712.1400	6.7121	6494.2900	6.4943	3.246	0.0000
2025/08/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/11	ES42	05/02/2026		Bond Future	11.3545	81.5532	11.3908	81.3313	0.319	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	
2025/08/11	ES42	05/02/2026	11.85 Call	Bond Future	2953.5200	2.9535	2731.6200	2.7316	7.513	0.0000	0.0000
2025/08/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	ES42	07/05/2026		Bond Future	11.4803	78.7988	11.5179	78.5729	0.327	0.0000	0.0000
2025/08/11	ES42	07/05/2026	12.20 Call	Bond Future	4157.3800	4.1574	3931.5200	3.9315	5.433	0.0000	0.0000
2025/08/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	ES42	06/08/2026		Bond Future	11.6116	80.2594	11.6505	80.0295	0.336	0.0000	0.0000
2025/08/11	ES42	06/08/2026	12.65 Call	Bond Future	5785.0500	5.7851	5555.2100	5.5552	3.973	0.0000	0.0000
2025/08/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	ES42	05/11/2026		Bond Future	11.7572	77.3987	11.7977	77.1651	0.344	0.0000	0.0000
2025/08/11	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	ES42	05/11/2026	11.66 Put	Bond Future	566.1000	0.5661	799.7000	0.7997	41.265	0.0000	0.0000
2025/08/11	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000	0.0000
2025/08/11	GOVI	06/11/2025		GOVI	1211.2670	1211.2670	1209.0470	1209.0470	0.183	0.0000	0.0000
2025/08/11	GOVI	06/11/2025	1,112. Call 00	GOVI	992670.0000	99.2670	970470.0000	97.0470	2.236	0.0000	0.0000
2025/08/11	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	GOVI	05/02/2026		GOVI	1233.7830	1233.7830	1231.5200	1231.5200	0.183	0.0000	0.0000
2025/08/11	GOVI	05/02/2026	1,150. Call 00	GOVI	837830.0000	83.7830	815200.0000	81.5200	2.701	0.0000	0.0000
2025/08/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	GOVI	07/05/2026		GOVI	1256.3600	1256.3600	1254.0640	1254.0640	0.183	0.0000	0.0000
2025/08/11	GOVI	07/05/2026	1,177. Call 00	GOVI	793600.0000	79.3600	770640.0000	77.0640	2.893	0.0000	0.0000
2025/08/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	GOVI	06/08/2026		GOVI	1279.1760	1279.1760	1276.8460	1276.8460	0.182	0.0000	0.0000
2025/08/11	GOVI	06/08/2026	1,189. Call 00	GOVI	901760.0000	90.1760	878460.0000	87.8460	2.584	0.0000	0.0000
2025/08/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	GOVI	05/11/2026		GOVI	1301.6030	1301.6030	1299.2460	1299.2460	0.181	0.0000	0.0000
2025/08/11	GOVI	05/11/2026	1,277. Call 00	GOVI	246030.0000	24.6030	222460.0000	22.2460	9.580	0.0000	0.0000
2025/08/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/11	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000	0.0000
2025/08/11	IGOV	06/11/2025		Index Future	390.8090	390.8090	391.4230	391.4230	0.157	0.0000	0.0000
2025/08/11	IGOV	05/02/2026		Index Future	398.1680	398.1680	398.7930	398.7930	0.157	0.0000	0.0000
2025/08/11	IGOV	07/05/2026		Index Future	405.5460	405.5460	406.1860	406.1860	0.158	0.0000	0.0000
2025/08/11	IGOV	06/08/2026		Index Future	413.0010	413.0010	413.6560	413.6560	0.159	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	
2025/08/11	IGOV	05/11/2026		Index Future	420.3310	420.3310	421.0020	421.0020	0.160	0.0000	0.0000
2025/08/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/11	R033	07/08/2025		Bond Future	10.3300	101.9226	10.3300	101.9226	0.000	0.0000	0.0000
2025/08/11	R033	06/11/2025		Bond Future	9.0508	106.1668	9.0866	105.9711	0.395	0.0000	0.0000
2025/08/11	R033	06/11/2025	10.33 Call	Bond Future	6760.3800	6.7604	6566.4800	6.5665	2.868	0.0000	0.0000
2025/08/11	R033	06/11/2025	10.33 Put	Bond Future	49.0400	0.0490	50.8400	0.0508	3.670	0.0000	0.0000
2025/08/11	R033	05/02/2026		Bond Future	9.1264	108.1404	9.1639	107.9410	0.412	0.0000	0.0000
2025/08/11	R033	05/02/2026	10.49 Call	Bond Future	7171.5400	7.1715	6983.2900	6.9833	2.625	0.0000	0.0000
2025/08/11	R033	05/02/2026	10.49 Put	Bond Future	240.9600	0.2410	252.0700	0.2521	4.611	0.0000	0.0000
2025/08/11	R033	07/05/2026		Bond Future	9.2132	105.0745	9.2526	104.8718	0.428	0.0000	0.0000
2025/08/11	R033	07/05/2026	10.38 Call	Bond Future	6363.5600	6.3636	6186.3900	6.1864	2.784	0.0000	0.0000
2025/08/11	R033	07/05/2026	10.38 Put	Bond Future	577.2600	0.5773	602.8300	0.6028	4.430	0.0000	0.0000
2025/08/11	R033	06/08/2026		Bond Future	9.3096	106.9998	9.3511	106.7936	0.446	0.0000	0.0000
2025/08/11	R033	06/08/2026	10.25 Call	Bond Future	5632.7300	5.6327	5468.9400	5.4689	2.908	0.0000	0.0000
2025/08/11	R033	06/08/2026	10.25 Put	Bond Future	1087.1600	1.0872	1129.5900	1.1296	3.903	0.0000	0.0000
2025/08/11	R033	05/11/2026		Bond Future	9.4275	103.8077	9.4711	103.5983	0.463	0.0000	0.0000
2025/08/11	R033	05/11/2026	9.33 Call	Bond Future	2417.1200	2.4171	2308.3000	2.3083	4.502	0.0000	0.0000
2025/08/11	R033	05/11/2026	9.33 Put	Bond Future	2886.3300	2.8863	2986.9000	2.9869	3.484	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
2025/08/11	R035	07/08/2025		Bond Future	12.6500	83.3717	12.6500	83.3717	0.000	0.0000
2025/08/11	R035	06/11/2025		Bond Future	9.7059	96.7245	9.7466	96.4878	0.419	0.0000
2025/08/11	R035	06/11/2025	11.20 Call	Bond Future	8265.2600	8.2653	8030.4100	8.0304	2.841	0.0000
2025/08/11	R035	06/11/2025	11.20 Put	Bond Future	51.7900	0.0518	53.6200	0.0536	3.534	0.0000
2025/08/11	R035	06/11/2025	10.68 Call	Bond Future	5650.6900	5.6507	5424.1500	5.4242	4.009	0.0000
2025/08/11	R035	06/11/2025	10.68 Put	Bond Future	184.3400	0.1843	194.4800	0.1945	5.501	0.0000
2025/08/11	R035	06/11/2025	10.50 Call	Bond Future	4768.3800	4.7684	4548.4700	4.5485	4.612	0.0000
2025/08/11	R035	06/11/2025	10.50 Put	Bond Future	280.0400	0.2800	296.8100	0.2968	5.988	0.0000
2025/08/11	R035	06/11/2025	10.15 Call	Bond Future	3154.3800	3.1544	2957.4900	2.9575	6.242	0.0000
2025/08/11	R035	06/11/2025	10.15 Put	Bond Future	608.8600	0.6089	648.6500	0.6487	6.535	0.0000
2025/08/11	R035	06/11/2025	9.77 Put	Bond Future	1315.0300	1.3150	1400.0700	1.4001	6.467	0.0000
2025/08/11	R035	06/11/2025	9.77 Call	Bond Future	1687.9300	1.6879	1536.2900	1.5363	8.984	0.0000
2025/08/11	R035	06/11/2025	11.00 Put	Bond Future	85.0400	0.0850	88.7700	0.0888	4.386	0.0000
2025/08/11	R035	06/11/2025	11.00 Call	Bond Future	7255.4700	7.2555	7022.5200	7.0225	3.211	0.0000
2025/08/11	R035	06/11/2025	10.30 Call	Bond Future	3824.3500	3.8244	3615.6500	3.6157	5.457	0.0000
2025/08/11	R035	06/11/2025	10.30 Put	Bond Future	439.4600	0.4395	467.4400	0.4674	6.367	0.0000
2025/08/11	R035	06/11/2025	11.95 Call	Bond Future	11986.0900	11.9861	11749.3900	11.7494	1.975	0.0000
2025/08/11	R035	06/11/2025	11.95 Put	Bond Future	6.3700	0.0064	6.3500	0.0064	0.314	0.0000
2025/08/11	R035	06/11/2025	11.45 Call	Bond Future	9521.6900	9.5217	9285.6500	9.2857	2.479	0.0000
2025/08/11	R035	06/11/2025	11.45 Put	Bond Future	27.6800	0.0277	28.3200	0.0283	2.312	0.0000
2025/08/11	R035	06/11/2025	10.95 Put	Bond Future	96.1800	0.0962	100.5800	0.1006	4.575	0.0000
2025/08/11	R035	06/11/2025	10.95 Call	Bond Future	7003.2300	7.0032	6770.9500	6.7710	3.317	0.0000
2025/08/11	R035	06/11/2025	10.08 Put	Bond Future	706.0100	0.7060	752.4600	0.7525	6.579	0.0000
2025/08/11	R035	06/11/2025	10.08 Call	Bond Future	2856.3200	2.8563	2666.0900	2.6661	6.660	0.0000
2025/08/11	R035	06/11/2025	10.58 Put	Bond Future	232.8400	0.2328	246.3100	0.2463	5.785	0.0000
2025/08/11	R035	06/11/2025	10.58 Call	Bond Future	5157.6000	5.1576	4934.3900	4.9344	4.328	0.0000
2025/08/11	R035	06/11/2025	11.67 Call	Bond Future	10615.8300	10.6158	10379.3400	10.3793	2.228	0.0000
2025/08/11	R035	06/11/2025	11.67 Put	Bond Future	15.9000	0.0159	16.0900	0.0161	1.195	0.0000
2025/08/11	R035	06/11/2025	9.91 Put	Bond Future	1000.7900	1.0008	1066.5900	1.0666	6.575	0.0000
2025/08/11	R035	06/11/2025	9.91 Call	Bond Future	2181.9300	2.1819	2011.0500	2.0111	7.832	0.0000
2025/08/11	R035	06/11/2025	10.41 Put	Bond Future	343.6500	0.3437	364.8800	0.3649	6.178	0.0000
2025/08/11	R035	06/11/2025	10.41 Call	Bond Future	4337.6400	4.3376	4122.1900	4.1222	4.967	0.0000
2025/08/11	R035	06/11/2025	11.43 Call	Bond Future	9421.6200	9.4216	9185.6500	9.1857	2.505	0.0000
2025/08/11	R035	06/11/2025	11.43 Put	Bond Future	29.1100	0.0291	29.8200	0.0298	2.439	0.0000
2025/08/11	R035	06/11/2025	10.44 Put	Bond Future	321.0600	0.3211	340.7000	0.3407	6.117	0.0000
2025/08/11	R035	06/11/2025	10.44 Call	Bond Future	4480.2400	4.4802	4263.2000	4.2632	4.844	0.0000
2025/08/11	R035	06/11/2025	10.94 Put	Bond Future	98.5500	0.0986	103.1000	0.1031	4.617	0.0000
2025/08/11	R035	06/11/2025	10.94 Call	Bond Future	6952.8000	6.9528	6720.6700	6.7207	3.339	0.0000
2025/08/11	R035	06/11/2025	11.99 Call	Bond Future	12179.8400	12.1798	11943.1200	11.9431	1.944	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
2025/08/11	R035	06/11/2025	11.99 Put	Bond Future	5.5000	0.0055	5.4600	0.0055	0.727	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.44 Put	Bond Future	931.1300	0.9311	978.8200	0.9788	5.122	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.44 Call	Bond Future	4489.7600	4.4898	4296.3000	4.2963	4.309	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.94 Put	Bond Future	465.4700	0.4655	488.9400	0.4889	5.042	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.94 Call	Bond Future	6678.9300	6.6789	6461.2500	6.4613	3.259	0.0000	0.0000
2025/08/11	R035	05/02/2026	12.44 Call	Bond Future	13616.1400	13.6161	13376.4200	13.3764	1.761	0.0000	0.0000
2025/08/11	R035	05/02/2026	12.44 Put	Bond Future	34.5700	0.0346	36.0000	0.0360	4.137	0.0000	0.0000
2025/08/11	R035	05/02/2026	11.00 Put	Bond Future	427.5700	0.4276	449.0300	0.4490	5.019	0.0000	0.0000
2025/08/11	R035	05/02/2026	11.00 Call	Bond Future	6952.6500	6.9527	6732.9600	6.7330	3.160	0.0000	0.0000
2025/08/11	R035	05/02/2026	11.17 Call	Bond Future	7735.9000	7.7359	7511.2900	7.5113	2.903	0.0000	0.0000
2025/08/11	R035	05/02/2026	11.17 Put	Bond Future	335.8500	0.3359	352.3900	0.3524	4.925	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.67 Call	Bond Future	5472.4100	5.4724	5266.0400	5.2660	3.771	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.67 Put	Bond Future	679.5600	0.6796	714.3400	0.7143	5.118	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.17 Put	Bond Future	1335.3600	1.3354	1402.7100	1.4027	5.044	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.17 Call	Bond Future	3416.2100	3.4162	3242.4100	3.2424	5.088	0.0000	0.0000
2025/08/11	R035	05/02/2026		Bond Future	9.7994	98.5225	9.8418	98.2813	0.433	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.79 Call	Bond Future	6003.0500	6.0031	5791.1800	5.7912	3.529	0.0000	0.0000
2025/08/11	R035	05/02/2026	10.79 Put	Bond Future	575.0900	0.5751	604.3700	0.6044	5.091	0.0000	0.0000
2025/08/11	R035	07/05/2026		Bond Future	9.8970	95.8211	9.9412	95.5758	0.446	0.0000	0.0000
2025/08/11	R035	07/05/2026	10.86 Call	Bond Future	6164.4600	6.1645	5963.0800	5.9631	3.267	0.0000	0.0000
2025/08/11	R035	07/05/2026	10.86 Put	Bond Future	1003.6100	1.0036	1047.5700	1.0476	4.380	0.0000	0.0000
2025/08/11	R035	06/08/2026		Bond Future	10.0047	97.5776	10.0508	97.3281	0.461	0.0000	0.0000
2025/08/11	R035	06/08/2026	11.06 Call	Bond Future	6702.5900	6.7026	6502.2000	6.5022	2.990	0.0000	0.0000
2025/08/11	R035	06/08/2026	11.06 Put	Bond Future	1205.7400	1.2057	1254.9000	1.2549	4.077	0.0000	0.0000
2025/08/11	R035	05/11/2026		Bond Future	10.1330	94.7633	10.1811	94.5097	0.475	0.0000	0.0000
2025/08/11	R035	05/11/2026	10.03 Call	Bond Future	3078.9100	3.0789	2944.7800	2.9448	4.356	0.0000	0.0000
2025/08/11	R035	05/11/2026	10.03 Put	Bond Future	3624.1100	3.6241	3743.5300	3.7435	3.295	0.0000	0.0000
2025/08/11	R038	07/08/2025		Bond Future	11.2400	101.5206	11.2400	101.5206	0.000	0.0000	0.0000
2025/08/11	R038	06/11/2025		Bond Future	10.3485	104.8601	10.3836	104.6118	0.340	0.0000	0.0000
2025/08/11	R038	06/11/2025	11.24 Call	Bond Future	6321.9100	6.3219	6084.9500	6.0850	3.748	0.0000	0.0000
2025/08/11	R038	06/11/2025	11.24 Put	Bond Future	281.2100	0.2812	292.5700	0.2926	4.040	0.0000	0.0000
2025/08/11	R038	06/11/2025	12.33 Call	Bond Future	12771.8700	12.7719	12523.4100	12.5234	1.945	0.0000	0.0000
2025/08/11	R038	06/11/2025	12.33 Put	Bond Future	18.7400	0.0187	18.6000	0.0186	0.747	0.0000	0.0000
2025/08/11	R038	06/11/2025	10.98 Put	Bond Future	503.1400	0.5031	526.9100	0.5269	4.724	0.0000	0.0000
2025/08/11	R038	06/11/2025	10.98 Call	Bond Future	4835.9300	4.8359	4611.3800	4.6114	4.643	0.0000	0.0000
2025/08/11	R038	05/02/2026		Bond Future	10.4532	106.8094	10.4898	106.5564	0.350	0.0000	0.0000
2025/08/11	R038	05/02/2026	11.44 Call	Bond Future	7256.2600	7.2563	7032.2500	7.0323	3.087	0.0000	0.0000
2025/08/11	R038	05/02/2026	11.44 Put	Bond Future	732.1600	0.7322	761.1200	0.7611	3.955	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	
2025/08/11	R038	07/05/2026		Bond Future	10.5675	103.2778	10.6055	103.0205	0.360	0.0000	0.0000
2025/08/11	R038	07/05/2026	11.40 Call	Bond Future	6814.2900	6.8143	6606.8400	6.6068	3.044	0.0000	0.0000
2025/08/11	R038	07/05/2026	11.40 Put	Bond Future	1385.7200	1.3857	1435.5800	1.4356	3.598	0.0000	0.0000
2025/08/11	R038	06/08/2026		Bond Future	10.6899	105.1698	10.7295	104.9080	0.370	0.0000	0.0000
2025/08/11	R038	06/08/2026	11.77 Call	Bond Future	8340.1600	8.3402	8127.4900	8.1275	2.550	0.0000	0.0000
2025/08/11	R038	06/08/2026	11.77 Put	Bond Future	1527.2400	1.5272	1576.3900	1.5764	3.218	0.0000	0.0000
2025/08/11	R038	05/11/2026		Bond Future	10.8279	101.5043	10.8690	101.2384	0.380	0.0000	0.0000
2025/08/11	R038	05/11/2026	10.72 Call	Bond Future	3792.1700	3.7922	3648.7500	3.6488	3.782	0.0000	0.0000
2025/08/11	R038	05/11/2026	10.72 Put	Bond Future	4493.7800	4.4938	4616.3200	4.6163	2.727	0.0000	0.0000
2025/08/11	R053	07/08/2025		Bond Future	13.1700	92.8341	13.1700	92.8341	0.000	0.0000	0.0000
2025/08/11	R053	06/11/2025		Bond Future	10.8304	108.2429	10.8655	107.9189	0.324	0.0000	0.0000
2025/08/11	R053	06/11/2025	11.76 Call	Bond Future	8355.3100	8.3553	8044.5700	8.0446	3.719	0.0000	0.0000
2025/08/11	R053	06/11/2025	11.76 Put	Bond Future	326.7100	0.3267	339.9700	0.3400	4.059	0.0000	0.0000
2025/08/11	R053	05/02/2026		Bond Future	10.9263	110.2551	10.9627	109.9250	0.333	0.0000	0.0000
2025/08/11	R053	05/02/2026	11.49 Call	Bond Future	6699.9800	6.7000	6438.2900	6.4383	3.906	0.0000	0.0000
2025/08/11	R053	05/02/2026	11.49 Put	Bond Future	1778.6100	1.7786	1847.0800	1.8471	3.850	0.0000	0.0000
2025/08/11	R053	07/05/2026		Bond Future	11.0290	106.4094	11.0666	106.0735	0.341	0.0000	0.0000
2025/08/11	R053	07/05/2026	11.69 Call	Bond Future	7834.1700	7.8342	7574.9100	7.5749	3.309	0.0000	0.0000
2025/08/11	R053	07/05/2026	11.69 Put	Bond Future	2199.9200	2.1999	2276.5700	2.2766	3.484	0.0000	0.0000
2025/08/11	R053	06/08/2026		Bond Future	11.1375	108.3586	11.1764	108.0169	0.350	0.0000	0.0000
2025/08/11	R053	06/08/2026	12.28 Call	Bond Future	11349.0300	11.3490	11069.2100	11.0692	2.466	0.0000	0.0000
2025/08/11	R053	06/08/2026	12.28 Put	Bond Future	2101.6900	2.1017	2163.6100	2.1636	2.946	0.0000	0.0000
2025/08/11	R053	05/11/2026		Bond Future	11.2569	104.3698	11.2973	104.0225	0.359	0.0000	0.0000
2025/08/11	R053	05/11/2026	11.21 Call	Bond Future	5501.5100	5.5015	5305.2000	5.3052	3.568	0.0000	0.0000
2025/08/11	R053	05/11/2026	11.21 Put	Bond Future	5907.4100	5.9074	6058.4400	6.0584	2.557	0.0000	0.0000
2025/08/11	R186	07/08/2025		Bond Future	9.6800	102.4871	9.6800	102.4871	0.000	0.0000	0.0000
2025/08/11	R186	06/11/2025		Bond Future	7.7133	106.9947	7.7001	107.0089	0.171	0.0000	0.0000
2025/08/11	R186	06/11/2025	8.13 Call	Bond Future	465.8700	0.4659	477.1900	0.4772	2.430	0.0000	0.0000
2025/08/11	R186	06/11/2025	8.13 Put	Bond Future	22.0400	0.0220	19.2300	0.0192	12.750	0.0000	0.0000
2025/08/11	R186	05/02/2026		Bond Future	7.7715	103.6790	7.7542	103.6934	0.222	0.0000	0.0000
2025/08/11	R186	05/02/2026	8.43 Call	Bond Future	553.0900	0.5531	566.5500	0.5666	2.434	0.0000	0.0000
2025/08/11	R186	05/02/2026	8.43 Put	Bond Future	6.4700	0.0065	5.5700	0.0056	13.910	0.0000	0.0000
2025/08/11	R186	07/05/2026		Bond Future	7.9385	105.5748	7.9136	105.5896	0.315	0.0000	0.0000
2025/08/11	R186	07/05/2026	8.69 Call	Bond Future	444.8000	0.4448	459.6500	0.4597	3.339	0.0000	0.0000
2025/08/11	R186	07/05/2026	8.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R186	06/08/2026		Bond Future	8.3025	102.2045	8.2593	102.2199	0.520	0.0000	0.0000
2025/08/11	R186	06/08/2026	8.57 Call	Bond Future	194.9000	0.1949	203.7800	0.2038	4.556	0.0000	0.0000
2025/08/11	R186	06/08/2026	8.57 Put	Bond Future	99.6900	0.0997	93.2000	0.0932	6.510	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	
2025/08/11	R186	05/11/2026		Bond Future	10.9745	103.9683	10.8357	103.9843	1.265	0.0000	0.0000
2025/08/11	R186	05/11/2026	8.12 Call	Bond Future	47.7700	0.0478	50.8100	0.0508	6.364	0.0000	0.0000
2025/08/11	R186	05/11/2026	8.12 Put	Bond Future	378.1300	0.3781	365.1500	0.3652	3.433	0.0000	0.0000
2025/08/11	R202	07/08/2025		Bond Future	271.6000	271.6000	271.6000	271.6000	0.000	0.0000	0.0000
2025/08/11	R202	06/11/2025		Bond Future	276.1597	276.1597	276.1599	276.1599	0.000	0.0000	0.0000
2025/08/11	R202	06/11/2025	275.64 Call	Bond Future	519.6500	0.5197	519.9400	0.5199	0.056	0.0000	0.0000
2025/08/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R202	05/02/2026		Bond Future	276.0221	276.0221	276.0228	276.0228	0.000	0.0000	0.0000
2025/08/11	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R202	05/02/2026	277.82 Put	Bond Future	1797.9500	1.7980	1797.2000	1.7972	0.042	0.0000	0.0000
2025/08/11	R202	07/05/2026		Bond Future	281.1356	281.1356	281.1370	281.1370	0.000	0.0000	0.0000
2025/08/11	R202	07/05/2026	277.55 Call	Bond Future	3585.6100	3.5856	3586.9500	3.5870	0.037	0.0000	0.0000
2025/08/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R202	06/08/2026		Bond Future	280.9338	280.9338	280.9279	280.9279	0.002	0.0000	0.0000
2025/08/11	R202	06/08/2026	278.86 Call	Bond Future	2073.7600	2.0738	2067.9200	2.0679	0.282	0.0000	0.0000
2025/08/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R202	05/11/2026		Bond Future	285.8564	285.8564	285.8514	285.8514	0.002	0.0000	0.0000
2025/08/11	R202	05/11/2026	280.46 Call	Bond Future	5396.3500	5.3964	5391.3500	5.3914	0.093	0.0000	0.0000
2025/08/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R209	07/08/2025		Bond Future	12.6800	65.2783	12.6800	65.2783	0.000	0.0000	0.0000
2025/08/11	R209	06/11/2025		Bond Future	9.9986	76.8282	10.0338	76.6406	0.353	0.0000	0.0000
2025/08/11	R209	06/11/2025	11.27 Call	Bond Future	6499.9700	6.5000	6314.8400	6.3148	2.848	0.0000	0.0000
2025/08/11	R209	06/11/2025	11.27 Put	Bond Future	101.0400	0.1010	103.4800	0.1035	2.415	0.0000	0.0000
2025/08/11	R209	05/02/2026		Bond Future	10.0878	78.2563	10.1244	78.0653	0.363	0.0000	0.0000
2025/08/11	R209	05/02/2026	10.93 Call	Bond Future	4910.7100	4.9107	4746.4500	4.7465	3.345	0.0000	0.0000
2025/08/11	R209	05/02/2026	10.93 Put	Bond Future	666.2400	0.6662	693.0400	0.6930	4.023	0.0000	0.0000
2025/08/11	R209	07/05/2026		Bond Future	10.1856	76.5361	10.2236	76.3416	0.373	0.0000	0.0000
2025/08/11	R209	07/05/2026	11.07 Call	Bond Future	5388.0100	5.3880	5229.4100	5.2294	2.944	0.0000	0.0000
2025/08/11	R209	07/05/2026	11.07 Put	Bond Future	1021.7900	1.0218	1057.6200	1.0576	3.507	0.0000	0.0000
2025/08/11	R209	06/08/2026		Bond Future	10.2911	77.9388	10.3305	77.7410	0.383	0.0000	0.0000
2025/08/11	R209	06/08/2026	11.39 Call	Bond Future	6373.1100	6.3731	6211.3000	6.2113	2.539	0.0000	0.0000
2025/08/11	R209	06/08/2026	11.39 Put	Bond Future	1100.8100	1.1008	1136.7700	1.1368	3.267	0.0000	0.0000
2025/08/11	R209	05/11/2026		Bond Future	10.4115	76.1355	10.4524	75.9346	0.393	0.0000	0.0000
2025/08/11	R209	05/11/2026	10.32 Call	Bond Future	2945.1000	2.9451	2835.6200	2.8356	3.717	0.0000	0.0000
2025/08/11	R209	05/11/2026	10.32 Put	Bond Future	3396.6600	3.3967	3488.1200	3.4881	2.693	0.0000	0.0000
2025/08/11	R210	07/08/2025		Bond Future	248.4400	248.4400	248.4400	248.4400	0.000	0.0000	0.0000
2025/08/11	R210	06/11/2025		Bond Future	253.0612	253.0612	253.0561	253.0561	0.002	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	
2025/08/11	R210	06/11/2025	252.14 Call	Bond Future	921.1700	0.9212	916.1400	0.9161	0.546	0.0000	0.0000
2025/08/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R210	05/02/2026		Bond Future	257.8261	257.8261	257.8209	257.8209	0.002	0.0000	0.0000
2025/08/11	R210	05/02/2026	253.10 Call	Bond Future	4726.1200	4.7261	4720.9000	4.7209	0.110	0.0000	0.0000
2025/08/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R210	07/05/2026		Bond Future	259.1246	259.1246	259.1157	259.1157	0.003	0.0000	0.0000
2025/08/11	R210	07/05/2026	255.40 Call	Bond Future	3724.5900	3.7246	3715.7200	3.7157	0.238	0.0000	0.0000
2025/08/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R210	06/08/2026		Bond Future	263.9369	263.9369	263.9285	263.9285	0.003	0.0000	0.0000
2025/08/11	R210	06/08/2026	259.84 Call	Bond Future	4096.9400	4.0969	4088.5200	4.0885	0.206	0.0000	0.0000
2025/08/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R210	05/11/2026		Bond Future	265.0291	265.0291	265.0174	265.0174	0.004	0.0000	0.0000
2025/08/11	R210	05/11/2026	253.33 Call	Bond Future	11699.1200	11.6991	11687.3900	11.6874	0.100	0.0000	0.0000
2025/08/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	R213	07/08/2025		Bond Future	11.6600	84.4671	11.6600	84.4671	0.000	0.0000	0.0000
2025/08/11	R213	06/11/2025		Bond Future	8.5136	95.0237	8.5552	94.8563	0.488	0.0000	0.0000
2025/08/11	R213	06/11/2025	10.05 Call	Bond Future	5973.7000	5.9737	5807.1300	5.8071	2.788	0.0000	0.0000
2025/08/11	R213	06/11/2025	10.05 Put	Bond Future	19.6200	0.0196	20.4800	0.0205	4.383	0.0000	0.0000
2025/08/11	R213	05/02/2026		Bond Future	8.5771	96.7901	8.6212	96.6195	0.514	0.0000	0.0000
2025/08/11	R213	05/02/2026	9.89 Call	Bond Future	5107.9800	5.1080	4948.8400	4.9488	3.116	0.0000	0.0000
2025/08/11	R213	05/02/2026	9.89 Put	Bond Future	188.0900	0.1881	199.5200	0.1995	6.077	0.0000	0.0000
2025/08/11	R213	07/05/2026		Bond Future	8.6471	95.0086	8.6939	94.8352	0.541	0.0000	0.0000
2025/08/11	R213	07/05/2026	9.80 Call	Bond Future	4610.1000	4.6101	4460.8200	4.4608	3.238	0.0000	0.0000
2025/08/11	R213	07/05/2026	9.80 Put	Bond Future	446.2200	0.4462	470.4300	0.4704	5.426	0.0000	0.0000
2025/08/11	R213	06/08/2026		Bond Future	8.7288	96.7507	8.7786	96.5743	0.571	0.0000	0.0000
2025/08/11	R213	06/08/2026	9.69 Call	Bond Future	4047.6900	4.0477	3907.8400	3.9078	3.455	0.0000	0.0000
2025/08/11	R213	06/08/2026	9.69 Put	Bond Future	713.1100	0.7131	749.7000	0.7497	5.131	0.0000	0.0000
2025/08/11	R213	05/11/2026		Bond Future	8.8432	94.8740	8.8963	94.6949	0.600	0.0000	0.0000
2025/08/11	R213	05/11/2026	8.75 Call	Bond Future	1765.8700	1.7659	1674.2000	1.6742	5.191	0.0000	0.0000
2025/08/11	R213	05/11/2026	8.75 Put	Bond Future	2081.2000	2.0812	2168.6500	2.1687	4.202	0.0000	0.0000
2025/08/11	R214	07/08/2025		Bond Future	12.9700	60.0870	12.9700	60.0870	0.000	0.0000	0.0000
2025/08/11	R214	06/11/2025		Bond Future	10.6188	70.4490	10.6539	70.2481	0.330	0.0000	0.0000
2025/08/11	R214	06/11/2025	11.64 Call	Bond Future	5708.3000	5.7083	5513.7500	5.5138	3.408	0.0000	0.0000
2025/08/11	R214	06/11/2025	11.64 Put	Bond Future	191.5900	0.1916	197.9700	0.1980	3.330	0.0000	0.0000
2025/08/11	R214	05/02/2026		Bond Future	10.7150	71.7586	10.7513	71.5539	0.339	0.0000	0.0000
2025/08/11	R214	05/02/2026	11.26 Call	Bond Future	4042.9300	4.0429	3881.2100	3.8812	4.000	0.0000	0.0000
2025/08/11	R214	05/02/2026	11.26 Put	Bond Future	1059.4600	1.0595	1102.4000	1.1024	4.053	0.0000	0.0000
2025/08/11	R214	07/05/2026		Bond Future	10.8132	69.7729	10.8507	69.5646	0.347	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
2025/08/11	R214	07/05/2026	11.53 Call	Bond Future	5138.5600	5.1386	4975.2500	4.9753	3.178	0.0000	0.0000
2025/08/11	R214	07/05/2026	11.53 Put	Bond Future	1309.1500	1.3092	1354.0800	1.3541	3.432	0.0000	0.0000
2025/08/11	R214	06/08/2026		Bond Future	10.9188	71.0519	10.9576	70.8400	0.355	0.0000	0.0000
2025/08/11	R214	06/08/2026	11.97 Call	Bond Future	6684.3300	6.6843	6512.1600	6.5122	2.576	0.0000	0.0000
2025/08/11	R214	06/08/2026	11.97 Put	Bond Future	1258.2800	1.2583	1298.0200	1.2980	3.158	0.0000	0.0000
2025/08/11	R214	05/11/2026		Bond Future	11.0380	68.9835	11.0780	68.7682	0.363	0.0000	0.0000
2025/08/11	R214	05/11/2026	10.97 Call	Bond Future	3316.3100	3.3163	3196.3300	3.1963	3.618	0.0000	0.0000
2025/08/11	R214	05/11/2026	10.97 Put	Bond Future	3683.9100	3.6839	3779.2800	3.7793	2.589	0.0000	0.0000
2025/08/11	R248	07/08/2025		Bond Future	13.2100	72.0340	13.2100	72.0340	0.000	0.0000	0.0000
2025/08/11	R248	06/11/2025		Bond Future	10.9191	83.7026	10.9542	83.4561	0.321	0.0000	0.0000
2025/08/11	R248	06/11/2025	11.74 Call	Bond Future	5808.4500	5.8085	5576.1800	5.5762	3.999	0.0000	0.0000
2025/08/11	R248	06/11/2025	11.74 Put	Bond Future	348.0600	0.3481	362.3500	0.3624	4.106	0.0000	0.0000
2025/08/11	R248	05/02/2026		Bond Future	11.0210	85.2585	11.0573	85.0074	0.329	0.0000	0.0000
2025/08/11	R248	05/02/2026	11.46 Call	Bond Future	4488.9500	4.4890	4298.6200	4.2986	4.240	0.0000	0.0000
2025/08/11	R248	05/02/2026	11.46 Put	Bond Future	1537.9600	1.5380	1598.7100	1.5987	3.950	0.0000	0.0000
2025/08/11	R248	07/05/2026		Bond Future	11.1244	82.3779	11.1620	82.1224	0.338	0.0000	0.0000
2025/08/11	R248	07/05/2026	11.72 Call	Bond Future	5680.1100	5.6801	5486.6700	5.4867	3.406	0.0000	0.0000
2025/08/11	R248	07/05/2026	11.72 Put	Bond Future	1782.5000	1.7825	1844.5400	1.8445	3.481	0.0000	0.0000
2025/08/11	R248	06/08/2026		Bond Future	11.2355	83.8877	11.2744	83.6277	0.346	0.0000	0.0000
2025/08/11	R248	06/08/2026	12.37 Call	Bond Future	8541.3900	8.5414	8327.7800	8.3278	2.501	0.0000	0.0000
2025/08/11	R248	06/08/2026	12.37 Put	Bond Future	1502.9500	1.5030	1549.3200	1.5493	3.085	0.0000	0.0000
2025/08/11	R248	05/11/2026		Bond Future	11.3593	80.8995	11.3995	80.6353	0.355	0.0000	0.0000
2025/08/11	R248	05/11/2026	11.31 Call	Bond Future	4183.9100	4.1839	4034.8300	4.0348	3.563	0.0000	0.0000
2025/08/11	R248	05/11/2026	11.31 Put	Bond Future	4509.1800	4.5092	4624.3100	4.6243	2.553	0.0000	0.0000
2025/08/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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