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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2025 TO 13/08/2025

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
2025/08/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/13	2029	06/11/2025	139.79 Call	Bond Future	1196.9800	1.1970	1189.6300	1.1896	0.614	0.0000
2025/08/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/13	2029	06/11/2025		Bond Future	140.9870	140.9870	140.9796	140.9796	0.005	0.0000
2025/08/13	2029	05/02/2026		Bond Future	143.6416	143.6416	143.6340	143.6340	0.005	0.0000
2025/08/13	2029	05/02/2026	140.11 Call	Bond Future	3531.5800	3.5316	3523.9800	3.5240	0.215	0.0000
2025/08/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/13	2029	07/05/2026		Bond Future	144.8426	144.8426	144.8359	144.8359	0.005	0.0000	0.0000
2025/08/13	2029	07/05/2026	141.82 Call	Bond Future	3022.6100	3.0226	3015.8500	3.0159	0.224	0.0000	0.0000
2025/08/13	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2029	06/08/2026		Bond Future	147.5337	147.5337	147.5278	147.5278	0.004	0.0000	0.0000
2025/08/13	2029	06/08/2026	144.10 Call	Bond Future	3433.6700	3.4337	3427.8400	3.4278	0.170	0.0000	0.0000
2025/08/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2029	05/11/2026		Bond Future	148.6374	148.6374	148.6330	148.6330	0.003	0.0000	0.0000
2025/08/13	2029	05/11/2026	147.56 Call	Bond Future	1077.3700	1.0774	1072.9500	1.0730	0.410	0.0000	0.0000
2025/08/13	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2030	06/11/2025	8.72 Put	Bond Future	219.7600	0.2198	172.8300	0.1728	21.355	0.0000	0.0000
2025/08/13	2030	06/11/2025	8.72 Call	Bond Future	1947.8700	1.9479	2149.4200	2.1494	10.347	0.0000	0.0000
2025/08/13	2030	06/11/2025	9.22 Put	Bond Future	50.1600	0.0502	37.0600	0.0371	26.116	0.0000	0.0000
2025/08/13	2030	06/11/2025	9.22 Call	Bond Future	3468.7900	3.4688	3704.1700	3.7042	6.786	0.0000	0.0000
2025/08/13	2030	06/11/2025	10.08 Call	Bond Future	6246.0600	6.2461	6493.5500	6.4936	3.962	0.0000	0.0000
2025/08/13	2030	06/11/2025	10.08 Put	Bond Future	3.0800	0.0031	2.0900	0.0021	32.143	0.0000	0.0000
2025/08/13	2030	06/11/2025		Bond Future	8.2198	101.4488	8.1487	101.6973	0.864	0.0000	0.0000
2025/08/13	2030	06/11/2025	9.54 Call	Bond Future	4499.9300	4.4999	4743.1900	4.7432	5.406	0.0000	0.0000
2025/08/13	2030	06/11/2025	9.54 Put	Bond Future	18.2300	0.0182	13.0100	0.0130	28.634	0.0000	0.0000
2025/08/13	2030	05/02/2026		Bond Future	8.2675	99.3264	8.1912	99.5794	0.923	0.0000	0.0000
2025/08/13	2030	05/02/2026	9.49 Call	Bond Future	4108.1000	4.1081	4335.2800	4.3353	5.530	0.0000	0.0000
2025/08/13	2030	05/02/2026	9.49 Put	Bond Future	160.6100	0.1606	134.7700	0.1348	16.089	0.0000	0.0000
2025/08/13	2030	07/05/2026		Bond Future	8.3401	101.1429	8.2575	101.4012	0.989	0.0000	0.0000
2025/08/13	2030	07/05/2026	9.39 Call	Bond Future	3612.8300	3.6128	3823.0200	3.8230	5.818	0.0000	0.0000
2025/08/13	2030	07/05/2026	9.39 Put	Bond Future	397.4200	0.3974	349.3100	0.3493	12.106	0.0000	0.0000
2025/08/13	2030	06/08/2026		Bond Future	8.4292	98.9883	8.3393	99.2521	1.066	0.0000	0.0000
2025/08/13	2030	06/08/2026	9.22 Call	Bond Future	2968.7100	2.9687	3161.3200	3.1613	6.488	0.0000	0.0000
2025/08/13	2030	06/08/2026	9.22 Put	Bond Future	684.0900	0.6841	612.9300	0.6129	10.402	0.0000	0.0000
2025/08/13	2030	05/11/2026		Bond Future	8.5418	100.6979	8.4438	100.9673	1.148	0.0000	0.0000
2025/08/13	2030	05/11/2026	8.39 Call	Bond Future	1309.7800	1.3098	1436.8000	1.4368	9.698	0.0000	0.0000
2025/08/13	2030	05/11/2026	8.39 Put	Bond Future	1727.3100	1.7273	1584.9300	1.5849	8.243	0.0000	0.0000
2025/08/13	2031	06/11/2025		Bond Future	110.4873	110.4873	110.6427	110.6427	0.141	0.0000	0.0000
2025/08/13	2031	06/11/2025	109.69 Call	Bond Future	838.4300	0.8384	977.6900	0.9777	16.610	0.0000	0.0000
2025/08/13	2031	06/11/2025	109.69 Put	Bond Future	41.1600	0.0412	24.9500	0.0250	39.383	0.0000	0.0000
2025/08/13	2031	05/02/2026		Bond Future	110.1826	110.1826	110.3409	110.3409	0.144	0.0000	0.0000
2025/08/13	2031	05/02/2026	111.76 Call	Bond Future	24.1500	0.0242	34.3900	0.0344	42.402	0.0000	0.0000
2025/08/13	2031	05/02/2026	111.76 Put	Bond Future	1601.5400	1.6015	1453.5000	1.4535	9.244	0.0000	0.0000
2025/08/13	2031	07/05/2026		Bond Future	112.2240	112.2240	112.3859	112.3859	0.144	0.0000	0.0000
2025/08/13	2031	07/05/2026	113.84 Call	Bond Future	21.0900	0.0211	30.7100	0.0307	45.614	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	
2025/08/13	2031	07/05/2026	113.84	Put	Bond Future	1637.1300	1.6371	1484.8000	1.4848	9.305	0.0000	0.0000
2025/08/13	2031	06/08/2026			Bond Future	111.8818	111.8818	112.0476	112.0476	0.148	0.0000	0.0000
2025/08/13	2031	06/08/2026	113.81	Call	Bond Future	0.0700	0.0001	0.2000	0.0002	185.714	0.0000	0.0000
2025/08/13	2031	06/08/2026	113.81	Put	Bond Future	1928.2700	1.9283	1762.6000	1.7626	8.592	0.0000	0.0000
2025/08/13	2031	05/11/2026			Bond Future	113.8416	113.8416	114.0115	114.0115	0.149	0.0000	0.0000
2025/08/13	2031	05/11/2026	111.49	Call	Bond Future	2351.6200	2.3516	2521.5100	2.5215	7.224	0.0000	0.0000
2025/08/13	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2032	06/11/2025	9.40	Put	Bond Future	423.7700	0.4238	346.5000	0.3465	18.234	0.0000	0.0000
2025/08/13	2032	06/11/2025	9.40	Call	Bond Future	2580.1700	2.5802	2835.5300	2.8355	9.897	0.0000	0.0000
2025/08/13	2032	06/11/2025	9.90	Put	Bond Future	122.7400	0.1227	95.5900	0.0956	22.120	0.0000	0.0000
2025/08/13	2032	06/11/2025	9.90	Call	Bond Future	4524.9300	4.5249	4830.4100	4.8304	6.751	0.0000	0.0000
2025/08/13	2032	06/11/2025	10.89	Call	Bond Future	8661.5800	8.6616	8992.2100	8.9922	3.817	0.0000	0.0000
2025/08/13	2032	06/11/2025	10.89	Put	Bond Future	6.9600	0.0070	4.9600	0.0050	28.736	0.0000	0.0000
2025/08/13	2032	06/11/2025			Bond Future	8.9337	97.6631	8.8629	97.9958	0.792	0.0000	0.0000
2025/08/13	2032	06/11/2025	10.42	Call	Bond Future	6697.3600	6.6974	7022.3000	7.0223	4.852	0.0000	0.0000
2025/08/13	2032	06/11/2025	10.42	Put	Bond Future	30.1200	0.0301	22.4300	0.0224	25.531	0.0000	0.0000
2025/08/13	2032	05/02/2026			Bond Future	9.0090	99.4785	8.9344	99.8173	0.827	0.0000	0.0000
2025/08/13	2032	05/02/2026	10.16	Call	Bond Future	5361.6400	5.3616	5656.1500	5.6562	5.493	0.0000	0.0000
2025/08/13	2032	05/02/2026	10.16	Put	Bond Future	313.5300	0.3135	269.3200	0.2693	14.101	0.0000	0.0000
2025/08/13	2032	07/05/2026			Bond Future	9.0964	97.1384	9.0176	97.4839	0.866	0.0000	0.0000
2025/08/13	2032	07/05/2026	10.14	Call	Bond Future	5083.2000	5.0832	5359.4400	5.3594	5.434	0.0000	0.0000
2025/08/13	2032	07/05/2026	10.14	Put	Bond Future	648.3400	0.6483	579.0000	0.5790	10.695	0.0000	0.0000
2025/08/13	2032	06/08/2026			Bond Future	9.1948	98.9191	9.1113	99.2717	0.908	0.0000	0.0000
2025/08/13	2032	06/08/2026	10.12	Call	Bond Future	4740.5100	4.7405	5005.1600	5.0052	5.583	0.0000	0.0000
2025/08/13	2032	06/08/2026	10.12	Put	Bond Future	938.8500	0.9389	850.8600	0.8509	9.372	0.0000	0.0000
2025/08/13	2032	05/11/2026			Bond Future	9.3174	96.4708	9.2287	96.8306	0.952	0.0000	0.0000
2025/08/13	2032	05/11/2026	9.16	Call	Bond Future	2071.2400	2.0712	2241.8700	2.2419	8.238	0.0000	0.0000
2025/08/13	2032	05/11/2026	9.16	Put	Bond Future	2711.0500	2.7111	2521.8600	2.5219	6.978	0.0000	0.0000
2025/08/13	2033	06/11/2025			Bond Future	132.0726	132.0726	132.2979	132.2979	0.171	0.0000	0.0000
2025/08/13	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2033	06/11/2025	133.14	Put	Bond Future	1067.4100	1.0674	842.1500	0.8422	21.103	0.0000	0.0000
2025/08/13	2033	05/02/2026			Bond Future	134.5593	134.5593	134.7887	134.7887	0.170	0.0000	0.0000
2025/08/13	2033	05/02/2026	132.88	Call	Bond Future	1679.3400	1.6793	1908.7200	1.9087	13.659	0.0000	0.0000
2025/08/13	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2033	07/05/2026			Bond Future	135.4904	135.4904	135.7250	135.7250	0.173	0.0000	0.0000
2025/08/13	2033	07/05/2026	135.16	Call	Bond Future	330.4300	0.3304	564.9600	0.5650	70.977	0.0000	0.0000
2025/08/13	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2033	06/08/2026			Bond Future	138.0078	138.0078	138.2477	138.2477	0.174	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	
2025/08/13	2033	06/08/2026	134.25 Call	Bond Future	3757.7900	3.7578	3997.7300	3.9977	6.385	0.0000	0.0000
2025/08/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2033	05/11/2026		Bond Future	138.8410	138.8410	139.0865	139.0865	0.177	0.0000	0.0000
2025/08/13	2033	05/11/2026	137.26 Call	Bond Future	1581.0100	1.5810	1826.5300	1.8265	15.529	0.0000	0.0000
2025/08/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2037	06/11/2025	10.50 Put	Bond Future	1078.7500	1.0788	928.9500	0.9290	13.886	0.0000	0.0000
2025/08/13	2037	06/11/2025	10.50 Call	Bond Future	2268.6200	2.2686	2514.3100	2.5143	10.830	0.0000	0.0000
2025/08/13	2037	06/11/2025	11.00 Put	Bond Future	383.8200	0.3838	317.9200	0.3179	17.170	0.0000	0.0000
2025/08/13	2037	06/11/2025	11.00 Call	Bond Future	4461.1700	4.4612	4790.7600	4.7908	7.388	0.0000	0.0000
2025/08/13	2037	06/11/2025	12.16 Call	Bond Future	10308.1700	10.3082	10697.7100	10.6977	3.779	0.0000	0.0000
2025/08/13	2037	06/11/2025	12.16 Put	Bond Future	25.5900	0.0256	19.6400	0.0196	23.251	0.0000	0.0000
2025/08/13	2037	06/11/2025		Bond Future	10.3006	90.5364	10.2351	90.9319	0.636	0.0000	0.0000
2025/08/13	2037	06/11/2025	11.63 Call	Bond Future	7620.5500	7.6206	7997.1900	7.9972	4.942	0.0000	0.0000
2025/08/13	2037	06/11/2025	11.63 Put	Bond Future	90.8700	0.0909	72.0200	0.0720	20.744	0.0000	0.0000
2025/08/13	2037	05/02/2026		Bond Future	10.4009	87.9606	10.3329	88.3633	0.654	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.20 Call	Bond Future	5329.8100	5.3298	5644.9700	5.6450	5.913	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.20 Put	Bond Future	782.9100	0.7829	695.3200	0.6953	11.188	0.0000	0.0000
2025/08/13	2037	05/02/2026	12.27 Call	Bond Future	10315.6200	10.3156	10694.5500	10.6946	3.673	0.0000	0.0000
2025/08/13	2037	05/02/2026	12.27 Put	Bond Future	176.2800	0.1763	152.4600	0.1525	13.513	0.0000	0.0000
2025/08/13	2037	05/02/2026	10.90 Put	Bond Future	1171.4100	1.1714	1049.8100	1.0498	10.381	0.0000	0.0000
2025/08/13	2037	05/02/2026	10.90 Call	Bond Future	4050.1600	4.0502	4331.3100	4.3313	6.942	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.86 Call	Bond Future	8373.6700	8.3737	8736.5600	8.7366	4.334	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.86 Put	Bond Future	313.4300	0.3134	273.5700	0.2736	12.717	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.36 Call	Bond Future	6047.2800	6.0473	6377.1400	6.3771	5.455	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.36 Put	Bond Future	629.2000	0.6292	556.3100	0.5563	11.585	0.0000	0.0000
2025/08/13	2037	05/02/2026	10.65 Put	Bond Future	1623.4500	1.6235	1466.8400	1.4668	9.647	0.0000	0.0000
2025/08/13	2037	05/02/2026	10.65 Call	Bond Future	3076.6400	3.0766	3322.7800	3.3228	8.000	0.0000	0.0000
2025/08/13	2037	05/02/2026	12.73 Call	Bond Future	12463.7900	12.4638	12854.5300	12.8545	3.135	0.0000	0.0000
2025/08/13	2037	05/02/2026	12.73 Put	Bond Future	81.3200	0.0813	69.3100	0.0693	14.769	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.40 Put	Bond Future	595.5400	0.5955	525.9700	0.5260	11.682	0.0000	0.0000
2025/08/13	2037	05/02/2026	11.40 Call	Bond Future	6229.4400	6.2294	6562.6200	6.5626	5.348	0.0000	0.0000
2025/08/13	2037	07/05/2026	12.40 Call	Bond Future	10437.5800	10.4376	10806.7200	10.8067	3.537	0.0000	0.0000
2025/08/13	2037	07/05/2026	12.40 Put	Bond Future	416.2000	0.4162	374.6800	0.3747	9.976	0.0000	0.0000
2025/08/13	2037	07/05/2026	10.95 Put	Bond Future	1826.7000	1.8267	1681.5000	1.6815	7.949	0.0000	0.0000
2025/08/13	2037	07/05/2026	10.95 Call	Bond Future	4291.8000	4.2918	4557.2600	4.5573	6.185	0.0000	0.0000
2025/08/13	2037	07/05/2026		Bond Future	10.5150	89.5690	10.4441	89.9797	0.674	0.0000	0.0000
2025/08/13	2037	07/05/2026	11.32 Call	Bond Future	5746.6700	5.7467	6049.5400	6.0495	5.270	0.0000	0.0000
2025/08/13	2037	07/05/2026	11.32 Put	Bond Future	1259.5300	1.2595	1151.7400	1.1517	8.558	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	
2025/08/13	2037	06/08/2026	11.30 Call	Bond Future	5471.5100	5.4715	5757.5000	5.7575	5.227	0.0000	0.0000
2025/08/13	2037	06/08/2026	11.30 Put	Bond Future	1852.7300	1.8527	1719.8500	1.7199	7.172	0.0000	0.0000
2025/08/13	2037	06/08/2026	10.70 Call	Bond Future	3403.3900	3.4034	3627.3100	3.6273	6.579	0.0000	0.0000
2025/08/13	2037	06/08/2026	10.70 Put	Bond Future	3067.3100	3.0673	2872.3600	2.8724	6.356	0.0000	0.0000
2025/08/13	2037	06/08/2026	10.02 Put	Bond Future	5266.6200	5.2666	4990.2800	4.9903	5.247	0.0000	0.0000
2025/08/13	2037	06/08/2026	10.02 Call	Bond Future	1665.1100	1.6651	1807.6400	1.8076	8.560	0.0000	0.0000
2025/08/13	2037	06/08/2026		Bond Future	10.6403	86.9512	10.5664	87.3701	0.695	0.0000	0.0000
2025/08/13	2037	06/08/2026	11.71 Call	Bond Future	7068.7700	7.0688	7387.9300	7.3879	4.515	0.0000	0.0000
2025/08/13	2037	06/08/2026	11.71 Put	Bond Future	1304.4800	1.3045	1204.7700	1.2048	7.644	0.0000	0.0000
2025/08/13	2037	05/11/2026		Bond Future	10.7722	88.4515	10.6951	88.8786	0.716	0.0000	0.0000
2025/08/13	2037	05/11/2026	10.62 Call	Bond Future	3213.3600	3.2134	3419.7300	3.4197	6.422	0.0000	0.0000
2025/08/13	2037	05/11/2026	10.62 Put	Bond Future	4059.4300	4.0594	3838.7200	3.8387	5.437	0.0000	0.0000
2025/08/13	2038	06/11/2025		Bond Future	142.2666	142.2666	142.4880	142.4880	0.156	0.0000	0.0000
2025/08/13	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2038	06/11/2025	143.88 Put	Bond Future	1613.4300	1.6134	1391.9700	1.3920	13.726	0.0000	0.0000
2025/08/13	2038	05/02/2026		Bond Future	142.7800	142.7800	143.0055	143.0055	0.158	0.0000	0.0000
2025/08/13	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2038	05/02/2026	143.20 Put	Bond Future	420.0000	0.4200	194.5300	0.1945	53.683	0.0000	0.0000
2025/08/13	2038	07/05/2026		Bond Future	145.4256	145.4256	145.6562	145.6562	0.159	0.0000	0.0000
2025/08/13	2038	07/05/2026	144.53 Call	Bond Future	895.6200	0.8956	1126.1700	1.1262	25.742	0.0000	0.0000
2025/08/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2038	06/08/2026		Bond Future	145.9242	145.9242	146.1601	146.1601	0.162	0.0000	0.0000
2025/08/13	2038	06/08/2026	144.72 Call	Bond Future	1204.2000	1.2042	1440.1000	1.4401	19.590	0.0000	0.0000
2025/08/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2038	05/11/2026		Bond Future	148.4821	148.4821	148.7237	148.7237	0.163	0.0000	0.0000
2025/08/13	2038	05/11/2026	146.31 Call	Bond Future	2172.1300	2.1721	2413.6500	2.4137	11.119	0.0000	0.0000
2025/08/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2040	06/11/2025		Bond Future	10.7307	90.0098	10.6962	90.2361	0.322	0.0000	0.0000
2025/08/13	2040	06/11/2025	11.84 Call	Bond Future	7000.9500	7.0010	7207.7600	7.2078	2.954	0.0000	0.0000
2025/08/13	2040	06/11/2025	11.84 Put	Bond Future	164.6900	0.1647	145.2000	0.1452	11.834	0.0000	0.0000
2025/08/13	2040	05/02/2026		Bond Future	10.8366	87.1737	10.8008	87.4042	0.330	0.0000	0.0000
2025/08/13	2040	05/02/2026	11.49 Call	Bond Future	5151.9900	5.1520	5318.1900	5.3182	3.226	0.0000	0.0000
2025/08/13	2040	05/02/2026	11.49 Put	Bond Future	1098.6600	1.0987	1034.4100	1.0344	5.848	0.0000	0.0000
2025/08/13	2040	05/02/2026	10.35 Put	Bond Future	4320.1300	4.3201	4156.0500	4.1561	3.798	0.0000	0.0000
2025/08/13	2040	05/02/2026	10.35 Call	Bond Future	1110.0000	1.1100	1176.3700	1.1764	5.979	0.0000	0.0000
2025/08/13	2040	05/02/2026	10.75 Call	Bond Future	2196.1400	2.1961	2301.0600	2.3011	4.777	0.0000	0.0000
2025/08/13	2040	05/02/2026	10.75 Put	Bond Future	2754.9400	2.7549	2629.4100	2.6294	4.557	0.0000	0.0000
2025/08/13	2040	05/02/2026	11.15 Call	Bond Future	3673.3300	3.6733	3814.3900	3.8144	3.840	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	
2025/08/13	2040	05/02/2026	11.15 Put	Bond Future	1693.4400	1.6934	1604.0500	1.6041	5.279	0.0000	0.0000
2025/08/13	2040	05/02/2026	13.23 Call	Bond Future	13651.1900	13.6512	13874.2700	13.8743	1.634	0.0000	0.0000
2025/08/13	2040	05/02/2026	13.23 Put	Bond Future	84.1700	0.0842	76.8000	0.0768	8.756	0.0000	0.0000
2025/08/13	2040	05/02/2026	11.82 Put	Bond Future	713.7900	0.7138	668.3800	0.6684	6.362	0.0000	0.0000
2025/08/13	2040	05/02/2026	11.82 Call	Bond Future	6708.6000	6.7086	6893.6400	6.8936	2.758	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.22 Call	Bond Future	8322.6200	8.3226	8513.6200	8.5136	2.295	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.22 Put	Bond Future	858.6700	0.8587	814.4500	0.8145	5.150	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.72 Call	Bond Future	6056.7600	6.0568	6225.0700	6.2251	2.779	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.72 Put	Bond Future	1423.8400	1.4238	1356.9300	1.3569	4.699	0.0000	0.0000
2025/08/13	2040	07/05/2026	10.70 Put	Bond Future	3866.7200	3.8667	3728.6800	3.7287	3.570	0.0000	0.0000
2025/08/13	2040	07/05/2026	10.70 Call	Bond Future	2238.8400	2.2388	2336.0200	2.3360	4.341	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.53 Call	Bond Future	9774.2900	9.7743	9975.6100	9.9756	2.060	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.53 Put	Bond Future	628.0200	0.6280	594.1200	0.5941	5.398	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.03 Call	Bond Future	7446.5600	7.4466	7629.8800	7.6299	2.462	0.0000	0.0000
2025/08/13	2040	07/05/2026	12.03 Put	Bond Future	1040.9500	1.0410	989.0500	0.9891	4.986	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.12 Put	Bond Future	2587.1000	2.5871	2481.7900	2.4818	4.071	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.12 Call	Bond Future	3619.7100	3.6197	3749.6200	3.7496	3.589	0.0000	0.0000
2025/08/13	2040	07/05/2026		Bond Future	10.9547	88.7676	10.9175	89.0029	0.340	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.67 Call	Bond Future	5838.8900	5.8389	6004.4700	6.0045	2.836	0.0000	0.0000
2025/08/13	2040	07/05/2026	11.67 Put	Bond Future	1497.3500	1.4974	1427.7100	1.4277	4.651	0.0000	0.0000
2025/08/13	2040	06/08/2026		Bond Future	11.0836	85.8844	11.0448	86.1246	0.350	0.0000	0.0000
2025/08/13	2040	06/08/2026	12.19 Call	Bond Future	7905.7300	7.9057	8086.3900	8.0864	2.285	0.0000	0.0000
2025/08/13	2040	06/08/2026	12.19 Put	Bond Future	1455.2000	1.4552	1395.6800	1.3957	4.090	0.0000	0.0000
2025/08/13	2040	05/11/2026		Bond Future	11.2173	87.3658	11.1769	87.6110	0.361	0.0000	0.0000
2025/08/13	2040	05/11/2026	11.06 Call	Bond Future	3505.5000	3.5055	3621.0400	3.6210	3.296	0.0000	0.0000
2025/08/13	2040	05/11/2026	11.06 Put	Bond Future	4465.2800	4.4653	4335.5700	4.3356	2.905	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.25 Call	Bond Future	8010.5500	8.0106	8227.8100	8.2278	2.712	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.25 Put	Bond Future	120.6300	0.1206	105.7300	0.1057	12.352	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.00 Call	Bond Future	6647.6800	6.6477	6855.7100	6.8557	3.129	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.00 Put	Bond Future	212.1600	0.2122	188.0300	0.1880	11.373	0.0000	0.0000
2025/08/13	2044	06/11/2025	11.75 Call	Bond Future	5302.1000	5.3021	5496.2100	5.4962	3.661	0.0000	0.0000
2025/08/13	2044	06/11/2025	11.75 Put	Bond Future	367.2300	0.3672	329.1800	0.3292	10.361	0.0000	0.0000
2025/08/13	2044	06/11/2025	11.25 Put	Bond Future	1039.4700	1.0395	954.2300	0.9542	8.200	0.0000	0.0000
2025/08/13	2044	06/11/2025	11.25 Call	Bond Future	2827.0300	2.8270	2973.9500	2.9740	5.197	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.20 Call	Bond Future	7737.7900	7.7378	7953.5100	7.9535	2.788	0.0000	0.0000
2025/08/13	2044	06/11/2025	12.20 Put	Bond Future	135.1300	0.1351	118.6900	0.1187	12.166	0.0000	0.0000
2025/08/13	2044	06/11/2025		Bond Future	10.9796	85.0098	10.9452	85.2420	0.314	0.0000	0.0000
2025/08/13	2044	06/11/2025	11.88 Call	Bond Future	5997.5500	5.9976	6199.5800	6.1996	3.369	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	
2025/08/13	2044	06/11/2025	11.88 Put	Bond Future	276.4600	0.2765	246.3300	0.2463	10.899	0.0000	0.0000
2025/08/13	2044	05/02/2026		Bond Future	11.0843	82.2061	11.0486	82.4424	0.322	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.56 Call	Bond Future	4477.0600	4.4771	4634.9100	4.6349	3.526	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.56 Put	Bond Future	1423.6900	1.4237	1345.1500	1.3452	5.517	0.0000	0.0000
2025/08/13	2044	05/02/2026	10.90 Put	Bond Future	3184.6500	3.1847	3046.4100	3.0464	4.341	0.0000	0.0000
2025/08/13	2044	05/02/2026	10.90 Call	Bond Future	1951.5100	1.9515	2049.6600	2.0497	5.029	0.0000	0.0000
2025/08/13	2044	05/02/2026	10.07 Put	Bond Future	7498.8500	7.4989	7288.8500	7.2889	2.800	0.0000	0.0000
2025/08/13	2044	05/02/2026	10.07 Call	Bond Future	334.6700	0.3347	361.0600	0.3611	7.885	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.25 Call	Bond Future	3179.7000	3.1797	3311.6400	3.3116	4.149	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.25 Put	Bond Future	2095.0700	2.0951	1990.6200	1.9906	4.986	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.50 Call	Bond Future	4213.8800	4.2139	4367.0900	4.3671	3.636	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.50 Put	Bond Future	1535.5800	1.5356	1452.4000	1.4524	5.417	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.45 Call	Bond Future	3998.6600	3.9987	4147.8600	4.1479	3.731	0.0000	0.0000
2025/08/13	2044	05/02/2026	11.45 Put	Bond Future	1635.0800	1.6351	1547.8900	1.5479	5.332	0.0000	0.0000
2025/08/13	2044	07/05/2026		Bond Future	11.1999	83.7091	11.1628	83.9503	0.331	0.0000	0.0000
2025/08/13	2044	07/05/2026	11.80 Call	Bond Future	5494.2600	5.4943	5657.4300	5.6574	2.970	0.0000	0.0000
2025/08/13	2044	07/05/2026	11.80 Put	Bond Future	1736.8900	1.7369	1658.8400	1.6588	4.494	0.0000	0.0000
2025/08/13	2044	06/08/2026		Bond Future	11.3253	80.8584	11.2868	81.1047	0.340	0.0000	0.0000
2025/08/13	2044	06/08/2026	12.42 Call	Bond Future	8051.7400	8.0517	8236.5900	8.2366	2.296	0.0000	0.0000
2025/08/13	2044	06/08/2026	12.42 Put	Bond Future	1522.9600	1.5230	1461.5100	1.4615	4.035	0.0000	0.0000
2025/08/13	2044	05/11/2026		Bond Future	11.4543	82.2528	11.4142	82.5042	0.350	0.0000	0.0000
2025/08/13	2044	05/11/2026	11.34 Call	Bond Future	3759.0100	3.7590	3880.6600	3.8807	3.236	0.0000	0.0000
2025/08/13	2044	05/11/2026	11.34 Put	Bond Future	4479.2500	4.4793	4349.4300	4.3494	2.898	0.0000	0.0000
2025/08/13	2046	06/11/2025		Bond Future	120.9585	120.9585	120.9594	120.9594	0.001	0.0000	0.0000
2025/08/13	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2046	06/11/2025	125.41 Put	Bond Future	4451.4900	4.4515	4450.6100	4.4506	0.020	0.0000	0.0000
2025/08/13	2046	05/02/2026		Bond Future	123.2361	123.2361	123.2368	123.2368	0.001	0.0000	0.0000
2025/08/13	2046	05/02/2026	121.65 Call	Bond Future	1586.0900	1.5861	1586.7600	1.5868	0.042	0.0000	0.0000
2025/08/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2046	07/05/2026		Bond Future	123.2240	123.2240	123.2256	123.2256	0.001	0.0000	0.0000
2025/08/13	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2046	07/05/2026	124.95 Put	Bond Future	1725.9800	1.7260	1724.4300	1.7244	0.090	0.0000	0.0000
2025/08/13	2046	06/08/2026		Bond Future	125.5126	125.5126	125.5152	125.5152	0.002	0.0000	0.0000
2025/08/13	2046	06/08/2026	122.38 Call	Bond Future	3132.5700	3.1326	3135.2100	3.1352	0.084	0.0000	0.0000
2025/08/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2046	05/11/2026		Bond Future	125.3804	125.3804	125.3844	125.3844	0.003	0.0000	0.0000
2025/08/13	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2046	05/11/2026	125.48 Put	Bond Future	99.6500	0.0997	95.6400	0.0956	4.024	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
2025/08/13	2050	06/11/2025		Bond Future	121.7953	121.7953	121.9961	0.165	0.0000	0.0000
2025/08/13	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2050	06/11/2025	124.42 Put	Bond Future	2624.7300	2.6247	2423.9100	2.4239	7.651	0.0000
2025/08/13	2050	05/02/2026		Bond Future	121.6762	121.6762	121.8806	0.168	0.0000	0.0000
2025/08/13	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2050	05/02/2026	122.82 Put	Bond Future	1143.8500	1.1439	939.4500	0.9395	17.869	0.0000
2025/08/13	2050	07/05/2026		Bond Future	123.9307	123.9307	124.1397	0.169	0.0000	0.0000
2025/08/13	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	69.6700	0.0697	100.000	0.0000
2025/08/13	2050	07/05/2026	124.07 Put	Bond Future	139.3100	0.1393	0.0000	0.0000	(100.000)	0.0000
2025/08/13	2050	06/08/2026		Bond Future	123.7779	123.7779	123.9917	0.173	0.0000	0.0000
2025/08/13	2050	06/08/2026	123.27 Call	Bond Future	507.9100	0.5079	721.7200	0.7217	42.096	0.0000
2025/08/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	2050	05/11/2026		Bond Future	125.9471	125.9471	126.1661	0.174	0.0000	0.0000
2025/08/13	2050	05/11/2026	123.84 Call	Bond Future	2107.1200	2.1071	2326.0700	2.3261	10.391	0.0000
2025/08/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/13	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	0.000	0.0000	0.0000
2025/08/13	AL37	06/11/2025		Index Future	1192.2790	1192.2790	1195.6310	0.281	0.0000	0.0000
2025/08/13	AL37	05/02/2026		Index Future	1214.4400	1214.4400	1217.8540	0.281	0.0000	0.0000
2025/08/13	AL37	07/05/2026		Index Future	1236.6740	1236.6740	1240.1520	0.281	0.0000	0.0000
2025/08/13	AL37	06/08/2026		Index Future	1259.1430	1259.1430	1262.6870	0.281	0.0000	0.0000
2025/08/13	AL37	05/11/2026		Index Future	1281.2360	1281.2360	1284.8470	0.282	0.0000	0.0000
2025/08/13	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	0.000	0.0000	0.0000
2025/08/13	AL7T	06/11/2025		Index Future	1446.9410	1446.9410	1452.8050	0.405	0.0000	0.0000
2025/08/13	AL7T	05/02/2026		Index Future	1473.8350	1473.8350	1479.8080	0.405	0.0000	0.0000
2025/08/13	AL7T	07/05/2026		Index Future	1500.8180	1500.8180	1506.9030	0.405	0.0000	0.0000
2025/08/13	AL7T	06/08/2026		Index Future	1528.0860	1528.0860	1534.2850	0.406	0.0000	0.0000
2025/08/13	AL7T	05/11/2026		Index Future	1554.8990	1554.8990	1561.2110	0.406	0.0000	0.0000
2025/08/13	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/13	ALBI	06/11/2025		Index Future	1227.7810	1227.7810	1231.2800	0.285	0.0000	0.0000
2025/08/13	ALBI	05/02/2026		Index Future	1250.6020	1250.6020	1254.1650	0.285	0.0000	0.0000
2025/08/13	ALBI	07/05/2026		Index Future	1273.4980	1273.4980	1277.1290	0.285	0.0000	0.0000
2025/08/13	ALBI	06/08/2026		Index Future	1296.6360	1296.6360	1300.3360	0.285	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	
2025/08/13	ALBI	05/11/2026		Index Future	1319.3870	1319.3870	1323.1560	1323.1560	0.286	0.0000	0.0000
2025/08/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	CI43	31/01/2043		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	
2025/08/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/13	ES33	06/11/2025		Bond Future	10.4265	85.7410	10.3597	86.0579	0.640	0.0000	0.0000
2025/08/13	ES33	06/11/2025	12.01 Call	Bond Future	7090.7900	7.0908	7407.6400	7.4076	4.468	0.0000	0.0000
2025/08/13	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES33	05/02/2026		Bond Future	10.5571	87.3554	10.4872	87.6782	0.662	0.0000	0.0000
2025/08/13	ES33	05/02/2026	11.49 Call	Bond Future	4159.9600	4.1600	4482.6800	4.4827	7.758	0.0000	0.0000
2025/08/13	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES33	07/05/2026		Bond Future	10.6972	85.1790	10.6238	85.5083	0.686	0.0000	0.0000
2025/08/13	ES33	07/05/2026	11.69 Call	Bond Future	4298.5000	4.2985	4627.8000	4.6278	7.661	0.0000	0.0000
2025/08/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES33	06/08/2026		Bond Future	10.8501	86.7598	10.7729	87.0960	0.712	0.0000	0.0000
2025/08/13	ES33	06/08/2026	12.02 Call	Bond Future	4891.1800	4.8912	5227.3300	5.2273	6.873	0.0000	0.0000
2025/08/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES33	05/11/2026		Bond Future	11.0291	84.4858	10.9477	84.8288	0.738	0.0000	0.0000
2025/08/13	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES33	05/11/2026	10.83 Put	Bond Future	842.6300	0.8426	499.6000	0.4996	40.709	0.0000	0.0000
2025/08/13	ES42	06/11/2025		Bond Future	11.2938	79.7078	11.2536	79.9577	0.356	0.0000	0.0000
2025/08/13	ES42	06/11/2025	12.39 Call	Bond Future	6373.8600	6.3739	6623.7900	6.6238	3.921	0.0000	0.0000
2025/08/13	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES42	05/02/2026		Bond Future	11.4109	81.2086	11.3692	81.4632	0.365	0.0000	0.0000
2025/08/13	ES42	05/02/2026	11.85 Call	Bond Future	2608.8600	2.6089	2863.4300	2.8634	9.758	0.0000	0.0000
2025/08/13	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES42	07/05/2026		Bond Future	11.5387	78.4481	11.4954	78.7080	0.376	0.0000	0.0000
2025/08/13	ES42	07/05/2026	12.20 Call	Bond Future	3806.7000	3.8067	4066.5700	4.0666	6.827	0.0000	0.0000
2025/08/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES42	06/08/2026		Bond Future	11.6721	79.9026	11.6270	80.1680	0.386	0.0000	0.0000
2025/08/13	ES42	06/08/2026	12.65 Call	Bond Future	5428.2700	5.4283	5693.6300	5.6936	4.888	0.0000	0.0000
2025/08/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES42	05/11/2026		Bond Future	11.8201	77.0362	11.7731	77.3071	0.398	0.0000	0.0000
2025/08/13	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	ES42	05/11/2026	11.66 Put	Bond Future	928.5700	0.9286	657.6700	0.6577	29.174	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
2025/08/13	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	0.000	0.0000	0.0000
2025/08/13	GOVI	06/11/2025		GOVI	1208.1500	1208.1500	1211.5630	0.282	0.0000	0.0000
2025/08/13	GOVI	06/11/2025	1,112. Call 00	GOVI	961500.0000	96.1500	995630.0000	3.550	0.0000	0.0000
2025/08/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	GOVI	05/02/2026		GOVI	1230.6070	1230.6070	1234.0820	0.282	0.0000	0.0000
2025/08/13	GOVI	05/02/2026	1,150. Call 00	GOVI	806070.0000	80.6070	840820.0000	4.311	0.0000	0.0000
2025/08/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	GOVI	07/05/2026		GOVI	1253.1360	1253.1360	1256.6780	0.283	0.0000	0.0000
2025/08/13	GOVI	07/05/2026	1,177. Call 00	GOVI	761360.0000	76.1360	796780.0000	4.652	0.0000	0.0000
2025/08/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	GOVI	06/08/2026		GOVI	1275.9040	1275.9040	1279.5140	0.283	0.0000	0.0000
2025/08/13	GOVI	06/08/2026	1,189. Call 00	GOVI	869040.0000	86.9040	905140.0000	4.154	0.0000	0.0000
2025/08/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	GOVI	05/11/2026		GOVI	1298.2920	1298.2920	1301.9690	0.283	0.0000	0.0000
2025/08/13	GOVI	05/11/2026	1,277. Call 00	GOVI	212920.0000	21.2920	249690.0000	17.269	0.0000	0.0000
2025/08/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/13	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	0.000	0.0000	0.0000
2025/08/13	IGOV	06/11/2025		Index Future	391.3390	391.3390	391.6560	0.081	0.0000	0.0000
2025/08/13	IGOV	05/02/2026		Index Future	398.7070	398.7070	399.0300	0.081	0.0000	0.0000
2025/08/13	IGOV	07/05/2026		Index Future	406.0990	406.0990	406.4280	0.081	0.0000	0.0000
2025/08/13	IGOV	06/08/2026		Index Future	413.5680	413.5680	413.9040	0.081	0.0000	0.0000
2025/08/13	IGOV	05/11/2026		Index Future	420.9140	420.9140	421.2580	0.082	0.0000	0.0000
2025/08/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	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
2025/08/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/08/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/08/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/08/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/13	R033	06/11/2025		Bond Future	9.1014	105.8903	9.0255	106.3055	0.834	0.0000
2025/08/13	R033	06/11/2025	10.33 Call	Bond Future	6486.8300	6.4868	6887.8600	6.8879	6.182	0.0000
2025/08/13	R033	06/11/2025	10.33 Put	Bond Future	51.9900	0.0520	37.7800	0.0378	27.332	0.0000
2025/08/13	R033	05/02/2026		Bond Future	9.1795	107.8586	9.0998	108.2815	0.868	0.0000
2025/08/13	R033	05/02/2026	10.49 Call	Bond Future	6906.3300	6.9063	7287.9000	7.2879	5.525	0.0000
2025/08/13	R033	05/02/2026	10.49 Put	Bond Future	257.4600	0.2575	216.1800	0.2162	16.034	0.0000
2025/08/13	R033	07/05/2026		Bond Future	9.2690	104.7881	9.1850	105.2195	0.905	0.0000
2025/08/13	R033	07/05/2026	10.38 Call	Bond Future	6114.3500	6.1144	6470.5200	6.4705	5.825	0.0000
2025/08/13	R033	07/05/2026	10.38 Put	Bond Future	614.4400	0.6144	539.2800	0.5393	12.232	0.0000
2025/08/13	R033	06/08/2026		Bond Future	9.3682	106.7087	9.2797	107.1488	0.945	0.0000
2025/08/13	R033	06/08/2026	10.25 Call	Bond Future	5402.7200	5.4027	5729.9300	5.7299	6.056	0.0000
2025/08/13	R033	06/08/2026	10.25 Put	Bond Future	1148.2600	1.1483	1035.4400	1.0354	9.825	0.0000
2025/08/13	R033	05/11/2026		Bond Future	9.4891	103.5123	9.3955	103.9611	0.986	0.0000
2025/08/13	R033	05/11/2026	9.33 Call	Bond Future	2265.0500	2.2651	2477.5800	2.4776	9.383	0.0000
2025/08/13	R033	05/11/2026	9.33 Put	Bond Future	3029.6500	3.0297	2793.3500	2.7934	7.800	0.0000
2025/08/13	R035	06/11/2025	10.30 Call	Bond Future	3565.8600	3.5659	3892.2700	3.8923	9.154	0.0000
2025/08/13	R035	06/11/2025	10.30 Put	Bond Future	472.1300	0.4721	386.5800	0.3866	18.120	0.0000
2025/08/13	R035	06/11/2025	10.68 Call	Bond Future	5370.8000	5.3708	5742.2200	5.7422	6.916	0.0000
2025/08/13	R035	06/11/2025	10.68 Put	Bond Future	195.6100	0.1956	155.0700	0.1551	20.725	0.0000
2025/08/13	R035	06/11/2025	10.50 Call	Bond Future	4496.3700	4.4964	4849.9000	4.8499	7.863	0.0000
2025/08/13	R035	06/11/2025	10.50 Put	Bond Future	299.1900	0.2992	240.7600	0.2408	19.529	0.0000
2025/08/13	R035	06/11/2025	10.15 Call	Bond Future	2910.2700	2.9103	3210.6800	3.2107	10.322	0.0000
2025/08/13	R035	06/11/2025	10.15 Put	Bond Future	655.9100	0.6559	544.3600	0.5444	17.007	0.0000
2025/08/13	R035	06/11/2025	9.77 Put	Bond Future	1417.8000	1.4178	1219.3700	1.2194	13.996	0.0000
2025/08/13	R035	06/11/2025	9.77 Call	Bond Future	1499.5400	1.4995	1713.0700	1.7131	14.240	0.0000
2025/08/13	R035	06/11/2025	11.00 Put	Bond Future	88.8600	0.0889	68.6700	0.0687	22.721	0.0000
2025/08/13	R035	06/11/2025	11.00 Call	Bond Future	6968.1300	6.9681	7359.9000	7.3599	5.622	0.0000
2025/08/13	R035	06/11/2025	9.91 Put	Bond Future	1079.7900	1.0798	916.4100	0.9164	15.131	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
2025/08/13	R035	06/11/2025	9.91 Call	Bond Future	1969.7700	1.9698	2218.3500	2.2184	12.620	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.41 Put	Bond Future	368.1600	0.3682	298.5500	0.2986	18.908	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.41 Call	Bond Future	4070.9900	4.0710	4413.3400	4.4133	8.410	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.43 Call	Bond Future	9130.9700	9.1310	9535.5000	9.5355	4.430	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.43 Put	Bond Future	29.6200	0.0296	22.1900	0.0222	25.084	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.44 Put	Bond Future	343.6600	0.3437	277.9600	0.2780	19.118	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.44 Call	Bond Future	4211.6800	4.2117	4557.9400	4.5579	8.221	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.94 Put	Bond Future	103.3100	0.1033	80.2100	0.0802	22.360	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.94 Call	Bond Future	6666.4000	6.6664	7055.2600	7.0553	5.833	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.99 Call	Bond Future	11888.5400	11.8885	12298.9600	12.2990	3.452	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.99 Put	Bond Future	5.3600	0.0054	3.8200	0.0038	28.731	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.95 Call	Bond Future	11694.7900	11.6948	12104.9800	12.1050	3.507	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.95 Put	Bond Future	6.2300	0.0062	4.4600	0.0045	28.411	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.45 Call	Bond Future	9230.9700	9.2310	9635.8400	9.6358	4.386	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.45 Put	Bond Future	28.1200	0.0281	21.0300	0.0210	25.213	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.95 Put	Bond Future	100.7700	0.1008	78.1700	0.0782	22.427	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.95 Call	Bond Future	6716.6600	6.7167	7106.0200	7.1060	5.797	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.08 Put	Bond Future	761.2100	0.7612	635.8000	0.6358	16.475	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.08 Call	Bond Future	2620.3600	2.6204	2906.9100	2.9069	10.936	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.58 Put	Bond Future	248.0600	0.2481	198.2700	0.1983	20.072	0.0000	0.0000
2025/08/13	R035	06/11/2025	10.58 Call	Bond Future	4881.6600	4.8817	5243.8300	5.2438	7.419	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.67 Call	Bond Future	10324.6800	10.3247	10732.4500	10.7325	3.949	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.67 Put	Bond Future	15.9100	0.0159	11.7200	0.0117	26.336	0.0000	0.0000
2025/08/13	R035	06/11/2025		Bond Future	9.7559	96.4333	9.6853	96.8453	0.724	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.20 Call	Bond Future	7975.8000	7.9758	8374.9900	8.3750	5.005	0.0000	0.0000
2025/08/13	R035	06/11/2025	11.20 Put	Bond Future	53.4900	0.0535	40.7200	0.0407	23.874	0.0000	0.0000
2025/08/13	R035	05/02/2026		Bond Future	9.8515	98.2258	9.7778	98.6454	0.748	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.79 Call	Bond Future	5741.2600	5.7413	6084.1500	6.0842	5.972	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.79 Put	Bond Future	609.9500	0.6100	533.3100	0.5333	12.565	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.44 Put	Bond Future	988.4800	0.9885	874.1700	0.8742	11.564	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.44 Call	Bond Future	4250.4600	4.2505	4555.6800	4.5557	7.181	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.94 Put	Bond Future	493.2700	0.4933	429.3000	0.4293	12.969	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.94 Call	Bond Future	6410.0800	6.4101	6765.6400	6.7656	5.547	0.0000	0.0000
2025/08/13	R035	05/02/2026	12.44 Call	Bond Future	13321.0300	13.3210	13734.1600	13.7342	3.101	0.0000	0.0000
2025/08/13	R035	05/02/2026	12.44 Put	Bond Future	36.1100	0.0361	29.7100	0.0297	17.724	0.0000	0.0000
2025/08/13	R035	05/02/2026	11.17 Call	Bond Future	7458.6700	7.4587	7830.0800	7.8301	4.980	0.0000	0.0000
2025/08/13	R035	05/02/2026	11.17 Put	Bond Future	355.2700	0.3553	307.1500	0.3072	13.545	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.67 Call	Bond Future	5217.3200	5.2173	5548.6300	5.5486	6.350	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.67 Put	Bond Future	721.1200	0.7211	632.9000	0.6329	12.234	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
2025/08/13	R035	05/02/2026	10.17 Put	Bond Future	1416.8500	1.4169	1265.0400	1.2650	10.715	0.0000	0.0000
2025/08/13	R035	05/02/2026	10.17 Call	Bond Future	3201.0500	3.2011	3468.7700	3.4688	8.364	0.0000	0.0000
2025/08/13	R035	05/02/2026	11.00 Put	Bond Future	452.9300	0.4529	393.4900	0.3935	13.123	0.0000	0.0000
2025/08/13	R035	05/02/2026	11.00 Call	Bond Future	6681.3600	6.6814	7041.4500	7.0415	5.389	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.66 Call	Bond Future	5119.3500	5.1194	5426.9300	5.4269	6.008	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.66 Put	Bond Future	1300.6200	1.3006	1180.3200	1.1803	9.249	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.16 Call	Bond Future	3304.1700	3.3042	3553.2600	3.5533	7.539	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.16 Put	Bond Future	2158.0100	2.1580	1979.2200	1.9792	8.285	0.0000	0.0000
2025/08/13	R035	07/05/2026	9.66 Put	Bond Future	3481.5300	3.4815	3231.4300	3.2314	7.184	0.0000	0.0000
2025/08/13	R035	07/05/2026	9.66 Call	Bond Future	1849.5500	1.8496	2027.3300	2.0273	9.612	0.0000	0.0000
2025/08/13	R035	07/05/2026		Bond Future	9.9514	95.5195	9.8743	95.9474	0.774	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.86 Call	Bond Future	5915.8300	5.9158	6242.3000	6.2423	5.519	0.0000	0.0000
2025/08/13	R035	07/05/2026	10.86 Put	Bond Future	1056.6100	1.0566	955.2000	0.9552	9.598	0.0000	0.0000
2025/08/13	R035	06/08/2026		Bond Future	10.0614	97.2710	9.9807	97.7074	0.801	0.0000	0.0000
2025/08/13	R035	06/08/2026	11.06 Call	Bond Future	6455.4800	6.4555	6784.5000	6.7845	5.097	0.0000	0.0000
2025/08/13	R035	06/08/2026	11.06 Put	Bond Future	1265.2900	1.2653	1157.8500	1.1579	8.491	0.0000	0.0000
2025/08/13	R035	05/11/2026		Bond Future	10.1921	94.4520	10.1076	94.8971	0.829	0.0000	0.0000
2025/08/13	R035	05/11/2026	10.03 Call	Bond Future	2913.5200	2.9135	3126.6700	3.1267	7.316	0.0000	0.0000
2025/08/13	R035	05/11/2026	10.03 Put	Bond Future	3770.0000	3.7700	3538.1000	3.5381	6.151	0.0000	0.0000
2025/08/13	R038	06/11/2025		Bond Future	10.3928	104.5471	10.3218	105.0493	0.684	0.0000	0.0000
2025/08/13	R038	06/11/2025	11.24 Call	Bond Future	6022.0500	6.0221	6465.1600	6.4652	7.358	0.0000	0.0000
2025/08/13	R038	06/11/2025	11.24 Put	Bond Future	294.3700	0.2944	235.3200	0.2353	20.060	0.0000	0.0000
2025/08/13	R038	06/11/2025	12.33 Call	Bond Future	12458.4800	12.4585	12955.7700	12.9558	3.992	0.0000	0.0000
2025/08/13	R038	06/11/2025	12.33 Put	Bond Future	18.3700	0.0184	13.5000	0.0135	26.511	0.0000	0.0000
2025/08/13	R038	06/11/2025	10.98 Put	Bond Future	531.6300	0.5316	434.3500	0.4344	18.298	0.0000	0.0000
2025/08/13	R038	06/11/2025	10.98 Call	Bond Future	4551.4000	4.5514	4956.2800	4.9563	8.896	0.0000	0.0000
2025/08/13	R038	05/02/2026		Bond Future	10.4993	106.4906	10.4255	107.0019	0.703	0.0000	0.0000
2025/08/13	R038	05/02/2026	11.44 Call	Bond Future	6972.9400	6.9729	7389.5000	7.3895	5.974	0.0000	0.0000
2025/08/13	R038	05/02/2026	11.44 Put	Bond Future	767.6500	0.7677	672.8500	0.6729	12.349	0.0000	0.0000
2025/08/13	R038	07/05/2026		Bond Future	10.6154	102.9536	10.5384	103.4750	0.725	0.0000	0.0000
2025/08/13	R038	07/05/2026	11.40 Call	Bond Future	6552.0700	6.5521	6937.1300	6.9371	5.877	0.0000	0.0000
2025/08/13	R038	07/05/2026	11.40 Put	Bond Future	1447.6700	1.4477	1311.3200	1.3113	9.419	0.0000	0.0000
2025/08/13	R038	06/08/2026		Bond Future	10.7397	104.8402	10.6594	105.3720	0.748	0.0000	0.0000
2025/08/13	R038	06/08/2026	11.77 Call	Bond Future	8071.6700	8.0717	8473.2100	8.4732	4.975	0.0000	0.0000
2025/08/13	R038	06/08/2026	11.77 Put	Bond Future	1588.3600	1.5884	1458.0900	1.4581	8.202	0.0000	0.0000
2025/08/13	R038	05/11/2026		Bond Future	10.8797	101.1697	10.7958	101.7119	0.771	0.0000	0.0000
2025/08/13	R038	05/11/2026	10.72 Call	Bond Future	3611.1600	3.6112	3872.6200	3.8726	7.240	0.0000	0.0000
2025/08/13	R038	05/11/2026	10.72 Put	Bond Future	4647.3600	4.6474	4366.6200	4.3666	6.041	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/13	R053	06/11/2025		Bond Future		10.8850	107.7390	10.8507	108.0551	0.316	0.0000	0.0000
2025/08/13	R053	06/11/2025	11.76 Call	Bond Future		7877.0400	7.8770	8153.2900	8.1533	3.507	0.0000	0.0000
2025/08/13	R053	06/11/2025	11.76 Put	Bond Future		352.3300	0.3523	312.4700	0.3125	11.313	0.0000	0.0000
2025/08/13	R053	05/02/2026		Bond Future		10.9829	109.7417	10.9474	110.0636	0.324	0.0000	0.0000
2025/08/13	R053	05/02/2026	11.49 Call	Bond Future		6300.4600	6.3005	6518.0500	6.5181	3.454	0.0000	0.0000
2025/08/13	R053	05/02/2026	11.49 Put	Bond Future		1892.5300	1.8925	1788.2300	1.7882	5.511	0.0000	0.0000
2025/08/13	R053	07/05/2026		Bond Future		11.0876	105.8872	11.0506	106.2157	0.333	0.0000	0.0000
2025/08/13	R053	07/05/2026	11.69 Call	Bond Future		7437.2200	7.4372	7660.4300	7.6604	3.001	0.0000	0.0000
2025/08/13	R053	07/05/2026	11.69 Put	Bond Future		2325.2000	2.3252	2219.8900	2.2199	4.529	0.0000	0.0000
2025/08/13	R053	06/08/2026		Bond Future		11.1982	107.8274	11.1598	108.1627	0.343	0.0000	0.0000
2025/08/13	R053	06/08/2026	12.28 Call	Bond Future		10919.0200	10.9190	11168.1600	11.1682	2.282	0.0000	0.0000
2025/08/13	R053	06/08/2026	12.28 Put	Bond Future		2202.9400	2.2029	2116.7000	2.1167	3.915	0.0000	0.0000
2025/08/13	R053	05/11/2026		Bond Future		11.3198	103.8301	11.2799	104.1725	0.353	0.0000	0.0000
2025/08/13	R053	05/11/2026	11.21 Call	Bond Future		5202.0700	5.2021	5368.8500	5.3689	3.206	0.0000	0.0000
2025/08/13	R053	05/11/2026	11.21 Put	Bond Future		6147.7200	6.1477	5972.1000	5.9721	2.857	0.0000	0.0000
2025/08/13	R186	06/11/2025		Bond Future		7.6931	107.0164	7.6539	107.0583	0.510	0.0000	0.0000
2025/08/13	R186	06/11/2025	8.13 Call	Bond Future		483.5100	0.4835	521.1900	0.5212	7.793	0.0000	0.0000
2025/08/13	R186	06/11/2025	8.13 Put	Bond Future		18.0500	0.0181	13.8200	0.0138	23.435	0.0000	0.0000
2025/08/13	R186	05/02/2026		Bond Future		7.7451	103.7010	7.6941	103.7435	0.659	0.0000	0.0000
2025/08/13	R186	05/02/2026	8.43 Call	Bond Future		573.7600	0.5738	614.8200	0.6148	7.156	0.0000	0.0000
2025/08/13	R186	05/02/2026	8.43 Put	Bond Future		5.1800	0.0052	3.6600	0.0037	29.344	0.0000	0.0000
2025/08/13	R186	07/05/2026		Bond Future		7.9002	105.5976	7.8261	105.6417	0.938	0.0000	0.0000
2025/08/13	R186	07/05/2026	8.69 Call	Bond Future		467.6200	0.4676	511.6800	0.5117	9.422	0.0000	0.0000
2025/08/13	R186	07/05/2026	8.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R186	06/08/2026		Bond Future		8.2358	102.2283	8.1078	102.2739	1.554	0.0000	0.0000
2025/08/13	R186	06/08/2026	8.57 Call	Bond Future		208.8500	0.2089	238.6100	0.2386	14.249	0.0000	0.0000
2025/08/13	R186	06/08/2026	8.57 Put	Bond Future		89.8900	0.0899	74.0000	0.0740	17.677	0.0000	0.0000
2025/08/13	R186	05/11/2026		Bond Future		10.7587	103.9932	10.3469	104.0408	3.827	0.0000	0.0000
2025/08/13	R186	05/11/2026	8.12 Call	Bond Future		52.6600	0.0527	64.1100	0.0641	21.743	0.0000	0.0000
2025/08/13	R186	05/11/2026	8.12 Put	Bond Future		358.1100	0.3581	322.0100	0.3220	10.081	0.0000	0.0000
2025/08/13	R202	06/11/2025		Bond Future		276.1603	276.1603	276.2577	276.2577	0.035	0.0000	0.0000
2025/08/13	R202	06/11/2025	275.64 Call	Bond Future		520.2600	0.5203	617.6600	0.6177	18.721	0.0000	0.0000
2025/08/13	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R202	05/02/2026		Bond Future		276.0243	276.0243	276.1234	276.1234	0.036	0.0000	0.0000
2025/08/13	R202	05/02/2026	277.82 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R202	05/02/2026	277.82 Put	Bond Future		1795.7500	1.7958	1696.6000	1.6966	5.521	0.0000	0.0000
2025/08/13	R202	07/05/2026		Bond Future		281.1390	281.1390	281.2418	281.2418	0.037	0.0000	0.0000
2025/08/13	R202	07/05/2026	277.55 Call	Bond Future		3589.0300	3.5890	3691.8100	3.6918	2.864	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
2025/08/13	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R202	06/08/2026		Bond Future	280.9340	280.9340	281.0410	281.0410	0.038	0.0000	0.0000
2025/08/13	R202	06/08/2026	278.86 Call	Bond Future	2074.0300	2.0740	2180.9700	2.1810	5.156	0.0000	0.0000
2025/08/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R202	05/11/2026		Bond Future	285.8586	285.8586	285.9702	285.9702	0.039	0.0000	0.0000
2025/08/13	R202	05/11/2026	280.46 Call	Bond Future	5398.5500	5.3986	5510.2100	5.5102	2.068	0.0000	0.0000
2025/08/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R209	06/11/2025		Bond Future	10.0431	76.5911	9.9779	76.9381	0.649	0.0000	0.0000
2025/08/13	R209	06/11/2025	11.27 Call	Bond Future	6265.3800	6.2654	6591.7200	6.5917	5.209	0.0000	0.0000
2025/08/13	R209	06/11/2025	11.27 Put	Bond Future	103.5600	0.1036	82.8500	0.0829	19.998	0.0000	0.0000
2025/08/13	R209	05/02/2026		Bond Future	10.1341	78.0148	10.0665	78.3682	0.667	0.0000	0.0000
2025/08/13	R209	05/02/2026	10.93 Call	Bond Future	4702.3300	4.7023	4978.2800	4.9783	5.868	0.0000	0.0000
2025/08/13	R209	05/02/2026	10.93 Put	Bond Future	699.3700	0.6994	621.9500	0.6220	11.070	0.0000	0.0000
2025/08/13	R209	07/05/2026		Bond Future	10.2336	76.2904	10.1633	76.6509	0.687	0.0000	0.0000
2025/08/13	R209	07/05/2026	11.07 Call	Bond Future	5187.0100	5.1870	5455.8700	5.4559	5.183	0.0000	0.0000
2025/08/13	R209	07/05/2026	11.07 Put	Bond Future	1066.4300	1.0664	974.8700	0.9749	8.586	0.0000	0.0000
2025/08/13	R209	06/08/2026		Bond Future	10.3409	77.6891	10.2677	78.0567	0.708	0.0000	0.0000
2025/08/13	R209	06/08/2026	11.39 Call	Bond Future	6168.2600	6.1683	6447.9600	6.4480	4.535	0.0000	0.0000
2025/08/13	R209	06/08/2026	11.39 Put	Bond Future	1145.7100	1.1457	1057.8100	1.0578	7.672	0.0000	0.0000
2025/08/13	R209	05/11/2026		Bond Future	10.4631	75.8820	10.3868	76.2567	0.729	0.0000	0.0000
2025/08/13	R209	05/11/2026	10.32 Call	Bond Future	2806.5500	2.8066	2988.3800	2.9884	6.479	0.0000	0.0000
2025/08/13	R209	05/11/2026	10.32 Put	Bond Future	3511.6700	3.5117	3318.7200	3.3187	5.495	0.0000	0.0000
2025/08/13	R210	06/11/2025		Bond Future	252.6705	252.6705	252.6565	252.6565	0.006	0.0000	0.0000
2025/08/13	R210	06/11/2025	252.14 Call	Bond Future	530.5400	0.5305	516.4800	0.5165	2.650	0.0000	0.0000
2025/08/13	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R210	05/02/2026		Bond Future	257.4279	257.4279	257.4134	257.4134	0.006	0.0000	0.0000
2025/08/13	R210	05/02/2026	253.10 Call	Bond Future	4327.9300	4.3279	4313.4300	4.3134	0.335	0.0000	0.0000
2025/08/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R210	07/05/2026		Bond Future	258.7184	258.7184	258.7054	258.7054	0.005	0.0000	0.0000
2025/08/13	R210	07/05/2026	255.40 Call	Bond Future	3318.4000	3.3184	3305.3700	3.3054	0.393	0.0000	0.0000
2025/08/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R210	06/08/2026		Bond Future	263.5245	263.5245	263.5132	263.5132	0.004	0.0000	0.0000
2025/08/13	R210	06/08/2026	259.84 Call	Bond Future	3684.5400	3.6845	3673.1600	3.6732	0.309	0.0000	0.0000
2025/08/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	R210	05/11/2026		Bond Future	264.6103	264.6103	264.6015	264.6015	0.003	0.0000	0.0000
2025/08/13	R210	05/11/2026	253.33 Call	Bond Future	11280.2800	11.2803	11271.4700	11.2715	0.078	0.0000	0.0000
2025/08/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/13	R213	06/11/2025		Bond Future	8.5650	94.8167	8.4943	95.1015	0.825	0.0000	0.0000
2025/08/13	R213	06/11/2025	10.05 Call	Bond Future	5767.5100	5.7675	6046.8800	6.0469	4.844	0.0000	0.0000
2025/08/13	R213	06/11/2025	10.05 Put	Bond Future	20.4500	0.0205	14.9600	0.0150	26.846	0.0000	0.0000
2025/08/13	R213	05/02/2026		Bond Future	8.6316	96.5792	8.5567	96.8692	0.869	0.0000	0.0000
2025/08/13	R213	05/02/2026	9.89 Call	Bond Future	4910.7000	4.9107	5170.1800	5.1702	5.284	0.0000	0.0000
2025/08/13	R213	05/02/2026	9.89 Put	Bond Future	201.7400	0.2017	171.1800	0.1712	15.148	0.0000	0.0000
2025/08/13	R213	07/05/2026		Bond Future	8.7049	94.7943	8.6251	95.0903	0.917	0.0000	0.0000
2025/08/13	R213	07/05/2026	9.80 Call	Bond Future	4425.1800	4.4252	4666.8800	4.6669	5.462	0.0000	0.0000
2025/08/13	R213	07/05/2026	9.80 Put	Bond Future	475.6400	0.4756	421.3500	0.4214	11.414	0.0000	0.0000
2025/08/13	R213	06/08/2026		Bond Future	8.7903	96.5329	8.7050	96.8350	0.970	0.0000	0.0000
2025/08/13	R213	06/08/2026	9.69 Call	Bond Future	3874.6400	3.8746	4101.6200	4.1016	5.858	0.0000	0.0000
2025/08/13	R213	06/08/2026	9.69 Put	Bond Future	757.8900	0.7579	682.7400	0.6827	9.916	0.0000	0.0000
2025/08/13	R213	05/11/2026		Bond Future	8.9087	94.6531	8.8173	94.9615	1.026	0.0000	0.0000
2025/08/13	R213	05/11/2026	8.75 Call	Bond Future	1652.5800	1.6526	1797.9400	1.7979	8.796	0.0000	0.0000
2025/08/13	R213	05/11/2026	8.75 Put	Bond Future	2188.8000	2.1888	2025.7900	2.0258	7.447	0.0000	0.0000
2025/08/13	R214	06/11/2025		Bond Future	10.6735	70.1364	10.6342	70.3611	0.368	0.0000	0.0000
2025/08/13	R214	06/11/2025	11.64 Call	Bond Future	5408.5800	5.4086	5608.1500	5.6082	3.690	0.0000	0.0000
2025/08/13	R214	06/11/2025	11.64 Put	Bond Future	204.5200	0.2045	179.3500	0.1794	12.307	0.0000	0.0000
2025/08/13	R214	05/02/2026		Bond Future	10.7715	71.4401	10.7309	71.6690	0.377	0.0000	0.0000
2025/08/13	R214	05/02/2026	11.26 Call	Bond Future	3795.7800	3.7958	3951.7700	3.9518	4.110	0.0000	0.0000
2025/08/13	R214	05/02/2026	11.26 Put	Bond Future	1130.8200	1.1308	1057.9300	1.0579	6.446	0.0000	0.0000
2025/08/13	R214	07/05/2026		Bond Future	10.8716	69.4488	10.8295	69.6823	0.387	0.0000	0.0000
2025/08/13	R214	07/05/2026	11.53 Call	Bond Future	4888.1900	4.8882	5050.6700	5.0507	3.324	0.0000	0.0000
2025/08/13	R214	07/05/2026	11.53 Put	Bond Future	1382.8300	1.3828	1311.7900	1.3118	5.137	0.0000	0.0000
2025/08/13	R214	06/08/2026		Bond Future	10.9792	70.7222	10.9355	70.9606	0.398	0.0000	0.0000
2025/08/13	R214	06/08/2026	11.97 Call	Bond Future	6419.5400	6.4195	6596.4200	6.5964	2.755	0.0000	0.0000
2025/08/13	R214	06/08/2026	11.97 Put	Bond Future	1323.1600	1.3232	1261.6500	1.2617	4.649	0.0000	0.0000
2025/08/13	R214	05/11/2026		Bond Future	11.1003	68.6486	11.0550	68.8919	0.409	0.0000	0.0000
2025/08/13	R214	05/11/2026	10.97 Call	Bond Future	3133.2300	3.1332	3250.6600	3.2507	3.748	0.0000	0.0000
2025/08/13	R214	05/11/2026	10.97 Put	Bond Future	3835.6900	3.8357	3709.8800	3.7099	3.280	0.0000	0.0000
2025/08/13	R248	06/11/2025		Bond Future	10.9737	83.3193	10.9341	83.5968	0.361	0.0000	0.0000
2025/08/13	R248	06/11/2025	11.74 Call	Bond Future	5452.0100	5.4520	5685.6200	5.6856	4.285	0.0000	0.0000
2025/08/13	R248	06/11/2025	11.74 Put	Bond Future	374.9500	0.3750	331.0500	0.3311	11.708	0.0000	0.0000
2025/08/13	R248	05/02/2026		Bond Future	11.0775	84.8680	11.0365	85.1506	0.370	0.0000	0.0000
2025/08/13	R248	05/02/2026	11.46 Call	Bond Future	4198.8500	4.1989	4380.6200	4.3806	4.329	0.0000	0.0000
2025/08/13	R248	05/02/2026	11.46 Put	Bond Future	1638.3300	1.6383	1537.5200	1.5375	6.153	0.0000	0.0000
2025/08/13	R248	07/05/2026		Bond Future	11.1829	81.9807	11.1404	82.2690	0.380	0.0000	0.0000
2025/08/13	R248	07/05/2026	11.72 Call	Bond Future	5384.1000	5.3841	5576.4100	5.5764	3.572	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
2025/08/13	R248	07/05/2026	11.72 Put	Bond Future	1883.7200	1.8837	1787.6900	1.7877	5.098	0.0000	0.0000
2025/08/13	R248	06/08/2026		Bond Future	11.2960	83.4836	11.2519	83.7778	0.391	0.0000	0.0000
2025/08/13	R248	06/08/2026	12.37 Call	Bond Future	8213.0500	8.2131	8434.2200	8.4342	2.693	0.0000	0.0000
2025/08/13	R248	06/08/2026	12.37 Put	Bond Future	1578.7100	1.5787	1505.5900	1.5056	4.632	0.0000	0.0000
2025/08/13	R248	05/11/2026		Bond Future	11.4219	80.4890	11.3761	80.7892	0.402	0.0000	0.0000
2025/08/13	R248	05/11/2026	11.31 Call	Bond Future	3956.5400	3.9565	4103.4300	4.1034	3.713	0.0000	0.0000
2025/08/13	R248	05/11/2026	11.31 Put	Bond Future	4692.3500	4.6924	4538.9700	4.5390	3.269	0.0000	0.0000
2025/08/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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