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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2025 TO 15/08/2025

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	
2025/08/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	2029	06/11/2025		Bond Future	140.9287	140.9287	140.9236	140.9236	0.004	0.0000	0.0000
2025/08/15	2029	06/11/2025	139.79 Call	Bond Future	1138.6900	1.1387	1133.6000	1.1336	0.447	0.0000	0.0000
2025/08/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2029	05/02/2026		Bond Future	143.5820	143.5820	143.5719	143.5719	0.007	0.0000	0.0000
2025/08/15	2029	05/02/2026	140.11 Call	Bond Future	3472.0400	3.4720	3461.8800	3.4619	0.293	0.0000	0.0000
2025/08/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/15	2029	07/05/2026		Bond Future		144.7829	144.7829	144.7766	144.7766	0.004	0.0000	0.0000
2025/08/15	2029	07/05/2026	141.82 Call	Bond Future		2962.9000	2.9629	2956.5900	2.9566	0.213	0.0000	0.0000
2025/08/15	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2029	06/08/2026		Bond Future		147.4743	147.4743	147.4677	147.4677	0.004	0.0000	0.0000
2025/08/15	2029	06/08/2026	144.10 Call	Bond Future		3374.2500	3.3743	3367.7300	3.3677	0.193	0.0000	0.0000
2025/08/15	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2029	05/11/2026		Bond Future		148.5781	148.5781	148.5764	148.5764	0.001	0.0000	0.0000
2025/08/15	2029	05/11/2026	147.56 Call	Bond Future		1018.1400	1.0181	1016.3600	1.0164	0.175	0.0000	0.0000
2025/08/15	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2030	06/11/2025	8.72 Put	Bond Future		166.6600	0.1667	713.2600	0.7133	327.973	0.0000	0.0000
2025/08/15	2030	06/11/2025	8.72 Call	Bond Future		2163.8800	2.1639	2785.0700	2.7851	28.707	0.0000	0.0000
2025/08/15	2030	06/11/2025	9.22 Put	Bond Future		35.0900	0.0351	324.1000	0.3241	823.625	0.0000	0.0000
2025/08/15	2030	06/11/2025	9.22 Call	Bond Future		3722.8300	3.7228	4086.4300	4.0864	9.767	0.0000	0.0000
2025/08/15	2030	06/11/2025	10.08 Call	Bond Future		6514.0000	6.5140	6646.4800	6.6465	2.034	0.0000	0.0000
2025/08/15	2030	06/11/2025	10.08 Put	Bond Future		1.9100	0.0019	59.8000	0.0598	3,030.890	0.0000	0.0000
2025/08/15	2030	06/11/2025		Bond Future		8.1428	101.7179	8.1215	101.7925	0.261	0.0000	0.0000
2025/08/15	2030	06/11/2025	9.54 Call	Bond Future		4762.9700	4.7630	5007.2300	5.0072	5.128	0.0000	0.0000
2025/08/15	2030	06/11/2025	9.54 Put	Bond Future		12.1600	0.0122	181.8300	0.1818	1,395.313	0.0000	0.0000
2025/08/15	2030	05/02/2026		Bond Future		8.1849	99.6003	8.1631	99.6727	0.266	0.0000	0.0000
2025/08/15	2030	05/02/2026	9.49 Call	Bond Future		4352.9200	4.3529	4913.2000	4.9132	12.871	0.0000	0.0000
2025/08/15	2030	05/02/2026	9.49 Put	Bond Future		131.4500	0.1315	619.3500	0.6194	371.168	0.0000	0.0000
2025/08/15	2030	07/05/2026		Bond Future		8.2507	101.4228	8.2262	101.4995	0.296	0.0000	0.0000
2025/08/15	2030	07/05/2026	9.39 Call	Bond Future		3839.1300	3.8391	4613.4200	4.6134	20.168	0.0000	0.0000
2025/08/15	2030	07/05/2026	9.39 Put	Bond Future		343.8800	0.3439	1041.4300	1.0414	202.847	0.0000	0.0000
2025/08/15	2030	06/08/2026		Bond Future		8.3318	99.2743	8.3053	99.3524	0.318	0.0000	0.0000
2025/08/15	2030	06/08/2026	9.22 Call	Bond Future		3176.1800	3.1762	4117.1400	4.1171	29.626	0.0000	0.0000
2025/08/15	2030	06/08/2026	9.22 Put	Bond Future		605.5900	0.6056	1468.4800	1.4685	142.487	0.0000	0.0000
2025/08/15	2030	05/11/2026		Bond Future		8.4354	100.9902	8.4053	101.0732	0.357	0.0000	0.0000
2025/08/15	2030	05/11/2026	8.39 Call	Bond Future		1446.4400	1.4464	2750.0600	2.7501	90.126	0.0000	0.0000
2025/08/15	2030	05/11/2026	8.39 Put	Bond Future		1571.6100	1.5716	2792.2400	2.7922	77.667	0.0000	0.0000
2025/08/15	2031	06/11/2025		Bond Future		110.4295	110.4295	110.3998	110.3998	0.027	0.0000	0.0000
2025/08/15	2031	06/11/2025	109.69 Call	Bond Future		786.4000	0.7864	746.4100	0.7464	5.085	0.0000	0.0000
2025/08/15	2031	06/11/2025	109.69 Put	Bond Future		46.9100	0.0469	36.6000	0.0366	21.978	0.0000	0.0000
2025/08/15	2031	05/02/2026		Bond Future		110.1232	110.1232	110.0889	110.0889	0.031	0.0000	0.0000
2025/08/15	2031	05/02/2026	111.76 Call	Bond Future		20.3600	0.0204	10.8400	0.0108	46.758	0.0000	0.0000
2025/08/15	2031	05/02/2026	111.76 Put	Bond Future		1657.2000	1.6572	1681.9100	1.6819	1.491	0.0000	0.0000
2025/08/15	2031	07/05/2026		Bond Future		112.1644	112.1644	112.1328	112.1328	0.028	0.0000	0.0000
2025/08/15	2031	07/05/2026	113.84 Call	Bond Future		17.8700	0.0179	7.4200	0.0074	58.478	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	
2025/08/15	2031	07/05/2026	113.84	Put	Bond Future	1693.4300	1.6934	1714.6100	1.7146	1.251	0.0000	0.0000
2025/08/15	2031	06/08/2026			Bond Future	111.8212	111.8212	111.7886	111.7886	0.029	0.0000	0.0000
2025/08/15	2031	06/08/2026	113.81	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/15	2031	06/08/2026	113.81	Put	Bond Future	1988.8900	1.9889	2021.3900	2.0214	1.634	0.0000	0.0000
2025/08/15	2031	05/11/2026			Bond Future	113.7815	113.7815	113.7523	113.7523	0.026	0.0000	0.0000
2025/08/15	2031	05/11/2026	111.49	Call	Bond Future	2291.4900	2.2915	2262.2700	2.2623	1.275	0.0000	0.0000
2025/08/15	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2032	06/11/2025	9.40	Put	Bond Future	335.8000	0.3358	996.1800	0.9962	196.659	0.0000	0.0000
2025/08/15	2032	06/11/2025	9.40	Call	Bond Future	2853.4700	2.8535	3565.2800	3.5653	24.945	0.0000	0.0000
2025/08/15	2032	06/11/2025	9.90	Put	Bond Future	91.2900	0.0913	452.1100	0.4521	395.246	0.0000	0.0000
2025/08/15	2032	06/11/2025	9.90	Call	Bond Future	4854.7500	4.8548	5267.0000	5.2670	8.492	0.0000	0.0000
2025/08/15	2032	06/11/2025	10.89	Call	Bond Future	9020.4600	9.0205	9129.3500	9.1294	1.207	0.0000	0.0000
2025/08/15	2032	06/11/2025	10.89	Put	Bond Future	4.5700	0.0046	62.0300	0.0620	1,257.330	0.0000	0.0000
2025/08/15	2032	06/11/2025			Bond Future	8.8569	98.0244	8.8459	98.0758	0.123	0.0000	0.0000
2025/08/15	2032	06/11/2025	10.42	Call	Bond Future	7049.5700	7.0496	7251.1800	7.2512	2.860	0.0000	0.0000
2025/08/15	2032	06/11/2025	10.42	Put	Bond Future	21.0600	0.0211	171.2400	0.1712	713.105	0.0000	0.0000
2025/08/15	2032	05/02/2026			Bond Future	8.9280	99.8464	8.9173	99.8953	0.120	0.0000	0.0000
2025/08/15	2032	05/02/2026	10.16	Call	Bond Future	5679.3900	5.6794	6353.2400	6.3532	11.865	0.0000	0.0000
2025/08/15	2032	05/02/2026	10.16	Put	Bond Future	263.4100	0.2634	888.3500	0.8884	237.250	0.0000	0.0000
2025/08/15	2032	07/05/2026			Bond Future	9.0108	97.5138	8.9988	97.5666	0.133	0.0000	0.0000
2025/08/15	2032	07/05/2026	10.14	Call	Bond Future	5381.0800	5.3811	6329.6000	6.3296	17.627	0.0000	0.0000
2025/08/15	2032	07/05/2026	10.14	Put	Bond Future	570.7400	0.5707	1466.5300	1.4665	156.952	0.0000	0.0000
2025/08/15	2032	06/08/2026			Bond Future	9.1040	99.3024	9.0914	99.3561	0.139	0.0000	0.0000
2025/08/15	2032	06/08/2026	10.12	Call	Bond Future	5026.1400	5.0261	6253.3200	6.2533	24.416	0.0000	0.0000
2025/08/15	2032	06/08/2026	10.12	Put	Bond Future	841.1500	0.8412	2014.6600	2.0147	139.513	0.0000	0.0000
2025/08/15	2032	05/11/2026			Bond Future	9.2210	96.8622	9.2067	96.9202	0.155	0.0000	0.0000
2025/08/15	2032	05/11/2026	9.16	Call	Bond Future	2254.8500	2.2549	4036.7600	4.0368	79.026	0.0000	0.0000
2025/08/15	2032	05/11/2026	9.16	Put	Bond Future	2503.2400	2.5032	4227.1100	4.2271	68.866	0.0000	0.0000
2025/08/15	2033	06/11/2025			Bond Future	132.3879	132.3879	132.5208	132.5208	0.100	0.0000	0.0000
2025/08/15	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2033	06/11/2025	133.14	Put	Bond Future	752.0700	0.7521	619.1600	0.6192	17.673	0.0000	0.0000
2025/08/15	2033	05/02/2026			Bond Future	134.8805	134.8805	135.0112	135.0112	0.097	0.0000	0.0000
2025/08/15	2033	05/02/2026	132.88	Call	Bond Future	2000.4600	2.0005	2131.1500	2.1312	6.533	0.0000	0.0000
2025/08/15	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2033	07/05/2026			Bond Future	135.8184	135.8184	135.9553	135.9553	0.101	0.0000	0.0000
2025/08/15	2033	07/05/2026	135.16	Call	Bond Future	658.3800	0.6584	795.2800	0.7953	20.793	0.0000	0.0000
2025/08/15	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2033	06/08/2026			Bond Future	138.3432	138.3432	138.4825	138.4825	0.101	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
2025/08/15	2033	06/08/2026	134.25 Call	Bond Future	4093.2000	4.0932	4232.5000	4.2325	3.403	0.0000
2025/08/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2033	05/11/2026		Bond Future	139.1834	139.1834	139.3297	139.3297	0.105	0.0000
2025/08/15	2033	05/11/2026	137.26 Call	Bond Future	1923.3700	1.9234	2069.6500	2.0697	7.605	0.0000
2025/08/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2037	06/11/2025	10.50 Put	Bond Future	876.4800	0.8765	1922.0300	1.9220	119.290	0.0000
2025/08/15	2037	06/11/2025	10.50 Call	Bond Future	2593.9500	2.5940	3707.1800	3.7072	42.916	0.0000
2025/08/15	2037	06/11/2025	11.00 Put	Bond Future	294.2900	0.2943	965.4000	0.9654	228.044	0.0000
2025/08/15	2037	06/11/2025	11.00 Call	Bond Future	4899.2400	4.8992	5638.0300	5.6380	15.080	0.0000
2025/08/15	2037	06/11/2025	12.16 Call	Bond Future	10827.5800	10.8276	11001.7600	11.0018	1.609	0.0000
2025/08/15	2037	06/11/2025	12.16 Put	Bond Future	17.4000	0.0174	123.9000	0.1239	612.069	0.0000
2025/08/15	2037	06/11/2025		Bond Future	10.2133	91.0640	10.2022	91.1317	0.109	0.0000
2025/08/15	2037	06/11/2025	11.63 Call	Bond Future	8122.3500	8.1224	8468.2900	8.4683	4.259	0.0000
2025/08/15	2037	06/11/2025	11.63 Put	Bond Future	65.0700	0.0651	343.3300	0.3433	427.632	0.0000
2025/08/15	2037	05/02/2026		Bond Future	10.3103	88.4979	10.2992	88.5637	0.107	0.0000
2025/08/15	2037	05/02/2026	11.20 Call	Bond Future	5748.8500	5.7489	6792.0100	6.7920	18.146	0.0000
2025/08/15	2037	05/02/2026	11.20 Put	Bond Future	664.6100	0.6646	1642.0400	1.6420	147.068	0.0000
2025/08/15	2037	05/02/2026	12.27 Call	Bond Future	10820.4900	10.8205	11225.4100	11.2254	3.742	0.0000
2025/08/15	2037	05/02/2026	12.27 Put	Bond Future	143.8100	0.1438	483.0000	0.4830	235.860	0.0000
2025/08/15	2037	05/02/2026	10.90 Put	Bond Future	1007.5700	1.0076	2207.7200	2.2077	119.113	0.0000
2025/08/15	2037	05/02/2026	10.90 Call	Bond Future	4423.6600	4.4237	5689.5400	5.6895	28.616	0.0000
2025/08/15	2037	05/02/2026	11.86 Call	Bond Future	8856.8600	8.8569	9459.9200	9.4599	6.809	0.0000
2025/08/15	2037	05/02/2026	11.86 Put	Bond Future	259.2800	0.2593	796.6100	0.7966	207.239	0.0000
2025/08/15	2037	05/02/2026	11.36 Call	Bond Future	6486.0400	6.4860	7411.8000	7.4118	14.273	0.0000
2025/08/15	2037	05/02/2026	11.36 Put	Bond Future	530.6200	0.5306	1390.6500	1.3907	162.080	0.0000
2025/08/15	2037	05/02/2026	10.65 Put	Bond Future	1412.8500	1.4129	2782.8000	2.7828	96.964	0.0000
2025/08/15	2037	05/02/2026	10.65 Call	Bond Future	3403.3800	3.4034	4839.0600	4.8391	42.184	0.0000
2025/08/15	2037	05/02/2026	12.73 Call	Bond Future	12984.7100	12.9847	13248.3600	13.2484	2.030	0.0000
2025/08/15	2037	05/02/2026	12.73 Put	Bond Future	64.9000	0.0649	262.8200	0.2628	304.961	0.0000
2025/08/15	2037	05/02/2026	11.40 Put	Bond Future	501.4200	0.5014	1332.8500	1.3329	165.815	0.0000
2025/08/15	2037	05/02/2026	11.40 Call	Bond Future	6672.6600	6.6727	7569.8200	7.5698	13.445	0.0000
2025/08/15	2037	07/05/2026	12.40 Call	Bond Future	10929.2000	10.9292	11530.3200	11.5303	5.500	0.0000
2025/08/15	2037	07/05/2026	12.40 Put	Bond Future	359.8900	0.3599	891.3800	0.8914	147.681	0.0000
2025/08/15	2037	07/05/2026	10.95 Put	Bond Future	1631.5500	1.6316	3074.8900	3.0749	88.464	0.0000
2025/08/15	2037	07/05/2026	10.95 Call	Bond Future	4644.5800	4.6446	6157.5500	6.1576	32.575	0.0000
2025/08/15	2037	07/05/2026		Bond Future	10.4206	90.1170	10.4086	90.1866	0.115	0.0000
2025/08/15	2037	07/05/2026	11.32 Call	Bond Future	6149.4200	6.1494	7411.5700	7.4116	20.525	0.0000
2025/08/15	2037	07/05/2026	11.32 Put	Bond Future	1114.3500	1.1144	2306.8700	2.3069	107.015	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
2025/08/15	2037	06/08/2026		Bond Future	10.5418	87.5101	10.5294	87.5809	0.118	0.0000
2025/08/15	2037	06/08/2026	11.71 Call	Bond Future	7493.4900	7.4935	8709.2400	8.7092	16.224	0.0000
2025/08/15	2037	06/08/2026	11.71 Put	Bond Future	1170.3400	1.1703	2315.2400	2.3152	97.826	0.0000
2025/08/15	2037	06/08/2026	11.30 Call	Bond Future	5851.9400	5.8519	7333.8300	7.3338	25.323	0.0000
2025/08/15	2037	06/08/2026	11.30 Put	Bond Future	1674.3000	1.6743	3085.3400	3.0853	84.276	0.0000
2025/08/15	2037	06/08/2026	10.70 Call	Bond Future	3701.0600	3.7011	5513.7100	5.5137	48.977	0.0000
2025/08/15	2037	06/08/2026	10.70 Put	Bond Future	2806.1200	2.8061	4547.9200	4.5479	62.071	0.0000
2025/08/15	2037	06/08/2026	10.02 Put	Bond Future	4897.0500	4.8971	6751.2900	6.7513	37.864	0.0000
2025/08/15	2037	06/08/2026	10.02 Call	Bond Future	1854.4000	1.8544	3779.4900	3.7795	103.812	0.0000
2025/08/15	2037	05/11/2026		Bond Future	10.6695	89.0214	10.6560	89.0966	0.127	0.0000
2025/08/15	2037	05/11/2026	10.62 Call	Bond Future	3487.8000	3.4878	5466.5700	5.4666	56.734	0.0000
2025/08/15	2037	05/11/2026	10.62 Put	Bond Future	3764.0500	3.7641	5667.5700	5.6676	50.571	0.0000
2025/08/15	2038	06/11/2025		Bond Future	142.4146	142.4146	142.1919	142.1919	0.156	0.0000
2025/08/15	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2038	06/11/2025	143.88 Put	Bond Future	1465.3900	1.4654	1688.1400	1.6881	15.201	0.0000
2025/08/15	2038	05/02/2026		Bond Future	142.9302	142.9302	142.6982	142.6982	0.162	0.0000
2025/08/15	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2038	05/02/2026	143.20 Put	Bond Future	269.7900	0.2698	501.7700	0.5018	85.985	0.0000
2025/08/15	2038	07/05/2026		Bond Future	145.5800	145.5800	145.3478	145.3478	0.160	0.0000
2025/08/15	2038	07/05/2026	144.53 Call	Bond Future	1050.0000	1.0500	817.7600	0.8178	22.118	0.0000
2025/08/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2038	06/08/2026		Bond Future	146.0818	146.0818	145.8449	145.8449	0.162	0.0000
2025/08/15	2038	06/08/2026	144.72 Call	Bond Future	1361.8300	1.3618	1124.9100	1.1249	17.397	0.0000
2025/08/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2038	05/11/2026		Bond Future	148.6445	148.6445	148.4086	148.4086	0.159	0.0000
2025/08/15	2038	05/11/2026	146.31 Call	Bond Future	2334.5000	2.3345	2098.6100	2.0986	10.105	0.0000
2025/08/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2040	06/11/2025		Bond Future	10.6898	90.2776	10.6579	90.4876	0.298	0.0000
2025/08/15	2040	06/11/2025	11.84 Call	Bond Future	7242.9300	7.2429	7916.4500	7.9165	9.299	0.0000
2025/08/15	2040	06/11/2025	11.84 Put	Bond Future	138.8400	0.1388	602.4000	0.6024	333.881	0.0000
2025/08/15	2040	05/02/2026		Bond Future	10.7942	87.4464	10.7616	87.6571	0.302	0.0000
2025/08/15	2040	05/02/2026	11.49 Call	Bond Future	5344.0000	5.3440	6704.7800	6.7048	25.464	0.0000
2025/08/15	2040	05/02/2026	11.49 Put	Bond Future	1017.9600	1.0180	2168.0900	2.1681	112.984	0.0000
2025/08/15	2040	05/02/2026	10.35 Put	Bond Future	4121.4000	4.1214	5712.9600	5.7130	38.617	0.0000
2025/08/15	2040	05/02/2026	10.35 Call	Bond Future	1183.9800	1.1840	2986.1900	2.9862	152.216	0.0000
2025/08/15	2040	05/02/2026	10.75 Call	Bond Future	2314.9500	2.3150	4109.8500	4.1099	77.535	0.0000
2025/08/15	2040	05/02/2026	10.75 Put	Bond Future	2601.0400	2.6010	4185.2900	4.1853	60.908	0.0000
2025/08/15	2040	05/02/2026	11.15 Call	Bond Future	3835.0100	3.8350	5436.3300	5.4363	41.755	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	
2025/08/15	2040	05/02/2026	11.15 Put	Bond Future	1582.4100	1.5824	2973.0800	2.9731	87.883	0.0000	0.0000
2025/08/15	2040	05/02/2026	13.23 Call	Bond Future	13914.1900	13.9142	14347.0500	14.3471	3.111	0.0000	0.0000
2025/08/15	2040	05/02/2026	13.23 Put	Bond Future	74.4600	0.0745	296.6700	0.2967	298.429	0.0000	0.0000
2025/08/15	2040	05/02/2026	11.82 Put	Bond Future	656.1500	0.6562	1560.2500	1.5603	137.789	0.0000	0.0000
2025/08/15	2040	05/02/2026	11.82 Call	Bond Future	6923.6700	6.9237	8038.4200	8.0384	16.101	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.53 Call	Bond Future	10009.9200	10.0099	11021.9100	11.0219	10.110	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.53 Put	Bond Future	585.1900	0.5852	1379.9900	1.3800	135.819	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.03 Call	Bond Future	7660.1600	7.6602	9012.4700	9.0125	17.654	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.03 Put	Bond Future	976.0900	0.9761	2111.2100	2.1112	116.293	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.12 Put	Bond Future	2458.1000	2.4581	4217.9400	4.2179	71.594	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.12 Call	Bond Future	3769.1700	3.7692	5746.2000	5.7462	52.453	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.22 Call	Bond Future	8545.5900	8.5456	9762.6000	9.7626	14.241	0.0000	0.0000
2025/08/15	2040	07/05/2026	12.22 Put	Bond Future	803.1800	0.8032	1803.0000	1.8030	124.483	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.72 Call	Bond Future	6252.1700	6.2522	7832.8500	7.8329	25.282	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.72 Put	Bond Future	1340.7900	1.3408	2704.2800	2.7043	101.693	0.0000	0.0000
2025/08/15	2040	07/05/2026	10.70 Put	Bond Future	3699.1200	3.6991	5605.3400	5.6053	51.532	0.0000	0.0000
2025/08/15	2040	07/05/2026	10.70 Call	Bond Future	2349.7000	2.3497	4473.1100	4.4731	90.369	0.0000	0.0000
2025/08/15	2040	07/05/2026		Bond Future	10.9107	89.0461	10.8764	89.2633	0.314	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.67 Call	Bond Future	6031.0100	6.0310	7648.4200	7.6484	26.818	0.0000	0.0000
2025/08/15	2040	07/05/2026	11.67 Put	Bond Future	1411.0100	1.4110	2811.2300	2.8112	99.235	0.0000	0.0000
2025/08/15	2040	06/08/2026		Bond Future	11.0377	86.1688	11.0021	86.3899	0.322	0.0000	0.0000
2025/08/15	2040	06/08/2026	12.19 Call	Bond Future	8116.4700	8.1165	9516.4000	9.5164	17.248	0.0000	0.0000
2025/08/15	2040	06/08/2026	12.19 Put	Bond Future	1381.4800	1.3815	2560.3200	2.5603	85.332	0.0000	0.0000
2025/08/15	2040	05/11/2026		Bond Future	11.1694	87.6564	11.1320	87.8845	0.335	0.0000	0.0000
2025/08/15	2040	05/11/2026	11.06 Call	Bond Future	3639.0700	3.6391	5947.0200	5.9470	63.421	0.0000	0.0000
2025/08/15	2040	05/11/2026	11.06 Put	Bond Future	4308.2600	4.3083	6388.1100	6.3881	48.276	0.0000	0.0000
2025/08/15	2044	06/11/2025	11.75 Call	Bond Future	5527.2000	5.5272	6486.6400	6.4866	17.359	0.0000	0.0000
2025/08/15	2044	06/11/2025	11.75 Put	Bond Future	317.5900	0.3176	1061.2500	1.0613	234.157	0.0000	0.0000
2025/08/15	2044	06/11/2025	11.25 Put	Bond Future	931.3600	0.9314	2084.9500	2.0850	123.861	0.0000	0.0000
2025/08/15	2044	06/11/2025	11.25 Call	Bond Future	2993.6600	2.9937	4363.0300	4.3630	45.742	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.25 Call	Bond Future	8265.3800	8.2654	8869.6300	8.8696	7.311	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.25 Put	Bond Future	100.7200	0.1007	489.1900	0.4892	385.693	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.00 Call	Bond Future	6890.5400	6.8905	7655.6000	7.6556	11.103	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.00 Put	Bond Future	180.2800	0.1803	729.5600	0.7296	304.682	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.20 Call	Bond Future	7990.6200	7.9906	8624.1400	8.6241	7.928	0.0000	0.0000
2025/08/15	2044	06/11/2025	12.20 Put	Bond Future	113.2200	0.1132	530.9600	0.5310	368.963	0.0000	0.0000
2025/08/15	2044	06/11/2025		Bond Future	10.9389	85.2846	10.9070	85.5004	0.291	0.0000	0.0000
2025/08/15	2044	06/11/2025	11.88 Call	Bond Future	6232.7300	6.2327	7087.6700	7.0877	13.717	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
2025/08/15	2044	06/11/2025	11.88 Put	Bond Future	236.9000	0.2369	876.0600	0.8761	269.802	0.0000
2025/08/15	2044	05/02/2026		Bond Future	11.0421	82.4858	11.0096	82.7026	0.295	0.0000
2025/08/15	2044	05/02/2026	11.56 Call	Bond Future	4658.7400	4.6587	6199.3500	6.1994	33.069	0.0000
2025/08/15	2044	05/02/2026	11.56 Put	Bond Future	1325.5800	1.3256	2649.4400	2.6494	99.870	0.0000
2025/08/15	2044	05/02/2026	11.45 Call	Bond Future	4169.9200	4.1699	5789.1500	5.7892	38.831	0.0000
2025/08/15	2044	05/02/2026	11.45 Put	Bond Future	1526.5500	1.5266	2929.0300	2.9290	91.873	0.0000
2025/08/15	2044	05/02/2026	11.25 Call	Bond Future	3330.3300	3.3303	5076.0600	5.0761	52.419	0.0000
2025/08/15	2044	05/02/2026	11.25 Put	Bond Future	1965.9100	1.9659	3494.8900	3.4949	77.775	0.0000
2025/08/15	2044	05/02/2026	11.50 Call	Bond Future	4389.9700	4.3900	5974.0900	5.9741	36.085	0.0000
2025/08/15	2044	05/02/2026	11.50 Put	Bond Future	1431.8800	1.4319	2799.2500	2.7993	95.495	0.0000
2025/08/15	2044	05/02/2026	10.90 Put	Bond Future	3015.6200	3.0156	4677.0400	4.6770	55.094	0.0000
2025/08/15	2044	05/02/2026	10.90 Call	Bond Future	2062.2700	2.0623	3940.4400	3.9404	91.073	0.0000
2025/08/15	2044	05/02/2026	10.07 Put	Bond Future	7247.6600	7.2477	8555.9500	8.5560	18.051	0.0000
2025/08/15	2044	05/02/2026	10.07 Call	Bond Future	363.2700	0.3633	1888.3100	1.8883	419.809	0.0000
2025/08/15	2044	07/05/2026		Bond Future	11.1561	83.9947	11.1220	84.2180	0.306	0.0000
2025/08/15	2044	07/05/2026	11.80 Call	Bond Future	5683.2700	5.6833	7440.8500	7.4409	30.926	0.0000
2025/08/15	2044	07/05/2026	11.80 Put	Bond Future	1640.3300	1.6403	3174.5900	3.1746	93.534	0.0000
2025/08/15	2044	06/08/2026		Bond Future	11.2797	81.1500	11.2443	81.3774	0.314	0.0000
2025/08/15	2044	06/08/2026	12.42 Call	Bond Future	8267.2800	8.2673	9720.2500	9.7203	17.575	0.0000
2025/08/15	2044	06/08/2026	12.42 Put	Bond Future	1446.8300	1.4468	2672.4500	2.6725	84.711	0.0000
2025/08/15	2044	05/11/2026		Bond Future	11.4068	82.5507	11.3697	82.7850	0.326	0.0000
2025/08/15	2044	05/11/2026	11.34 Call	Bond Future	3899.6600	3.8997	6263.2500	6.2633	60.610	0.0000
2025/08/15	2044	05/11/2026	11.34 Put	Bond Future	4322.0000	4.3220	6451.3100	6.4513	49.267	0.0000
2025/08/15	2046	06/11/2025		Bond Future	121.0487	121.0487	121.1358	121.1358	0.072	0.0000
2025/08/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2046	06/11/2025	125.41 Put	Bond Future	4361.2600	4.3613	4274.2000	4.2742	1.996	0.0000
2025/08/15	2046	05/02/2026		Bond Future	123.3277	123.3277	123.4122	123.4122	0.068	0.0000
2025/08/15	2046	05/02/2026	121.65 Call	Bond Future	1677.7100	1.6777	1762.1700	1.7622	5.034	0.0000
2025/08/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2046	07/05/2026		Bond Future	123.3179	123.3179	123.4074	123.4074	0.073	0.0000
2025/08/15	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2046	07/05/2026	124.95 Put	Bond Future	1632.1100	1.6321	1542.5600	1.5426	5.487	0.0000
2025/08/15	2046	06/08/2026		Bond Future	125.6095	125.6095	125.7006	125.7006	0.073	0.0000
2025/08/15	2046	06/08/2026	122.38 Call	Bond Future	3229.5100	3.2295	3320.6300	3.3206	2.821	0.0000
2025/08/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	2046	05/11/2026		Bond Future	125.4795	125.4795	125.5762	125.5762	0.077	0.0000
2025/08/15	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	96.2100	0.0962	100.000	0.0000
2025/08/15	2046	05/11/2026	125.48 Put	Bond Future	0.4700	0.0005	0.0000	(100.000)	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
2025/08/15	2050	06/11/2025		Bond Future	121.9962	121.9962	122.2950	0.245	0.0000	0.0000
2025/08/15	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2050	06/11/2025	124.42 Put	Bond Future	2423.8400	2.4238	2124.9600	2.1250	12.331	0.0000
2025/08/15	2050	05/02/2026		Bond Future	121.8804	121.8804	122.1804	0.246	0.0000	0.0000
2025/08/15	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2050	05/02/2026	122.82 Put	Bond Future	939.6400	0.9396	639.5900	0.6396	31.932	0.0000
2025/08/15	2050	07/05/2026		Bond Future	124.1397	124.1397	124.4490	0.249	0.0000	0.0000
2025/08/15	2050	07/05/2026	124.07 Call	Bond Future	69.7400	0.0697	379.0400	0.3790	443.504	0.0000
2025/08/15	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2050	06/08/2026		Bond Future	123.9912	123.9912	124.3057	0.254	0.0000	0.0000
2025/08/15	2050	06/08/2026	123.27 Call	Bond Future	721.2400	0.7212	1035.6700	1.0357	43.596	0.0000
2025/08/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	2050	05/11/2026		Bond Future	126.1658	126.1658	126.4903	0.257	0.0000	0.0000
2025/08/15	2050	05/11/2026	123.84 Call	Bond Future	2325.7800	2.3258	2650.3200	2.6503	13.954	0.0000
2025/08/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/15	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	0.000	0.0000	0.0000
2025/08/15	AL37	06/11/2025		Index Future	1195.9210	1195.9210	1196.6390	0.060	0.0000	0.0000
2025/08/15	AL37	05/02/2026		Index Future	1218.1490	1218.1490	1218.8380	0.057	0.0000	0.0000
2025/08/15	AL37	07/05/2026		Index Future	1240.4550	1240.4550	1241.1920	0.059	0.0000	0.0000
2025/08/15	AL37	06/08/2026		Index Future	1262.9990	1262.9990	1263.7480	0.059	0.0000	0.0000
2025/08/15	AL37	05/11/2026		Index Future	1285.1680	1285.1680	1285.9730	0.063	0.0000	0.0000
2025/08/15	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	0.000	0.0000	0.0000
2025/08/15	AL7T	06/11/2025		Index Future	1454.1980	1454.1980	1455.0550	0.059	0.0000	0.0000
2025/08/15	AL7T	05/02/2026		Index Future	1481.2270	1481.2270	1482.0480	0.055	0.0000	0.0000
2025/08/15	AL7T	07/05/2026		Index Future	1508.3510	1508.3510	1509.2300	0.058	0.0000	0.0000
2025/08/15	AL7T	06/08/2026		Index Future	1535.7630	1535.7630	1536.6570	0.058	0.0000	0.0000
2025/08/15	AL7T	05/11/2026		Index Future	1562.7200	1562.7200	1563.6820	0.062	0.0000	0.0000
2025/08/15	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/15	ALBI	06/11/2025		Index Future	1231.9010	1231.9010	1233.3830	0.120	0.0000	0.0000
2025/08/15	ALBI	05/02/2026		Index Future	1254.7980	1254.7980	1256.2640	0.117	0.0000	0.0000
2025/08/15	ALBI	07/05/2026		Index Future	1277.7760	1277.7760	1279.3050	0.120	0.0000	0.0000
2025/08/15	ALBI	06/08/2026		Index Future	1300.9970	1300.9970	1302.5530	0.120	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	
2025/08/15	ALBI	05/11/2026		Index Future	1323.8340	1323.8340	1325.4610	1325.4610	0.123	0.0000	0.0000
2025/08/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	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	
2025/08/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/15	ES33	06/11/2025		Bond Future	10.3479	86.1139	10.3313	86.1933	0.161	0.0000	0.0000
2025/08/15	ES33	06/11/2025	12.01 Call	Bond Future	7463.7000	7.4637	7543.0300	7.5430	1.063	0.0000	0.0000
2025/08/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES33	05/02/2026		Bond Future	10.4749	87.7353	10.4581	87.8131	0.160	0.0000	0.0000
2025/08/15	ES33	05/02/2026	11.49 Call	Bond Future	4539.8100	4.5398	4617.5800	4.6176	1.713	0.0000	0.0000
2025/08/15	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES33	07/05/2026		Bond Future	10.6108	85.5668	10.5926	85.6485	0.171	0.0000	0.0000
2025/08/15	ES33	07/05/2026	11.69 Call	Bond Future	4686.2100	4.6862	4767.9700	4.7680	1.745	0.0000	0.0000
2025/08/15	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES33	06/08/2026		Bond Future	10.7592	87.1557	10.7402	87.2389	0.177	0.0000	0.0000
2025/08/15	ES33	06/08/2026	12.02 Call	Bond Future	5287.0300	5.2870	5370.3000	5.3703	1.575	0.0000	0.0000
2025/08/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES33	05/11/2026		Bond Future	10.9333	84.8898	10.9126	84.9776	0.190	0.0000	0.0000
2025/08/15	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES33	05/11/2026	10.83 Put	Bond Future	438.5600	0.4386	350.7800	0.3508	20.016	0.0000	0.0000
2025/08/15	ES42	06/11/2025		Bond Future	11.2471	79.9981	11.1892	80.3606	0.515	0.0000	0.0000
2025/08/15	ES42	06/11/2025	12.39 Call	Bond Future	6664.2000	6.6642	7026.7500	7.0268	5.440	0.0000	0.0000
2025/08/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES42	05/02/2026		Bond Future	11.3625	81.5043	11.3029	81.8708	0.524	0.0000	0.0000
2025/08/15	ES42	05/02/2026	11.85 Call	Bond Future	2904.6200	2.9046	3271.0900	3.2711	12.617	0.0000	0.0000
2025/08/15	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES42	07/05/2026		Bond Future	11.4884	78.7501	11.4262	79.1258	0.542	0.0000	0.0000
2025/08/15	ES42	07/05/2026	12.20 Call	Bond Future	4108.6700	4.1087	4484.4100	4.4844	9.145	0.0000	0.0000
2025/08/15	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES42	06/08/2026		Bond Future	11.6197	80.2111	11.5552	80.5938	0.556	0.0000	0.0000
2025/08/15	ES42	06/08/2026	12.65 Call	Bond Future	5736.7200	5.7367	6119.4200	6.1194	6.671	0.0000	0.0000
2025/08/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES42	05/11/2026		Bond Future	11.7654	77.3513	11.6979	77.7436	0.574	0.0000	0.0000
2025/08/15	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	ES42	05/11/2026	11.66 Put	Bond Future	613.5000	0.6135	221.2400	0.2212	63.938	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
2025/08/15	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000
2025/08/15	GOVI	06/11/2025		GOVI	1212.0880	1212.0880	1213.4270	1213.4270	0.110	0.0000
2025/08/15	GOVI	06/11/2025	1,112. Call 00	GOVI	1000880.0000	100.0880	1014270.0000	101.4270	1.338	0.0000
2025/08/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	GOVI	05/02/2026		GOVI	1234.6160	1234.6160	1235.9380	1235.9380	0.107	0.0000
2025/08/15	GOVI	05/02/2026	1,150. Call 00	GOVI	846160.0000	84.6160	859380.0000	85.9380	1.562	0.0000
2025/08/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	GOVI	07/05/2026		GOVI	1257.2250	1257.2250	1258.6060	1258.6060	0.110	0.0000
2025/08/15	GOVI	07/05/2026	1,177. Call 00	GOVI	802250.0000	80.2250	816060.0000	81.6060	1.721	0.0000
2025/08/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	GOVI	06/08/2026		GOVI	1280.0730	1280.0730	1281.4780	1281.4780	0.110	0.0000
2025/08/15	GOVI	06/08/2026	1,189. Call 00	GOVI	910730.0000	91.0730	924780.0000	92.4780	1.543	0.0000
2025/08/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	GOVI	05/11/2026		GOVI	1302.5420	1302.5420	1304.0150	1304.0150	0.113	0.0000
2025/08/15	GOVI	05/11/2026	1,277. Call 00	GOVI	255420.0000	25.5420	270150.0000	27.0150	5.767	0.0000
2025/08/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/08/15	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000
2025/08/15	IGOV	06/11/2025		Index Future	391.8090	391.8090	391.9670	391.9670	0.040	0.0000
2025/08/15	IGOV	05/02/2026		Index Future	399.1850	399.1850	399.3330	399.3330	0.037	0.0000
2025/08/15	IGOV	07/05/2026		Index Future	406.5880	406.5880	406.7500	406.7500	0.040	0.0000
2025/08/15	IGOV	06/08/2026		Index Future	414.0680	414.0680	414.2330	414.2330	0.040	0.0000
2025/08/15	IGOV	05/11/2026		Index Future	421.4260	421.4260	421.6070	421.6070	0.043	0.0000
2025/08/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/08/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/08/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/08/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/08/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/08/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/08/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/08/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/08/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/08/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	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
2025/08/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/08/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/08/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/08/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/15	R033	06/11/2025		Bond Future	9.0142	106.3676	9.0085	106.3990	0.063	0.0000
2025/08/15	R033	06/11/2025	10.33 Call	Bond Future	6947.0700	6.9471	7199.6700	7.1997	3.636	0.0000
2025/08/15	R033	06/11/2025	10.33 Put	Bond Future	34.8800	0.0349	256.1400	0.2561	634.346	0.0000
2025/08/15	R033	05/02/2026		Bond Future	9.0879	108.3447	9.0826	108.3729	0.058	0.0000
2025/08/15	R033	05/02/2026	10.49 Call	Bond Future	7343.4000	7.3434	7846.5500	7.8466	6.852	0.0000
2025/08/15	R033	05/02/2026	10.49 Put	Bond Future	208.5000	0.2085	683.4300	0.6834	227.784	0.0000
2025/08/15	R033	07/05/2026		Bond Future	9.1725	105.2841	9.1663	105.3160	0.067	0.0000
2025/08/15	R033	07/05/2026	10.38 Call	Bond Future	6522.1200	6.5221	7224.3600	7.2244	10.767	0.0000
2025/08/15	R033	07/05/2026	10.38 Put	Bond Future	526.2800	0.5263	1196.6400	1.1966	127.377	0.0000
2025/08/15	R033	06/08/2026		Bond Future	9.2664	107.2148	9.2599	107.2472	0.070	0.0000
2025/08/15	R033	06/08/2026	10.25 Call	Bond Future	5777.2000	5.7772	6630.1300	6.6301	14.764	0.0000
2025/08/15	R033	06/08/2026	10.25 Put	Bond Future	1016.6500	1.0167	1837.1600	1.8372	80.707	0.0000
2025/08/15	R033	05/11/2026		Bond Future	9.3815	104.0287	9.3738	104.0655	0.081	0.0000
2025/08/15	R033	05/11/2026	9.33 Call	Bond Future	2508.1600	2.5082	3743.2300	3.7432	49.242	0.0000
2025/08/15	R033	05/11/2026	9.33 Put	Bond Future	2756.3200	2.7563	3954.6500	3.9547	43.476	0.0000
2025/08/15	R035	06/11/2025	10.30 Call	Bond Future	3941.2900	3.9413	4751.6300	4.7516	20.560	0.0000
2025/08/15	R035	06/11/2025	10.30 Put	Bond Future	368.9200	0.3689	1144.7900	1.1448	210.308	0.0000
2025/08/15	R035	06/11/2025	10.68 Call	Bond Future	5800.0400	5.8000	6325.2500	6.3253	9.055	0.0000
2025/08/15	R035	06/11/2025	10.68 Put	Bond Future	146.2100	0.1462	636.9500	0.6370	335.641	0.0000
2025/08/15	R035	06/11/2025	10.50 Call	Bond Future	4904.1300	4.9041	5558.7600	5.5588	13.349	0.0000
2025/08/15	R035	06/11/2025	10.50 Put	Bond Future	228.3100	0.2283	848.4700	0.8485	271.631	0.0000
2025/08/15	R035	06/11/2025	10.15 Call	Bond Future	3254.8800	3.2549	4182.3100	4.1823	28.494	0.0000
2025/08/15	R035	06/11/2025	10.15 Put	Bond Future	521.8800	0.5219	1414.8400	1.4148	171.104	0.0000
2025/08/15	R035	06/11/2025	9.77 Put	Bond Future	1181.8900	1.1819	2307.2600	2.3073	95.218	0.0000
2025/08/15	R035	06/11/2025	9.77 Call	Bond Future	1742.2700	1.7423	2902.1100	2.9021	66.571	0.0000
2025/08/15	R035	06/11/2025	11.00 Put	Bond Future	64.0500	0.0641	367.1600	0.3672	473.240	0.0000
2025/08/15	R035	06/11/2025	11.00 Call	Bond Future	7421.9600	7.4220	7759.5400	7.7595	4.548	0.0000
2025/08/15	R035	06/11/2025	9.91 Put	Bond Future	884.8000	0.8848	1941.8300	1.9418	119.465	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	
2025/08/15	R035	06/11/2025	9.91 Call	Bond Future	2253.4200	2.2534	3344.9200	3.3449	48.437	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.41 Put	Bond Future	283.9300	0.2839	973.2900	0.9733	242.792	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.41 Call	Bond Future	4465.4000	4.4654	5189.2300	5.1892	16.210	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.43 Call	Bond Future	9600.3900	9.6004	9775.3000	9.7753	1.822	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.43 Put	Bond Future	20.4000	0.0204	160.8400	0.1608	688.431	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.44 Put	Bond Future	264.1000	0.2641	930.1800	0.9302	252.207	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.44 Call	Bond Future	4610.7600	4.6108	5311.3100	5.3113	15.194	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.94 Put	Bond Future	74.9700	0.0750	408.7700	0.4088	445.245	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.94 Call	Bond Future	7116.7000	7.1167	7484.9700	7.4850	5.175	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.99 Call	Bond Future	12365.2500	12.3653	12443.5500	12.4436	0.633	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.99 Put	Bond Future	3.4300	0.0034	47.2600	0.0473	1,277.843	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.95 Call	Bond Future	12171.2200	12.1712	12253.5500	12.2536	0.676	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.95 Put	Bond Future	4.0200	0.0040	51.8800	0.0519	1,190.547	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.45 Call	Bond Future	9700.8100	9.7008	9870.3700	9.8704	1.748	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.45 Put	Bond Future	19.3200	0.0193	154.4100	0.1544	699.224	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.95 Put	Bond Future	73.0500	0.0731	401.5700	0.4016	449.719	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.95 Call	Bond Future	7167.5800	7.1676	7530.5700	7.5306	5.064	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.08 Put	Bond Future	610.8300	0.6108	1556.0600	1.5561	154.745	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.08 Call	Bond Future	2948.6200	2.9486	3928.3200	3.9283	33.226	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.58 Put	Bond Future	187.5400	0.1875	748.4600	0.7485	299.094	0.0000	0.0000
2025/08/15	R035	06/11/2025	10.58 Call	Bond Future	5299.7800	5.2998	5895.1700	5.8952	11.234	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.67 Call	Bond Future	10798.1000	10.7981	10919.0500	10.9191	1.120	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.67 Put	Bond Future	10.6900	0.0107	97.1700	0.0972	808.980	0.0000	0.0000
2025/08/15	R035	06/11/2025		Bond Future	9.6739	96.9119	9.6680	96.9464	0.061	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.20 Call	Bond Future	8438.6800	8.4387	8688.6200	8.6886	2.962	0.0000	0.0000
2025/08/15	R035	06/11/2025	11.20 Put	Bond Future	37.7300	0.0377	253.2000	0.2532	571.084	0.0000	0.0000
2025/08/15	R035	05/02/2026		Bond Future	9.7659	98.7132	9.7604	98.7448	0.057	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.79 Call	Bond Future	6136.8400	6.1368	7023.6200	7.0236	14.450	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.79 Put	Bond Future	518.1700	0.5182	1373.3000	1.3733	165.029	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.44 Put	Bond Future	852.3400	0.8523	1957.4500	1.9575	129.656	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.44 Call	Bond Future	4601.6800	4.6017	5738.4400	5.7384	24.703	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.94 Put	Bond Future	416.4900	0.4165	1169.4700	1.1695	180.792	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.94 Call	Bond Future	6820.6600	6.8207	7605.2900	7.6053	11.504	0.0000	0.0000
2025/08/15	R035	05/02/2026	12.44 Call	Bond Future	13800.5500	13.8006	13977.7100	13.9777	1.284	0.0000	0.0000
2025/08/15	R035	05/02/2026	12.44 Put	Bond Future	28.2700	0.0283	173.7800	0.1738	514.715	0.0000	0.0000
2025/08/15	R035	05/02/2026	11.00 Put	Bond Future	381.5100	0.3815	1095.0300	1.0950	187.025	0.0000	0.0000
2025/08/15	R035	05/02/2026	11.00 Call	Bond Future	7097.3000	7.0973	7842.4700	7.8425	10.499	0.0000	0.0000
2025/08/15	R035	05/02/2026	11.17 Call	Bond Future	7888.0500	7.8881	8527.0600	8.5271	8.101	0.0000	0.0000
2025/08/15	R035	05/02/2026	11.17 Put	Bond Future	297.2900	0.2973	904.6500	0.9047	204.299	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	
2025/08/15	R035	05/02/2026	10.67 Call	Bond Future	5599.2400	5.5992	6570.9300	6.5709	17.354	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.67 Put	Bond Future	615.6800	0.6157	1555.7200	1.5557	152.683	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.17 Put	Bond Future	1236.8100	1.2368	2524.1300	2.5241	104.084	0.0000	0.0000
2025/08/15	R035	05/02/2026	10.17 Call	Bond Future	3508.3700	3.5084	4827.3400	4.8273	37.595	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.66 Call	Bond Future	5473.8900	5.4739	6728.9600	6.7290	22.928	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.66 Put	Bond Future	1157.9900	1.1580	2377.9200	2.3779	105.349	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.16 Call	Bond Future	3590.4700	3.5905	5151.9200	5.1519	43.489	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.16 Put	Bond Future	1947.1400	1.9471	3473.4500	3.4735	78.387	0.0000	0.0000
2025/08/15	R035	07/05/2026	9.66 Put	Bond Future	3187.9700	3.1880	4894.4700	4.8945	53.529	0.0000	0.0000
2025/08/15	R035	07/05/2026	9.66 Call	Bond Future	2053.1600	2.0532	3794.8000	3.7948	84.827	0.0000	0.0000
2025/08/15	R035	07/05/2026		Bond Future	9.8619	96.0167	9.8556	96.0518	0.064	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.86 Call	Bond Future	6292.5200	6.2925	7413.8200	7.4138	17.820	0.0000	0.0000
2025/08/15	R035	07/05/2026	10.86 Put	Bond Future	936.1300	0.9361	2022.2900	2.0223	116.027	0.0000	0.0000
2025/08/15	R035	06/08/2026		Bond Future	9.9677	97.7782	9.9611	97.8140	0.066	0.0000	0.0000
2025/08/15	R035	06/08/2026	11.06 Call	Bond Future	6835.6400	6.8356	8140.3200	8.1403	19.086	0.0000	0.0000
2025/08/15	R035	06/08/2026	11.06 Put	Bond Future	1138.1600	1.1382	2407.1300	2.4071	111.493	0.0000	0.0000
2025/08/15	R035	05/11/2026		Bond Future	10.0939	94.9695	10.0864	95.0092	0.074	0.0000	0.0000
2025/08/15	R035	05/11/2026	10.03 Call	Bond Future	3159.1500	3.1592	5207.9000	5.2079	64.851	0.0000	0.0000
2025/08/15	R035	05/11/2026	10.03 Put	Bond Future	3498.1500	3.4982	5507.1700	5.5072	57.431	0.0000	0.0000
2025/08/15	R038	06/11/2025		Bond Future	10.3051	105.1680	10.2783	105.3586	0.260	0.0000	0.0000
2025/08/15	R038	06/11/2025	11.24 Call	Bond Future	6567.6900	6.5677	7319.4900	7.3195	11.447	0.0000	0.0000
2025/08/15	R038	06/11/2025	11.24 Put	Bond Future	219.0800	0.2191	780.2900	0.7803	256.167	0.0000	0.0000
2025/08/15	R038	06/11/2025	12.33 Call	Bond Future	13073.0900	13.0731	13344.4300	13.3444	2.076	0.0000	0.0000
2025/08/15	R038	06/11/2025	12.33 Put	Bond Future	12.0500	0.0121	92.8000	0.0928	670.124	0.0000	0.0000
2025/08/15	R038	06/11/2025	10.98 Put	Bond Future	408.1800	0.4082	1182.2700	1.1823	189.644	0.0000	0.0000
2025/08/15	R038	06/11/2025	10.98 Call	Bond Future	5048.8800	5.0489	6013.5600	6.0136	19.107	0.0000	0.0000
2025/08/15	R038	05/02/2026		Bond Future	10.4081	107.1228	10.3808	107.3132	0.262	0.0000	0.0000
2025/08/15	R038	05/02/2026	11.44 Call	Bond Future	7485.4600	7.4855	8520.8400	8.5208	13.832	0.0000	0.0000
2025/08/15	R038	05/02/2026	11.44 Put	Bond Future	647.8900	0.6479	1492.8800	1.4929	130.422	0.0000	0.0000
2025/08/15	R038	07/05/2026		Bond Future	10.5203	103.5984	10.4914	103.7954	0.275	0.0000	0.0000
2025/08/15	R038	07/05/2026	11.40 Call	Bond Future	7025.8200	7.0258	8197.6100	8.1976	16.678	0.0000	0.0000
2025/08/15	R038	07/05/2026	11.40 Put	Bond Future	1276.6400	1.2766	2251.4000	2.2514	76.354	0.0000	0.0000
2025/08/15	R038	06/08/2026		Bond Future	10.6405	105.4979	10.6104	105.6985	0.283	0.0000	0.0000
2025/08/15	R038	06/08/2026	11.77 Call	Bond Future	8566.1600	8.5662	9619.7700	9.6198	12.300	0.0000	0.0000
2025/08/15	R038	06/08/2026	11.77 Put	Bond Future	1425.1600	1.4252	2278.1700	2.2782	59.854	0.0000	0.0000
2025/08/15	R038	05/11/2026		Bond Future	10.7761	101.8404	10.7442	102.0482	0.296	0.0000	0.0000
2025/08/15	R038	05/11/2026	10.72 Call	Bond Future	3932.7200	3.9327	5633.9600	5.6340	43.259	0.0000	0.0000
2025/08/15	R038	05/11/2026	10.72 Put	Bond Future	4298.2800	4.2983	5791.6400	5.7916	34.743	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
2025/08/15	R053	06/11/2025		Bond Future	10.8496	108.0653	10.8177	108.3600	0.294	0.0000
2025/08/15	R053	06/11/2025	11.76 Call	Bond Future	8155.8700	8.1559	9297.8800	9.2979	14.002	0.0000
2025/08/15	R053	06/11/2025	11.76 Put	Bond Future	304.8100	0.3048	1152.1800	1.1522	277.999	0.0000
2025/08/15	R053	05/02/2026		Bond Future	10.9462	110.0740	10.9137	110.3703	0.297	0.0000
2025/08/15	R053	05/02/2026	11.49 Call	Bond Future	6516.3100	6.5163	8453.4400	8.4534	29.727	0.0000
2025/08/15	R053	05/02/2026	11.49 Put	Bond Future	1776.0500	1.7761	3416.9600	3.4170	92.391	0.0000
2025/08/15	R053	07/05/2026		Bond Future	11.0494	106.2265	11.0153	106.5314	0.309	0.0000
2025/08/15	R053	07/05/2026	11.69 Call	Bond Future	7660.7400	7.6607	9667.0700	9.6671	26.190	0.0000
2025/08/15	R053	07/05/2026	11.69 Put	Bond Future	2209.4000	2.2094	3910.8000	3.9108	77.007	0.0000
2025/08/15	R053	06/08/2026		Bond Future	11.1585	108.1741	11.1231	108.4845	0.317	0.0000
2025/08/15	R053	06/08/2026	12.28 Call	Bond Future	11170.6400	11.1706	12712.2300	12.7122	13.800	0.0000
2025/08/15	R053	06/08/2026	12.28 Put	Bond Future	2107.8700	2.1079	3338.9700	3.3390	58.405	0.0000
2025/08/15	R053	05/11/2026		Bond Future	11.2785	104.1843	11.2414	104.5041	0.329	0.0000
2025/08/15	R053	05/11/2026	11.21 Call	Bond Future	5368.6100	5.3686	7950.6000	7.9506	48.094	0.0000
2025/08/15	R053	05/11/2026	11.21 Put	Bond Future	5960.0000	5.9600	8222.2100	8.2222	37.957	0.0000
2025/08/15	R186	06/11/2025		Bond Future	7.6531	107.0591	7.6482	107.0644	0.065	0.0000
2025/08/15	R186	06/11/2025	8.13 Call	Bond Future	521.5900	0.5216	694.1500	0.6942	33.083	0.0000
2025/08/15	R186	06/11/2025	8.13 Put	Bond Future	13.4300	0.0134	180.6700	0.1807	1,245.272	0.0000
2025/08/15	R186	05/02/2026		Bond Future	7.6932	103.7443	7.6911	103.7460	0.027	0.0000
2025/08/15	R186	05/02/2026	8.43 Call	Bond Future	615.5100	0.6155	866.8800	0.8669	40.839	0.0000
2025/08/15	R186	05/02/2026	8.43 Put	Bond Future	3.5800	0.0036	253.2300	0.2532	6,973.464	0.0000
2025/08/15	R186	07/05/2026		Bond Future	7.8244	105.6427	7.8162	105.6475	0.105	0.0000
2025/08/15	R186	07/05/2026	8.69 Call	Bond Future	512.6900	0.5127	750.1400	0.7501	46.315	0.0000
2025/08/15	R186	07/05/2026	8.69 Put	Bond Future	0.0000	0.0000	232.5800	0.2326	100.000	0.0000
2025/08/15	R186	06/08/2026		Bond Future	8.1042	102.2752	8.0904	102.2801	0.170	0.0000
2025/08/15	R186	06/08/2026	8.57 Call	Bond Future	239.3100	0.2393	422.5800	0.4226	76.583	0.0000
2025/08/15	R186	06/08/2026	8.57 Put	Bond Future	73.4100	0.0734	251.7700	0.2518	242.964	0.0000
2025/08/15	R186	05/11/2026		Bond Future	10.3324	104.0425	10.2571	104.0512	0.728	0.0000
2025/08/15	R186	05/11/2026	8.12 Call	Bond Future	64.4100	0.0644	82.1200	0.0821	27.496	0.0000
2025/08/15	R186	05/11/2026	8.12 Put	Bond Future	320.6300	0.3206	329.6500	0.3297	2.813	0.0000
2025/08/15	R202	06/11/2025		Bond Future	276.5477	276.5477	276.5426	276.5426	0.002	0.0000
2025/08/15	R202	06/11/2025	275.64 Call	Bond Future	907.6500	0.9077	902.6000	0.9026	0.556	0.0000
2025/08/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R202	05/02/2026		Bond Future	276.4181	276.4181	276.4032	276.4032	0.005	0.0000
2025/08/15	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R202	05/02/2026	277.82 Put	Bond Future	1401.9200	1.4019	1416.8300	1.4168	1.064	0.0000
2025/08/15	R202	07/05/2026		Bond Future	281.5426	281.5426	281.5356	281.5356	0.002	0.0000
2025/08/15	R202	07/05/2026	277.55 Call	Bond Future	3992.5600	3.9926	3985.5800	3.9856	0.175	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
2025/08/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/15	R202	06/08/2026		Bond Future	281.3459	281.3459	281.3379	281.3379	0.003	0.0000
2025/08/15	R202	06/08/2026	278.86 Call	Bond Future	2485.8700	2.4859	2477.9300	2.4779	0.319	0.0000
2025/08/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R202	05/11/2026		Bond Future	286.2816	286.2816	286.2832	286.2832	0.001	0.0000
2025/08/15	R202	05/11/2026	280.46 Call	Bond Future	5821.6100	5.8216	5823.1900	5.8232	0.027	0.0000
2025/08/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R209	06/11/2025		Bond Future	9.9666	76.9987	9.9504	77.0856	0.163	0.0000
2025/08/15	R209	06/11/2025	11.27 Call	Bond Future	6647.2000	6.6472	6978.8900	6.9789	4.990	0.0000
2025/08/15	R209	06/11/2025	11.27 Put	Bond Future	77.6900	0.0777	322.5100	0.3225	315.124	0.0000
2025/08/15	R209	05/02/2026		Bond Future	10.0547	78.4299	10.0384	78.5157	0.162	0.0000
2025/08/15	R209	05/02/2026	10.93 Call	Bond Future	5023.6400	5.0236	5892.6400	5.8926	17.298	0.0000
2025/08/15	R209	05/02/2026	10.93 Put	Bond Future	605.5800	0.6056	1388.8300	1.3888	129.339	0.0000
2025/08/15	R209	07/05/2026		Bond Future	10.1510	76.7139	10.1336	76.8035	0.171	0.0000
2025/08/15	R209	07/05/2026	11.07 Call	Bond Future	5500.3000	5.5003	6512.3000	6.5123	18.399	0.0000
2025/08/15	R209	07/05/2026	11.07 Put	Bond Future	956.2900	0.9563	1878.6800	1.8787	96.455	0.0000
2025/08/15	R209	06/08/2026		Bond Future	10.2549	78.1210	10.2369	78.2123	0.176	0.0000
2025/08/15	R209	06/08/2026	11.39 Call	Bond Future	6494.8100	6.4948	7542.8700	7.5429	16.137	0.0000
2025/08/15	R209	06/08/2026	11.39 Put	Bond Future	1040.3000	1.0403	1997.1200	1.9971	91.975	0.0000
2025/08/15	R209	05/11/2026		Bond Future	10.3735	76.3225	10.3541	76.4181	0.187	0.0000
2025/08/15	R209	05/11/2026	10.32 Call	Bond Future	3018.1400	3.0181	4757.5900	4.7576	57.633	0.0000
2025/08/15	R209	05/11/2026	10.32 Put	Bond Future	3282.6900	3.2827	4926.5700	4.9266	50.077	0.0000
2025/08/15	R210	06/11/2025		Bond Future	252.9674	252.9674	253.0208	253.0208	0.021	0.0000
2025/08/15	R210	06/11/2025	252.14 Call	Bond Future	827.4400	0.8274	880.8000	0.8808	6.449	0.0000
2025/08/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R210	05/02/2026		Bond Future	257.7302	257.7302	257.7756	257.7756	0.018	0.0000
2025/08/15	R210	05/02/2026	253.10 Call	Bond Future	4630.2100	4.6302	4675.6300	4.6756	0.981	0.0000
2025/08/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R210	07/05/2026		Bond Future	259.0277	259.0277	259.0812	259.0812	0.021	0.0000
2025/08/15	R210	07/05/2026	255.40 Call	Bond Future	3627.6800	3.6277	3681.1500	3.6812	1.474	0.0000
2025/08/15	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R210	06/08/2026		Bond Future	263.8421	263.8421	263.8964	263.8964	0.021	0.0000
2025/08/15	R210	06/08/2026	259.84 Call	Bond Future	4002.0900	4.0021	4056.3900	4.0564	1.357	0.0000
2025/08/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/15	R210	05/11/2026		Bond Future	264.9352	264.9352	264.9989	264.9989	0.024	0.0000
2025/08/15	R210	05/11/2026	253.33 Call	Bond Future	11605.1500	11.6052	11668.9400	11.6689	0.550	0.0000
2025/08/15	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/08/15	R213	06/11/2025		Bond Future	8.4884	95.1256	8.4776	95.1690	0.127	0.0000
2025/08/15	R213	06/11/2025	10.05 Call	Bond Future	6069.9500	6.0700	6248.0300	6.2480	2.934	0.0000
2025/08/15	R213	06/11/2025	10.05 Put	Bond Future	14.0100	0.0140	148.6200	0.1486	960.814	0.0000
2025/08/15	R213	05/02/2026		Bond Future	8.5504	96.8936	8.5398	96.9345	0.123	0.0000
2025/08/15	R213	05/02/2026	9.89 Call	Bond Future	5190.5400	5.1905	5749.6800	5.7497	10.772	0.0000
2025/08/15	R213	05/02/2026	9.89 Put	Bond Future	167.1200	0.1671	685.3400	0.6853	310.089	0.0000
2025/08/15	R213	07/05/2026		Bond Future	8.6184	95.1154	8.6064	95.1599	0.139	0.0000
2025/08/15	R213	07/05/2026	9.80 Call	Bond Future	4685.6200	4.6856	5530.9700	5.5310	18.041	0.0000
2025/08/15	R213	07/05/2026	9.80 Put	Bond Future	415.0000	0.4150	1215.8700	1.2159	192.981	0.0000
2025/08/15	R213	06/08/2026		Bond Future	8.6977	96.8608	8.6850	96.9061	0.147	0.0000
2025/08/15	R213	06/08/2026	9.69 Call	Bond Future	4119.3500	4.1194	5226.6800	5.2267	26.881	0.0000
2025/08/15	R213	06/08/2026	9.69 Put	Bond Future	674.6900	0.6747	1736.7300	1.7367	157.412	0.0000
2025/08/15	R213	05/11/2026		Bond Future	8.8094	94.9881	8.7948	95.0375	0.166	0.0000
2025/08/15	R213	05/11/2026	8.75 Call	Bond Future	1808.9000	1.8089	3370.9200	3.3709	86.352	0.0000
2025/08/15	R213	05/11/2026	8.75 Put	Bond Future	2010.1700	2.0102	3522.7600	3.5228	75.247	0.0000
2025/08/15	R214	06/11/2025		Bond Future	10.6280	70.3967	10.5911	70.6088	0.347	0.0000
2025/08/15	R214	06/11/2025	11.64 Call	Bond Future	5636.6400	5.6366	6277.0900	6.2771	11.362	0.0000
2025/08/15	R214	06/11/2025	11.64 Put	Bond Future	172.2500	0.1723	600.6600	0.6007	248.714	0.0000
2025/08/15	R214	05/02/2026		Bond Future	10.7245	71.7052	10.6868	71.9186	0.352	0.0000
2025/08/15	R214	05/02/2026	11.26 Call	Bond Future	3972.1800	3.9722	5265.5100	5.2655	32.560	0.0000
2025/08/15	R214	05/02/2026	11.26 Put	Bond Future	1042.1000	1.0421	2122.0000	2.1220	103.627	0.0000
2025/08/15	R214	07/05/2026		Bond Future	10.8228	69.7194	10.7835	69.9389	0.364	0.0000
2025/08/15	R214	07/05/2026	11.53 Call	Bond Future	5072.9200	5.0729	6426.1600	6.4262	26.676	0.0000
2025/08/15	R214	07/05/2026	11.53 Put	Bond Future	1296.9500	1.2970	2430.7600	2.4308	87.421	0.0000
2025/08/15	R214	06/08/2026		Bond Future	10.9286	70.9985	10.8879	71.2219	0.373	0.0000
2025/08/15	R214	06/08/2026	11.97 Call	Bond Future	6621.6900	6.6217	7926.3100	7.9263	19.702	0.0000
2025/08/15	R214	06/08/2026	11.97 Put	Bond Future	1248.9900	1.2490	2330.2100	2.3302	86.568	0.0000
2025/08/15	R214	05/11/2026		Bond Future	11.0478	68.9307	11.0052	69.1606	0.386	0.0000
2025/08/15	R214	05/11/2026	10.97 Call	Bond Future	3266.4200	3.2664	5183.7400	5.1837	58.698	0.0000
2025/08/15	R214	05/11/2026	10.97 Put	Bond Future	3686.7900	3.6868	5374.2800	5.3743	45.771	0.0000
2025/08/15	R248	06/11/2025		Bond Future	10.9330	83.6048	10.9012	83.8293	0.291	0.0000
2025/08/15	R248	06/11/2025	11.74 Call	Bond Future	5686.3600	5.6864	6673.4100	6.6734	17.358	0.0000
2025/08/15	R248	06/11/2025	11.74 Put	Bond Future	323.8400	0.3238	1086.3400	1.0863	235.456	0.0000
2025/08/15	R248	05/02/2026		Bond Future	11.0354	85.1587	11.0028	85.3845	0.295	0.0000
2025/08/15	R248	05/02/2026	11.46 Call	Bond Future	4378.9900	4.3790	6033.8600	6.0339	37.791	0.0000
2025/08/15	R248	05/02/2026	11.46 Put	Bond Future	1527.8000	1.5278	2956.8800	2.9569	93.538	0.0000
2025/08/15	R248	07/05/2026		Bond Future	11.1392	82.2774	11.1051	82.5098	0.306	0.0000
2025/08/15	R248	07/05/2026	11.72 Call	Bond Future	5576.5600	5.5766	7396.6100	7.3966	32.638	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
2025/08/15	R248	07/05/2026	11.72 Put	Bond Future	1779.4700	1.7795	3367.1000	3.3671	89.219	0.0000	0.0000
2025/08/15	R248	06/08/2026		Bond Future	11.2506	83.7866	11.2153	84.0232	0.314	0.0000	0.0000
2025/08/15	R248	06/08/2026	12.37 Call	Bond Future	8436.4700	8.4365	9954.2300	9.9542	17.990	0.0000	0.0000
2025/08/15	R248	06/08/2026	12.37 Put	Bond Future	1499.0800	1.4991	2780.2000	2.7802	85.460	0.0000	0.0000
2025/08/15	R248	05/11/2026		Bond Future	11.3746	80.7985	11.3376	81.0422	0.325	0.0000	0.0000
2025/08/15	R248	05/11/2026	11.31 Call	Bond Future	4103.3600	4.1034	6417.2200	6.4172	56.389	0.0000	0.0000
2025/08/15	R248	05/11/2026	11.31 Put	Bond Future	4529.6500	4.5297	6599.8300	6.5998	45.703	0.0000	0.0000
2025/08/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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