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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2025 TO 20/08/2025

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
2025/08/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/20	2029	06/11/2025	139.79 Call	Bond Future	1080.4800	1.0805	1121.5100	1.1215	3.797	0.0000
2025/08/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/20	2029	06/11/2025		Bond Future	140.8705	140.8705	140.9115	140.9115	0.029	0.0000
2025/08/20	2029	05/02/2026		Bond Future	143.5177	143.5177	143.5595	143.5595	0.029	0.0000
2025/08/20	2029	05/02/2026	140.11 Call	Bond Future	3407.7300	3.4077	3449.4600	3.4495	1.225	0.0000
2025/08/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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
2025/08/20	2029	07/05/2026		Bond Future	144.7224	144.7224	144.7572	144.7572	0.024	0.0000
2025/08/20	2029	07/05/2026	141.82 Call	Bond Future	2902.3900	2.9024	2937.1700	2.9372	1.198	0.0000
2025/08/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	2029	06/08/2026		Bond Future	147.4132	147.4132	147.4497	147.4497	0.025	0.0000
2025/08/20	2029	06/08/2026	144.10 Call	Bond Future	3313.2100	3.3132	3349.7200	3.3497	1.102	0.0000
2025/08/20	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	2029	05/11/2026		Bond Future	148.5227	148.5227	148.5520	148.5520	0.020	0.0000
2025/08/20	2029	05/11/2026	147.56 Call	Bond Future	962.6500	0.9627	992.0300	0.9920	3.052	0.0000
2025/08/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	2030	06/11/2025	8.72 Put	Bond Future	135.5600	0.1356	116.9300	0.1169	13.743	0.0000
2025/08/20	2030	06/11/2025	8.72 Call	Bond Future	2006.6500	2.0067	2105.4600	2.1055	4.924	0.0000
2025/08/20	2030	06/11/2025	9.22 Put	Bond Future	11.4900	0.0115	9.1100	0.0091	20.714	0.0000
2025/08/20	2030	06/11/2025	9.22 Call	Bond Future	3573.1000	3.5731	3688.1600	3.6882	3.220	0.0000
2025/08/20	2030	06/11/2025	10.08 Call	Bond Future	6385.9800	6.3860	6503.4100	6.5034	1.839	0.0000
2025/08/20	2030	06/11/2025	10.08 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/08/20	2030	06/11/2025		Bond Future	8.1788	101.5918	8.1453	101.7092	0.410	0.0000
2025/08/20	2030	06/11/2025	9.54 Call	Bond Future	4626.2400	4.6262	4743.2800	4.7433	2.530	0.0000
2025/08/20	2030	06/11/2025	9.54 Put	Bond Future	1.5600	0.0016	1.1600	0.0012	25.641	0.0000
2025/08/20	2030	05/02/2026		Bond Future	8.2247	99.4682	8.1887	99.5878	0.438	0.0000
2025/08/20	2030	05/02/2026	9.49 Call	Bond Future	4137.8200	4.1378	4251.4300	4.2514	2.746	0.0000
2025/08/20	2030	05/02/2026	9.49 Put	Bond Future	48.4500	0.0485	42.5100	0.0425	12.260	0.0000
2025/08/20	2030	07/05/2026		Bond Future	8.2925	101.2917	8.2535	101.4140	0.471	0.0000
2025/08/20	2030	07/05/2026	9.39 Call	Bond Future	3548.7100	3.5487	3655.3500	3.6554	3.005	0.0000
2025/08/20	2030	07/05/2026	9.39 Put	Bond Future	184.5600	0.1846	168.8800	0.1689	8.496	0.0000
2025/08/20	2030	06/08/2026		Bond Future	8.3771	99.1412	8.3344	99.2665	0.509	0.0000
2025/08/20	2030	06/08/2026	9.22 Call	Bond Future	2876.8600	2.8769	2973.3500	2.9734	3.354	0.0000
2025/08/20	2030	06/08/2026	9.22 Put	Bond Future	439.3700	0.4394	410.5500	0.4106	6.559	0.0000
2025/08/20	2030	05/11/2026		Bond Future	8.4831	100.8591	8.4364	100.9876	0.551	0.0000
2025/08/20	2030	05/11/2026	8.39 Call	Bond Future	1408.1800	1.4082	1469.1300	1.4691	4.328	0.0000
2025/08/20	2030	05/11/2026	8.39 Put	Bond Future	1664.5300	1.6645	1596.9700	1.5970	4.059	0.0000
2025/08/20	2031	06/11/2025		Bond Future	110.3975	110.3975	110.3940	110.3940	0.003	0.0000
2025/08/20	2031	06/11/2025	109.69 Call	Bond Future	742.4000	0.7424	738.5400	0.7385	0.520	0.0000
2025/08/20	2031	06/11/2025	109.69 Put	Bond Future	34.9300	0.0349	34.5900	0.0346	0.973	0.0000
2025/08/20	2031	05/02/2026		Bond Future	110.0869	110.0869	110.0688	110.0688	0.016	0.0000
2025/08/20	2031	05/02/2026	111.76 Call	Bond Future	10.5900	0.0106	9.8700	0.0099	6.799	0.0000
2025/08/20	2031	05/02/2026	111.76 Put	Bond Future	1683.7200	1.6837	1701.0700	1.7011	1.030	0.0000
2025/08/20	2031	07/05/2026		Bond Future	112.1312	112.1312	112.1135	112.1135	0.016	0.0000
2025/08/20	2031	07/05/2026	113.84 Call	Bond Future	7.0300	0.0070	6.5700	0.0066	6.543	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	
2025/08/20	2031	07/05/2026	113.84 Put	Bond Future	1715.8800	1.7159	1733.1200	1.7331	1.005	0.0000	0.0000
2025/08/20	2031	06/08/2026		Bond Future	111.7883	111.7883	111.7559	111.7559	0.029	0.0000	0.0000
2025/08/20	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2031	06/08/2026	113.81 Put	Bond Future	2021.6700	2.0217	2054.0600	2.0541	1.602	0.0000	0.0000
2025/08/20	2031	05/11/2026		Bond Future	113.7528	113.7528	113.7209	113.7209	0.028	0.0000	0.0000
2025/08/20	2031	05/11/2026	111.49 Call	Bond Future	2262.7500	2.2628	2230.9400	2.2309	1.406	0.0000	0.0000
2025/08/20	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2032	06/11/2025	9.40 Put	Bond Future	270.2200	0.2702	238.0100	0.2380	11.920	0.0000	0.0000
2025/08/20	2032	06/11/2025	9.40 Call	Bond Future	2625.5000	2.6255	2752.8600	2.7529	4.851	0.0000	0.0000
2025/08/20	2032	06/11/2025	9.90 Put	Bond Future	38.9600	0.0390	32.3100	0.0323	17.069	0.0000	0.0000
2025/08/20	2032	06/11/2025	9.90 Call	Bond Future	4640.0300	4.6400	4792.9500	4.7930	3.296	0.0000	0.0000
2025/08/20	2032	06/11/2025	10.89 Call	Bond Future	8853.6700	8.8537	9013.1900	9.0132	1.802	0.0000	0.0000
2025/08/20	2032	06/11/2025	10.89 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000	0.0000
2025/08/20	2032	06/11/2025		Bond Future	8.8914	97.8620	8.8575	98.0216	0.381	0.0000	0.0000
2025/08/20	2032	06/11/2025	10.42 Call	Bond Future	6869.1300	6.8691	7028.0100	7.0280	2.313	0.0000	0.0000
2025/08/20	2032	06/11/2025	10.42 Put	Bond Future	3.0100	0.0030	2.3200	0.0023	22.924	0.0000	0.0000
2025/08/20	2032	05/02/2026		Bond Future	8.9651	99.6775	8.9295	99.8399	0.398	0.0000	0.0000
2025/08/20	2032	05/02/2026	10.16 Call	Bond Future	5382.4800	5.3825	5531.3200	5.5313	2.765	0.0000	0.0000
2025/08/20	2032	05/02/2026	10.16 Put	Bond Future	135.4400	0.1354	121.8500	0.1219	10.034	0.0000	0.0000
2025/08/20	2032	07/05/2026		Bond Future	9.0492	97.3451	9.0114	97.5112	0.418	0.0000	0.0000
2025/08/20	2032	07/05/2026	10.14 Call	Bond Future	5010.0000	5.0100	5149.9500	5.1500	2.793	0.0000	0.0000
2025/08/20	2032	07/05/2026	10.14 Put	Bond Future	368.3700	0.3684	342.3000	0.3423	7.077	0.0000	0.0000
2025/08/20	2032	06/08/2026		Bond Future	9.1445	99.1311	9.1044	99.3008	0.439	0.0000	0.0000
2025/08/20	2032	06/08/2026	10.12 Call	Bond Future	4660.6600	4.6607	4793.2900	4.7933	2.846	0.0000	0.0000
2025/08/20	2032	06/08/2026	10.12 Put	Bond Future	647.0000	0.6470	609.8600	0.6099	5.740	0.0000	0.0000
2025/08/20	2032	05/11/2026		Bond Future	9.2628	96.6920	9.2201	96.8658	0.462	0.0000	0.0000
2025/08/20	2032	05/11/2026	9.16 Call	Bond Future	2149.7200	2.1497	2232.1700	2.2322	3.835	0.0000	0.0000
2025/08/20	2032	05/11/2026	9.16 Put	Bond Future	2568.2900	2.5683	2476.9800	2.4770	3.555	0.0000	0.0000
2025/08/20	2033	06/11/2025		Bond Future	132.8822	132.8822	132.8807	132.8807	0.001	0.0000	0.0000
2025/08/20	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2033	06/11/2025	133.14 Put	Bond Future	257.8400	0.2578	259.2700	0.2593	0.555	0.0000	0.0000
2025/08/20	2033	05/02/2026		Bond Future	135.3793	135.3793	135.3778	135.3778	0.001	0.0000	0.0000
2025/08/20	2033	05/02/2026	132.88 Call	Bond Future	2499.3100	2.4993	2497.7600	2.4978	0.062	0.0000	0.0000
2025/08/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2033	07/05/2026		Bond Future	136.3312	136.3312	136.3212	136.3212	0.007	0.0000	0.0000
2025/08/20	2033	07/05/2026	135.16 Call	Bond Future	1171.2000	1.1712	1161.2400	1.1612	0.850	0.0000	0.0000
2025/08/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2033	06/08/2026		Bond Future	138.8661	138.8661	138.8570	138.8570	0.007	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	
2025/08/20	2033	06/08/2026	134.25 Call	Bond Future	4616.1200	4.6161	4607.0200	4.6070	0.197	0.0000	0.0000
2025/08/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2033	05/11/2026		Bond Future	139.7217	139.7217	139.7037	139.7037	0.013	0.0000	0.0000
2025/08/20	2033	05/11/2026	137.26 Call	Bond Future	2461.7000	2.4617	2443.7000	2.4437	0.731	0.0000	0.0000
2025/08/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2037	06/11/2025	10.50 Put	Bond Future	843.7500	0.8438	739.0200	0.7390	12.412	0.0000	0.0000
2025/08/20	2037	06/11/2025	10.50 Call	Bond Future	2359.8300	2.3598	2556.8800	2.5569	8.350	0.0000	0.0000
2025/08/20	2037	06/11/2025	11.00 Put	Bond Future	200.3800	0.2004	165.5800	0.1656	17.367	0.0000	0.0000
2025/08/20	2037	06/11/2025	11.00 Call	Bond Future	4603.9400	4.6039	4870.9200	4.8709	5.799	0.0000	0.0000
2025/08/20	2037	06/11/2025	12.16 Call	Bond Future	10611.3500	10.6114	10912.4200	10.9124	2.837	0.0000	0.0000
2025/08/20	2037	06/11/2025	12.16 Put	Bond Future	2.5600	0.0026	1.8500	0.0019	27.734	0.0000	0.0000
2025/08/20	2037	06/11/2025		Bond Future	10.2465	90.8626	10.1968	91.1644	0.485	0.0000	0.0000
2025/08/20	2037	06/11/2025	11.63 Call	Bond Future	7877.4400	7.8774	8174.1800	8.1742	3.767	0.0000	0.0000
2025/08/20	2037	06/11/2025	11.63 Put	Bond Future	21.5500	0.0216	16.5100	0.0165	23.387	0.0000	0.0000
2025/08/20	2037	05/02/2026		Bond Future	10.3453	88.2895	10.2937	88.5968	0.500	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.20 Call	Bond Future	5422.0000	5.4220	5673.2600	5.6733	4.634	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.20 Put	Bond Future	546.1900	0.5462	490.1600	0.4902	10.258	0.0000	0.0000
2025/08/20	2037	05/02/2026	12.27 Call	Bond Future	10530.8500	10.5309	10829.2900	10.8293	2.834	0.0000	0.0000
2025/08/20	2037	05/02/2026	12.27 Put	Bond Future	62.6000	0.0626	53.7500	0.0538	14.137	0.0000	0.0000
2025/08/20	2037	05/02/2026	10.90 Put	Bond Future	939.0800	0.9391	854.2900	0.8543	9.029	0.0000	0.0000
2025/08/20	2037	05/02/2026	10.90 Call	Bond Future	4146.7400	4.1467	4369.2400	4.3692	5.366	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.86 Call	Bond Future	8540.4100	8.5404	8828.5400	8.8285	3.374	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.86 Put	Bond Future	151.2600	0.1513	132.1000	0.1321	12.667	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.36 Call	Bond Future	6152.0800	6.1521	6415.3400	6.4153	4.279	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.36 Put	Bond Future	405.0900	0.4051	361.0600	0.3611	10.869	0.0000	0.0000
2025/08/20	2037	05/02/2026	10.65 Put	Bond Future	1418.9200	1.4189	1305.0500	1.3051	8.025	0.0000	0.0000
2025/08/20	2037	05/02/2026	10.65 Call	Bond Future	3201.0200	3.2010	3394.4400	3.3944	6.042	0.0000	0.0000
2025/08/20	2037	05/02/2026	12.73 Call	Bond Future	12729.7000	12.7297	13034.0100	13.0340	2.391	0.0000	0.0000
2025/08/20	2037	05/02/2026	12.73 Put	Bond Future	18.3200	0.0183	15.3400	0.0153	16.266	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.40 Put	Bond Future	375.7500	0.3758	334.3600	0.3344	11.015	0.0000	0.0000
2025/08/20	2037	05/02/2026	11.40 Call	Bond Future	6338.5600	6.3386	6604.4600	6.6045	4.195	0.0000	0.0000
2025/08/20	2037	07/05/2026	12.40 Call	Bond Future	10576.5700	10.5766	10868.9900	10.8690	2.765	0.0000	0.0000
2025/08/20	2037	07/05/2026	12.40 Put	Bond Future	216.4900	0.2165	195.3900	0.1954	9.746	0.0000	0.0000
2025/08/20	2037	07/05/2026	10.95 Put	Bond Future	1569.9000	1.5699	1464.8800	1.4649	6.690	0.0000	0.0000
2025/08/20	2037	07/05/2026	10.95 Call	Bond Future	4373.7000	4.3737	4582.2000	4.5822	4.767	0.0000	0.0000
2025/08/20	2037	07/05/2026		Bond Future	10.4565	89.9077	10.4027	90.2212	0.515	0.0000	0.0000
2025/08/20	2037	07/05/2026	11.32 Call	Bond Future	5797.3300	5.7973	6037.3000	6.0373	4.139	0.0000	0.0000
2025/08/20	2037	07/05/2026	11.32 Put	Bond Future	971.4900	0.9715	897.9400	0.8979	7.571	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
2025/08/20	2037	06/08/2026	11.30 Call	Bond Future	5600.2400	5.6002	5823.4900	5.8235	3.986	0.0000	0.0000
2025/08/20	2037	06/08/2026	11.30 Put	Bond Future	1635.2500	1.6353	1538.6600	1.5387	5.907	0.0000	0.0000
2025/08/20	2037	06/08/2026	10.70 Call	Bond Future	3622.3700	3.6224	3796.7000	3.7967	4.813	0.0000	0.0000
2025/08/20	2037	06/08/2026	10.70 Put	Bond Future	2940.0800	2.9401	2794.5700	2.7946	4.949	0.0000	0.0000
2025/08/20	2037	06/08/2026	10.02 Put	Bond Future	5334.2000	5.3342	5131.0600	5.1311	3.808	0.0000	0.0000
2025/08/20	2037	06/08/2026	10.02 Call	Bond Future	2078.9000	2.0789	2195.6000	2.1956	5.614	0.0000	0.0000
2025/08/20	2037	06/08/2026		Bond Future	10.5792	87.2974	10.5230	87.6173	0.531	0.0000	0.0000
2025/08/20	2037	06/08/2026	11.71 Call	Bond Future	7190.2500	7.1903	7440.1800	7.4402	3.476	0.0000	0.0000
2025/08/20	2037	06/08/2026	11.71 Put	Bond Future	1079.7500	1.0798	1009.8400	1.0098	6.475	0.0000	0.0000
2025/08/20	2037	05/11/2026		Bond Future	10.7077	88.8088	10.6491	89.1352	0.548	0.0000	0.0000
2025/08/20	2037	05/11/2026	10.62 Call	Bond Future	3495.6000	3.4956	3656.8900	3.6569	4.614	0.0000	0.0000
2025/08/20	2037	05/11/2026	10.62 Put	Bond Future	3984.4200	3.9844	3819.3400	3.8193	4.143	0.0000	0.0000
2025/08/20	2038	06/11/2025		Bond Future	142.2658	142.2658	142.5602	142.5602	0.207	0.0000	0.0000
2025/08/20	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2038	06/11/2025	143.88 Put	Bond Future	1614.2000	1.6142	1319.7800	1.3198	18.239	0.0000	0.0000
2025/08/20	2038	05/02/2026		Bond Future	142.7739	142.7739	143.0606	143.0606	0.201	0.0000	0.0000
2025/08/20	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2038	05/02/2026	143.20 Put	Bond Future	426.1500	0.4262	139.4400	0.1394	67.279	0.0000	0.0000
2025/08/20	2038	07/05/2026		Bond Future	145.4254	145.4254	145.7184	145.7184	0.201	0.0000	0.0000
2025/08/20	2038	07/05/2026	144.53 Call	Bond Future	895.3900	0.8954	1188.3800	1.1884	32.722	0.0000	0.0000
2025/08/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2038	06/08/2026		Bond Future	145.9255	145.9255	146.2113	146.2113	0.196	0.0000	0.0000
2025/08/20	2038	06/08/2026	144.72 Call	Bond Future	1205.4800	1.2055	1491.2800	1.4913	23.708	0.0000	0.0000
2025/08/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2038	05/11/2026		Bond Future	148.4915	148.4915	148.7838	148.7838	0.197	0.0000	0.0000
2025/08/20	2038	05/11/2026	146.31 Call	Bond Future	2181.5200	2.1815	2473.8000	2.4738	13.398	0.0000	0.0000
2025/08/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2040	06/11/2025		Bond Future	10.7124	90.1293	10.6471	90.5593	0.610	0.0000	0.0000
2025/08/20	2040	06/11/2025	11.84 Call	Bond Future	7018.8700	7.0189	7432.6600	7.4327	5.895	0.0000	0.0000
2025/08/20	2040	06/11/2025	11.84 Put	Bond Future	63.0800	0.0631	46.8700	0.0469	25.698	0.0000	0.0000
2025/08/20	2040	05/02/2026		Bond Future	10.8182	87.2921	10.7504	87.7300	0.626	0.0000	0.0000
2025/08/20	2040	05/02/2026	11.49 Call	Bond Future	5019.8200	5.0198	5356.1100	5.3561	6.699	0.0000	0.0000
2025/08/20	2040	05/02/2026	11.49 Put	Bond Future	848.0900	0.8481	746.5100	0.7465	11.978	0.0000	0.0000
2025/08/20	2040	05/02/2026	10.35 Put	Bond Future	4417.3200	4.4173	4122.2500	4.1223	6.680	0.0000	0.0000
2025/08/20	2040	05/02/2026	10.35 Call	Bond Future	1325.5900	1.3256	1468.3900	1.4684	10.773	0.0000	0.0000
2025/08/20	2040	05/02/2026	10.75 Call	Bond Future	2251.5700	2.2516	2463.1500	2.4632	9.397	0.0000	0.0000
2025/08/20	2040	05/02/2026	10.75 Put	Bond Future	2691.9700	2.6920	2465.6800	2.4657	8.406	0.0000	0.0000
2025/08/20	2040	05/02/2026	11.15 Call	Bond Future	3591.9700	3.5920	3875.6400	3.8756	7.897	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
2025/08/20	2040	05/02/2026	11.15 Put	Bond Future	1493.6800	1.4937	1339.4800	1.3395	10.323	0.0000
2025/08/20	2040	05/02/2026	13.23 Call	Bond Future	13706.9600	13.7070	14140.5500	14.1406	3.163	0.0000
2025/08/20	2040	05/02/2026	13.23 Put	Bond Future	21.5400	0.0215	17.2600	0.0173	19.870	0.0000
2025/08/20	2040	05/02/2026	11.82 Put	Bond Future	464.1900	0.4642	401.2200	0.4012	13.566	0.0000
2025/08/20	2040	05/02/2026	11.82 Call	Bond Future	6577.4000	6.5774	6952.3000	6.9523	5.700	0.0000
2025/08/20	2040	07/05/2026	12.22 Call	Bond Future	8205.5500	8.2056	8586.1800	8.5862	4.639	0.0000
2025/08/20	2040	07/05/2026	12.22 Put	Bond Future	617.2200	0.6172	551.4600	0.5515	10.654	0.0000
2025/08/20	2040	07/05/2026	11.72 Call	Bond Future	5953.0800	5.9531	6287.8100	6.2878	5.623	0.0000
2025/08/20	2040	07/05/2026	11.72 Put	Bond Future	1195.7800	1.1958	1084.1200	1.0841	9.338	0.0000
2025/08/20	2040	07/05/2026	10.70 Put	Bond Future	3986.6500	3.9867	3736.7900	3.7368	6.267	0.0000
2025/08/20	2040	07/05/2026	10.70 Call	Bond Future	2483.1500	2.4832	2679.6800	2.6797	7.915	0.0000
2025/08/20	2040	07/05/2026	12.53 Call	Bond Future	9677.6600	9.6777	10077.8200	10.0778	4.135	0.0000
2025/08/20	2040	07/05/2026	12.53 Put	Bond Future	407.0100	0.4070	360.7800	0.3608	11.358	0.0000
2025/08/20	2040	07/05/2026	12.03 Call	Bond Future	7321.1600	7.3212	7686.8000	7.6868	4.994	0.0000
2025/08/20	2040	07/05/2026	12.03 Put	Bond Future	791.1700	0.7912	710.4200	0.7104	10.206	0.0000
2025/08/20	2040	07/05/2026	11.12 Put	Bond Future	2515.5600	2.5156	2326.0200	2.3260	7.535	0.0000
2025/08/20	2040	07/05/2026	11.12 Call	Bond Future	3672.5500	3.6726	3929.4000	3.9294	6.994	0.0000
2025/08/20	2040	07/05/2026		Bond Future	10.9350	88.8920	10.8646	89.3384	0.644	0.0000
2025/08/20	2040	07/05/2026	11.67 Call	Bond Future	5741.2900	5.7413	6070.4000	6.0704	5.732	0.0000
2025/08/20	2040	07/05/2026	11.67 Put	Bond Future	1275.3700	1.2754	1158.0900	1.1581	9.196	0.0000
2025/08/20	2040	06/08/2026		Bond Future	11.0630	86.0123	10.9897	86.4676	0.663	0.0000
2025/08/20	2040	06/08/2026	12.19 Call	Bond Future	7786.9000	7.7869	8143.6000	8.1436	4.581	0.0000
2025/08/20	2040	06/08/2026	12.19 Put	Bond Future	1208.4800	1.2085	1109.8700	1.1099	8.160	0.0000
2025/08/20	2040	05/11/2026		Bond Future	11.1950	87.5009	11.1188	87.9650	0.681	0.0000
2025/08/20	2040	05/11/2026	11.06 Call	Bond Future	3736.0900	3.7361	3963.8400	3.9638	6.096	0.0000
2025/08/20	2040	05/11/2026	11.06 Put	Bond Future	4560.7900	4.5608	4324.4200	4.3244	5.183	0.0000
2025/08/20	2044	06/11/2025	12.25 Call	Bond Future	8050.7600	8.0508	8344.7200	8.3447	3.651	0.0000
2025/08/20	2044	06/11/2025	12.25 Put	Bond Future	38.5500	0.0386	30.7000	0.0307	20.363	0.0000
2025/08/20	2044	06/11/2025	12.00 Call	Bond Future	6648.0800	6.6481	6933.3600	6.9334	4.291	0.0000
2025/08/20	2044	06/11/2025	12.00 Put	Bond Future	90.2700	0.0903	73.7400	0.0737	18.312	0.0000
2025/08/20	2044	06/11/2025	11.75 Call	Bond Future	5266.6200	5.2666	5534.9900	5.5350	5.096	0.0000
2025/08/20	2044	06/11/2025	11.75 Put	Bond Future	209.4600	0.2095	176.0200	0.1760	15.965	0.0000
2025/08/20	2044	06/11/2025	11.25 Put	Bond Future	874.5800	0.8746	774.4400	0.7744	11.450	0.0000
2025/08/20	2044	06/11/2025	11.25 Call	Bond Future	2784.4300	2.7844	2986.1000	2.9861	7.243	0.0000
2025/08/20	2044	06/11/2025	12.20 Call	Bond Future	7770.8300	7.7708	8063.4800	8.0635	3.766	0.0000
2025/08/20	2044	06/11/2025	12.20 Put	Bond Future	45.8800	0.0459	36.7200	0.0367	19.965	0.0000
2025/08/20	2044	06/11/2025		Bond Future	10.9614	85.1321	10.9168	85.4339	0.407	0.0000
2025/08/20	2044	06/11/2025	11.88 Call	Bond Future	5980.1200	5.9801	6258.4400	6.2584	4.654	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
2025/08/20	2044	06/11/2025	11.88 Put	Bond Future	136.7400	0.1367	113.2500	0.1133	17.179	0.0000	0.0000
2025/08/20	2044	05/02/2026		Bond Future	11.0659	82.3275	11.0197	82.6348	0.418	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.56 Call	Bond Future	4358.0100	4.3580	4572.7400	4.5727	4.927	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.56 Put	Bond Future	1183.2000	1.1832	1090.6300	1.0906	7.824	0.0000	0.0000
2025/08/20	2044	05/02/2026	10.90 Put	Bond Future	3163.6100	3.1636	2989.0200	2.9890	5.519	0.0000	0.0000
2025/08/20	2044	05/02/2026	10.90 Call	Bond Future	2051.9100	2.0519	2184.6200	2.1846	6.468	0.0000	0.0000
2025/08/20	2044	05/02/2026	10.07 Put	Bond Future	7684.7400	7.6847	7428.0800	7.4281	3.340	0.0000	0.0000
2025/08/20	2044	05/02/2026	10.07 Call	Bond Future	642.0000	0.6420	692.6400	0.6926	7.888	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.25 Call	Bond Future	3138.5700	3.1386	3316.1200	3.3161	5.657	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.25 Put	Bond Future	1932.5000	1.9325	1802.7500	1.8028	6.714	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.50 Call	Bond Future	4103.4900	4.1035	4311.5000	4.3115	5.069	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.50 Put	Bond Future	1303.7500	1.3038	1204.4600	1.2045	7.616	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.45 Call	Bond Future	3900.2900	3.9003	4102.4400	4.1024	5.183	0.0000	0.0000
2025/08/20	2044	05/02/2026	11.45 Put	Bond Future	1415.2700	1.4153	1310.1200	1.3101	7.430	0.0000	0.0000
2025/08/20	2044	07/05/2026		Bond Future	11.1803	83.8363	11.1324	84.1498	0.429	0.0000	0.0000
2025/08/20	2044	07/05/2026	11.80 Call	Bond Future	5408.8500	5.4089	5627.9700	5.6280	4.051	0.0000	0.0000
2025/08/20	2044	07/05/2026	11.80 Put	Bond Future	1524.2700	1.5243	1429.9200	1.4299	6.190	0.0000	0.0000
2025/08/20	2044	06/08/2026		Bond Future	11.3048	80.9891	11.2549	81.3090	0.441	0.0000	0.0000
2025/08/20	2044	06/08/2026	12.42 Call	Bond Future	7927.8100	7.9278	8175.7900	8.1758	3.128	0.0000	0.0000
2025/08/20	2044	06/08/2026	12.42 Put	Bond Future	1268.3000	1.2683	1196.4000	1.1964	5.669	0.0000	0.0000
2025/08/20	2044	05/11/2026		Bond Future	11.4323	82.3905	11.3805	82.7168	0.453	0.0000	0.0000
2025/08/20	2044	05/11/2026	11.34 Call	Bond Future	3979.4000	3.9794	4141.0500	4.1411	4.062	0.0000	0.0000
2025/08/20	2044	05/11/2026	11.34 Put	Bond Future	4561.9200	4.5619	4397.2800	4.3973	3.609	0.0000	0.0000
2025/08/20	2046	06/11/2025		Bond Future	120.7805	120.7805	121.3153	121.3153	0.443	0.0000	0.0000
2025/08/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2046	06/11/2025	125.41 Put	Bond Future	4629.5300	4.6295	4094.6600	4.0947	11.553	0.0000	0.0000
2025/08/20	2046	05/02/2026		Bond Future	123.0503	123.0503	123.5950	123.5950	0.443	0.0000	0.0000
2025/08/20	2046	05/02/2026	121.65 Call	Bond Future	1400.2500	1.4003	1945.0300	1.9450	38.906	0.0000	0.0000
2025/08/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2046	07/05/2026		Bond Future	123.0396	123.0396	123.5820	123.5820	0.441	0.0000	0.0000
2025/08/20	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2046	07/05/2026	124.95 Put	Bond Future	1910.4000	1.9104	1368.0400	1.3680	28.390	0.0000	0.0000
2025/08/20	2046	06/08/2026		Bond Future	125.3266	125.3266	125.8799	125.8799	0.441	0.0000	0.0000
2025/08/20	2046	06/08/2026	122.38 Call	Bond Future	2946.6100	2.9466	3499.8600	3.4999	18.776	0.0000	0.0000
2025/08/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2046	05/11/2026		Bond Future	125.1977	125.1977	125.7475	125.7475	0.439	0.0000	0.0000
2025/08/20	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	267.4800	0.2675	100.000	0.0000	0.0000
2025/08/20	2046	05/11/2026	125.48 Put	Bond Future	282.2700	0.2823	0.0000	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
2025/08/20	2050	06/11/2025		Bond Future	122.2953	122.2953	122.2958	0.000	0.0000	0.0000
2025/08/20	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2050	06/11/2025	124.42 Put	Bond Future	2124.7100	2.1247	2124.2100	2.1242	0.0000	0.0000
2025/08/20	2050	05/02/2026		Bond Future	122.1808	122.1808	122.1661	0.012	0.0000	0.0000
2025/08/20	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2050	05/02/2026	122.82 Put	Bond Future	639.2100	0.6392	653.9000	0.6539	2.298	0.0000
2025/08/20	2050	07/05/2026		Bond Future	124.4499	124.4499	124.4357	0.011	0.0000	0.0000
2025/08/20	2050	07/05/2026	124.07 Call	Bond Future	379.9000	0.3799	365.7100	0.3657	3.735	0.0000
2025/08/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2050	06/08/2026		Bond Future	124.3079	124.3079	124.2797	0.023	0.0000	0.0000
2025/08/20	2050	06/08/2026	123.27 Call	Bond Future	1037.9200	1.0379	1009.6600	1.0097	2.723	0.0000
2025/08/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	2050	05/11/2026		Bond Future	126.4933	126.4933	126.4657	0.022	0.0000	0.0000
2025/08/20	2050	05/11/2026	123.84 Call	Bond Future	2653.2800	2.6533	2625.7100	2.6257	1.039	0.0000
2025/08/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/08/20	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	0.000	0.0000	0.0000
2025/08/20	AL37	06/11/2025		Index Future	1194.3160	1194.3160	1195.9380	0.136	0.0000	0.0000
2025/08/20	AL37	05/02/2026		Index Future	1216.4700	1216.4700	1218.1220	0.136	0.0000	0.0000
2025/08/20	AL37	07/05/2026		Index Future	1238.7910	1238.7910	1240.4750	0.136	0.0000	0.0000
2025/08/20	AL37	06/08/2026		Index Future	1261.3140	1261.3140	1263.0320	0.136	0.0000	0.0000
2025/08/20	AL37	05/11/2026		Index Future	1283.5130	1283.5130	1285.2650	0.137	0.0000	0.0000
2025/08/20	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	0.000	0.0000	0.0000
2025/08/20	AL7T	06/11/2025		Index Future	1451.0650	1451.0650	1455.3730	0.297	0.0000	0.0000
2025/08/20	AL7T	05/02/2026		Index Future	1477.9830	1477.9830	1482.3700	0.297	0.0000	0.0000
2025/08/20	AL7T	07/05/2026		Index Future	1505.1010	1505.1010	1509.5720	0.297	0.0000	0.0000
2025/08/20	AL7T	06/08/2026		Index Future	1532.4660	1532.4660	1537.0220	0.297	0.0000	0.0000
2025/08/20	AL7T	05/11/2026		Index Future	1559.4370	1559.4370	1564.0780	0.298	0.0000	0.0000
2025/08/20	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/20	ALBI	06/11/2025		Index Future	1229.9580	1229.9580	1233.1180	0.257	0.0000	0.0000
2025/08/20	ALBI	05/02/2026		Index Future	1252.7740	1252.7740	1255.9920	0.257	0.0000	0.0000
2025/08/20	ALBI	07/05/2026		Index Future	1275.7610	1275.7610	1279.0400	0.257	0.0000	0.0000
2025/08/20	ALBI	06/08/2026		Index Future	1298.9560	1298.9560	1302.2980	0.257	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	
2025/08/20	ALBI	05/11/2026		Index Future	1321.8170	1321.8170	1325.2220	1325.2220	0.258	0.0000	0.0000
2025/08/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/20	ES33	06/11/2025		Bond Future	10.3598	86.0575	10.3037	86.3247	0.541	0.0000	0.0000
2025/08/20	ES33	06/11/2025	12.01 Call	Bond Future	7407.2600	7.4073	7674.4900	7.6745	3.608	0.0000	0.0000
2025/08/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES33	05/02/2026		Bond Future	10.4880	87.6747	10.4293	87.9469	0.560	0.0000	0.0000
2025/08/20	ES33	05/02/2026	11.49 Call	Bond Future	4479.2100	4.4792	4751.4400	4.7514	6.078	0.0000	0.0000
2025/08/20	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES33	07/05/2026		Bond Future	10.6238	85.5080	10.5622	85.7858	0.580	0.0000	0.0000
2025/08/20	ES33	07/05/2026	11.69 Call	Bond Future	4627.4400	4.6274	4905.2400	4.9052	6.003	0.0000	0.0000
2025/08/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES33	06/08/2026		Bond Future	10.7728	87.0962	10.7080	87.3799	0.602	0.0000	0.0000
2025/08/20	ES33	06/08/2026	12.02 Call	Bond Future	5227.5500	5.2276	5511.2100	5.5112	5.426	0.0000	0.0000
2025/08/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES33	05/11/2026		Bond Future	10.9467	84.8330	10.8784	85.1226	0.624	0.0000	0.0000
2025/08/20	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES33	05/11/2026	10.83 Put	Bond Future	495.3700	0.4954	205.7800	0.2058	58.459	0.0000	0.0000
2025/08/20	ES42	06/11/2025		Bond Future	11.2486	79.9889	11.1776	80.4336	0.631	0.0000	0.0000
2025/08/20	ES42	06/11/2025	12.39 Call	Bond Future	6654.9700	6.6550	7099.6800	7.0997	6.682	0.0000	0.0000
2025/08/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES42	05/02/2026		Bond Future	11.3645	81.4921	11.2909	81.9450	0.647	0.0000	0.0000
2025/08/20	ES42	05/02/2026	11.85 Call	Bond Future	2892.3600	2.8924	3345.3200	3.3453	15.661	0.0000	0.0000
2025/08/20	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES42	07/05/2026		Bond Future	11.4900	78.7403	11.4136	79.2023	0.665	0.0000	0.0000
2025/08/20	ES42	07/05/2026	12.20 Call	Bond Future	4098.9300	4.0989	4560.8500	4.5609	11.269	0.0000	0.0000
2025/08/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES42	06/08/2026		Bond Future	11.6213	80.2015	11.5419	80.6727	0.683	0.0000	0.0000
2025/08/20	ES42	06/08/2026	12.65 Call	Bond Future	5727.2100	5.7272	6198.3800	6.1984	8.227	0.0000	0.0000
2025/08/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES42	05/11/2026		Bond Future	11.7665	77.3451	11.6838	77.8254	0.703	0.0000	0.0000
2025/08/20	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	ES42	05/11/2026	11.66 Put	Bond Future	619.7400	0.6197	139.3900	0.1394	77.508	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
2025/08/20	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000
2025/08/20	GOVI	06/11/2025		GOVI	1210.1480	1210.1480	1213.1140	1213.1140	0.245	0.0000
2025/08/20	GOVI	06/11/2025	1,112. Call 00	GOVI	981480.0000	98.1480	1011140.0000	101.1140	3.022	0.0000
2025/08/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	GOVI	05/02/2026		GOVI	1232.5960	1232.5960	1235.6170	1235.6170	0.245	0.0000
2025/08/20	GOVI	05/02/2026	1,150. Call 00	GOVI	825960.0000	82.5960	856170.0000	85.6170	3.658	0.0000
2025/08/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	GOVI	07/05/2026		GOVI	1255.2130	1255.2130	1258.2910	1258.2910	0.245	0.0000
2025/08/20	GOVI	07/05/2026	1,177. Call 00	GOVI	782130.0000	78.2130	812910.0000	81.2910	3.935	0.0000
2025/08/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	GOVI	06/08/2026		GOVI	1278.0350	1278.0350	1281.1720	1281.1720	0.245	0.0000
2025/08/20	GOVI	06/08/2026	1,189. Call 00	GOVI	890350.0000	89.0350	921720.0000	92.1720	3.523	0.0000
2025/08/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	GOVI	05/11/2026		GOVI	1300.5280	1300.5280	1303.7250	1303.7250	0.246	0.0000
2025/08/20	GOVI	05/11/2026	1,277. Call 00	GOVI	235280.0000	23.5280	267250.0000	26.7250	13.588	0.0000
2025/08/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/08/20	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000
2025/08/20	IGOV	06/11/2025		Index Future	392.0000	392.0000	392.4640	392.4640	0.118	0.0000
2025/08/20	IGOV	05/02/2026		Index Future	399.3670	399.3670	399.8390	399.8390	0.118	0.0000
2025/08/20	IGOV	07/05/2026		Index Future	406.7870	406.7870	407.2690	407.2690	0.118	0.0000
2025/08/20	IGOV	06/08/2026		Index Future	414.2740	414.2740	414.7660	414.7660	0.119	0.0000
2025/08/20	IGOV	05/11/2026		Index Future	421.6550	421.6550	422.1570	422.1570	0.119	0.0000
2025/08/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/08/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/08/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/08/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/08/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/08/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/08/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/08/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/08/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/08/20	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	
2025/08/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/20	R033	06/11/2025		Bond Future	9.0537	106.1511	9.0198	106.3369	0.375	0.0000	0.0000
2025/08/20	R033	06/11/2025	10.33 Call	Bond Future	6705.0400	6.7050	6888.8700	6.8889	2.742	0.0000	0.0000
2025/08/20	R033	06/11/2025	10.33 Put	Bond Future	9.4100	0.0094	7.4100	0.0074	21.254	0.0000	0.0000
2025/08/20	R033	05/02/2026		Bond Future	9.1301	108.1203	9.0945	108.3095	0.390	0.0000	0.0000
2025/08/20	R033	05/02/2026	10.49 Call	Bond Future	6997.0000	6.9970	7176.4000	7.1764	2.564	0.0000	0.0000
2025/08/20	R033	05/02/2026	10.49 Put	Bond Future	86.4400	0.0864	76.6900	0.0767	11.280	0.0000	0.0000
2025/08/20	R033	07/05/2026		Bond Future	9.2162	105.0592	9.1786	105.2525	0.407	0.0000	0.0000
2025/08/20	R033	07/05/2026	10.38 Call	Bond Future	6075.6600	6.0757	6244.9000	6.2449	2.786	0.0000	0.0000
2025/08/20	R033	07/05/2026	10.38 Put	Bond Future	304.6900	0.3047	280.6200	0.2806	7.900	0.0000	0.0000
2025/08/20	R033	06/08/2026		Bond Future	9.3123	106.9863	9.2726	107.1840	0.426	0.0000	0.0000
2025/08/20	R033	06/08/2026	10.25 Call	Bond Future	5258.0000	5.2580	5412.7000	5.4127	2.942	0.0000	0.0000
2025/08/20	R033	06/08/2026	10.25 Put	Bond Future	725.9600	0.7260	683.0200	0.6830	5.915	0.0000	0.0000
2025/08/20	R033	05/11/2026		Bond Future	9.4289	103.8007	9.3868	104.0030	0.446	0.0000	0.0000
2025/08/20	R033	05/11/2026	9.33 Call	Bond Future	2103.6500	2.1037	2199.2200	2.1992	4.543	0.0000	0.0000
2025/08/20	R033	05/11/2026	9.33 Put	Bond Future	2579.7800	2.5798	2473.1400	2.4731	4.134	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.30 Call	Bond Future	3587.7100	3.5877	3831.3500	3.8314	6.791	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.30 Put	Bond Future	269.7900	0.2698	223.9200	0.2239	17.002	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.68 Call	Bond Future	5472.2700	5.4723	5746.4900	5.7465	5.011	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.68 Put	Bond Future	72.8900	0.0729	57.6000	0.0576	20.977	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.50 Call	Bond Future	4560.6200	4.5606	4823.5600	4.8236	5.765	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.50 Put	Bond Future	139.2500	0.1393	112.6800	0.1127	19.081	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.15 Call	Bond Future	2903.7100	2.9037	3127.4700	3.1275	7.706	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.15 Put	Bond Future	425.1600	0.4252	359.4100	0.3594	15.465	0.0000	0.0000
2025/08/20	R035	06/11/2025	9.77 Put	Bond Future	1162.1400	1.1621	1026.9300	1.0269	11.635	0.0000	0.0000
2025/08/20	R035	06/11/2025	9.77 Call	Bond Future	1468.0700	1.4681	1622.3700	1.6224	10.510	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.00 Put	Bond Future	20.5100	0.0205	15.5200	0.0155	24.330	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.00 Call	Bond Future	7123.9700	7.1240	7408.4900	7.4085	3.994	0.0000	0.0000
2025/08/20	R035	06/11/2025	9.91 Put	Bond Future	822.7200	0.8227	715.5500	0.7156	13.026	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/08/20	R035	06/11/2025	9.91 Call			Bond Future	1936.8900	1.9369	2119.2300	2.1192	9.414	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.41 Put			Bond Future	188.9500	0.1890	154.6700	0.1547	18.142	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.41 Call			Bond Future	4115.9700	4.1160	4371.2000	4.3712	6.201	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.43 Call			Bond Future	9327.9100	9.3279	9616.7200	9.6167	3.096	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.43 Put			Bond Future	2.3700	0.0024	1.6700	0.0017	29.536	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.44 Put			Bond Future	170.9300	0.1709	139.3900	0.1394	18.452	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.44 Call			Bond Future	4263.1400	4.2631	4521.1100	4.5211	6.051	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.94 Put			Bond Future	26.3000	0.0263	20.0700	0.0201	23.688	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.94 Call			Bond Future	6813.5800	6.8136	7096.8600	7.0969	4.158	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.99 Call			Bond Future	12107.4500	12.1075	12396.9300	12.3969	2.391	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.99 Put			Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.95 Call			Bond Future	11912.8500	11.9129	12202.3300	12.2023	2.430	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.95 Put			Bond Future	0.1000	0.0001	0.0700	0.0001	30.000	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.45 Call			Bond Future	9429.1700	9.4292	9718.0400	9.7180	3.064	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.45 Put			Bond Future	2.1300	0.0021	1.4900	0.0015	30.047	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.95 Put			Bond Future	25.2400	0.0252	19.2300	0.0192	23.811	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.95 Call			Bond Future	6865.3200	6.8653	7148.8200	7.1488	4.129	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.08 Put			Bond Future	519.3600	0.5194	442.7100	0.4427	14.759	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.08 Call			Bond Future	2602.7000	2.6027	2815.5600	2.8156	8.178	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.58 Put			Bond Future	105.0800	0.1051	84.1500	0.0842	19.918	0.0000	0.0000
2025/08/20	R035	06/11/2025	10.58 Call			Bond Future	4962.8700	4.9629	5231.4500	5.2315	5.412	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.67 Call			Bond Future	10533.5600	10.5336	10822.8700	10.8229	2.747	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.67 Put			Bond Future	0.6000	0.0006	0.4000	0.0004	33.333	0.0000	0.0000
2025/08/20	R035	06/11/2025				Bond Future	9.7174	96.6575	9.6679	96.9470	0.510	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.20 Call			Bond Future	8154.4000	8.1544	8441.7900	8.4418	3.524	0.0000	0.0000
2025/08/20	R035	06/11/2025	11.20 Put			Bond Future	7.9000	0.0079	5.7800	0.0058	26.835	0.0000	0.0000
2025/08/20	R035	05/02/2026				Bond Future	9.8120	98.4506	9.7603	98.7454	0.527	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.79 Call			Bond Future	5689.1200	5.6891	5944.4700	5.9445	4.488	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.79 Put			Bond Future	333.0700	0.3331	293.6300	0.2936	11.841	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.44 Put			Bond Future	668.1600	0.6682	599.3600	0.5994	10.297	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.44 Call			Bond Future	4154.8800	4.1549	4380.8700	4.3809	5.439	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.94 Put			Bond Future	241.4100	0.2414	211.2000	0.2112	12.514	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.94 Call			Bond Future	6382.9600	6.3830	6647.5400	6.6475	4.145	0.0000	0.0000
2025/08/20	R035	05/02/2026	12.44 Call			Bond Future	13512.3800	13.5124	13806.6000	13.8066	2.177	0.0000	0.0000
2025/08/20	R035	05/02/2026	12.44 Put			Bond Future	2.7200	0.0027	2.1500	0.0022	20.956	0.0000	0.0000
2025/08/20	R035	05/02/2026	11.17 Call			Bond Future	7467.4200	7.4674	7743.1700	7.7432	3.693	0.0000	0.0000
2025/08/20	R035	05/02/2026	11.17 Put			Bond Future	139.2800	0.1393	120.2400	0.1202	13.670	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.67 Call			Bond Future	5147.5300	5.1475	5394.0800	5.3941	4.790	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.67 Put			Bond Future	426.5900	0.4266	378.3500	0.3784	11.308	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
2025/08/20	R035	05/02/2026	10.17 Put	Bond Future	1084.1100	1.0841	985.1000	0.9851	9.133	0.0000	0.0000
2025/08/20	R035	05/02/2026	10.17 Call	Bond Future	3093.0500	3.0931	3288.8300	3.2888	6.330	0.0000	0.0000
2025/08/20	R035	05/02/2026	11.00 Put	Bond Future	211.5000	0.2115	184.4700	0.1845	12.780	0.0000	0.0000
2025/08/20	R035	05/02/2026	11.00 Call	Bond Future	6664.6700	6.6647	6932.4300	6.9324	4.018	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.66 Call	Bond Future	4964.4900	4.9645	5191.2400	5.1912	4.567	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.66 Put	Bond Future	912.6700	0.9127	838.6400	0.8386	8.111	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.16 Call	Bond Future	3147.0900	3.1471	3326.9400	3.3269	5.715	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.16 Put	Bond Future	1767.8400	1.7678	1646.9100	1.6469	6.841	0.0000	0.0000
2025/08/20	R035	07/05/2026	9.66 Put	Bond Future	3168.0700	3.1681	2992.1700	2.9922	5.552	0.0000	0.0000
2025/08/20	R035	07/05/2026	9.66 Call	Bond Future	1769.1800	1.7692	1894.0600	1.8941	7.059	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.71 Call	Bond Future	5163.7600	5.1638	5394.4800	5.3945	4.468	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.71 Put	Bond Future	850.3100	0.8503	780.2500	0.7803	8.239	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.21 Call	Bond Future	3312.3900	3.3124	3497.4400	3.4974	5.587	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.21 Put	Bond Future	1661.2100	1.6612	1545.4800	1.5455	6.967	0.0000	0.0000
2025/08/20	R035	07/05/2026	9.71 Put	Bond Future	3000.8700	3.0009	2830.4700	2.8305	5.678	0.0000	0.0000
2025/08/20	R035	07/05/2026	9.71 Call	Bond Future	1884.6800	1.8847	2015.0600	2.0151	6.918	0.0000	0.0000
2025/08/20	R035	07/05/2026		Bond Future	9.9093	95.7526	9.8553	96.0534	0.545	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.86 Call	Bond Future	5776.6100	5.7766	6018.3800	6.0184	4.185	0.0000	0.0000
2025/08/20	R035	07/05/2026	10.86 Put	Bond Future	684.3000	0.6843	625.2900	0.6253	8.623	0.0000	0.0000
2025/08/20	R035	06/08/2026		Bond Future	10.0172	97.5098	9.9606	97.8168	0.565	0.0000	0.0000
2025/08/20	R035	06/08/2026	11.06 Call	Bond Future	6364.5600	6.3646	6604.7100	6.6047	3.773	0.0000	0.0000
2025/08/20	R035	06/08/2026	11.06 Put	Bond Future	935.5300	0.9355	868.6900	0.8687	7.145	0.0000	0.0000
2025/08/20	R035	05/11/2026		Bond Future	10.1449	94.7007	10.0855	95.0140	0.585	0.0000	0.0000
2025/08/20	R035	05/11/2026	10.03 Call	Bond Future	2800.4300	2.8004	2951.4500	2.9515	5.393	0.0000	0.0000
2025/08/20	R035	05/11/2026	10.03 Put	Bond Future	3408.2600	3.4083	3245.9500	3.2460	4.762	0.0000	0.0000
2025/08/20	R038	06/11/2025		Bond Future	10.3070	105.1543	10.2569	105.5107	0.486	0.0000	0.0000
2025/08/20	R038	06/11/2025	11.24 Call	Bond Future	6441.7200	6.4417	6776.3400	6.7763	5.195	0.0000	0.0000
2025/08/20	R038	06/11/2025	11.24 Put	Bond Future	106.8200	0.1068	85.0300	0.0850	20.399	0.0000	0.0000
2025/08/20	R038	06/11/2025	12.33 Call	Bond Future	13048.5100	13.0485	13404.5500	13.4046	2.729	0.0000	0.0000
2025/08/20	R038	06/11/2025	12.33 Put	Bond Future	1.1800	0.0012	0.8100	0.0008	31.356	0.0000	0.0000
2025/08/20	R038	06/11/2025	10.98 Put	Bond Future	266.3900	0.2664	219.7000	0.2197	17.527	0.0000	0.0000
2025/08/20	R038	06/11/2025	10.98 Call	Bond Future	4893.3800	4.8934	5203.1000	5.2031	6.329	0.0000	0.0000
2025/08/20	R038	05/02/2026		Bond Future	10.4106	107.1051	10.3586	107.4680	0.500	0.0000	0.0000
2025/08/20	R038	05/02/2026	11.44 Call	Bond Future	7239.9900	7.2400	7554.7400	7.5547	4.347	0.0000	0.0000
2025/08/20	R038	05/02/2026	11.44 Put	Bond Future	420.1600	0.4202	371.9800	0.3720	11.467	0.0000	0.0000
2025/08/20	R038	07/05/2026		Bond Future	10.5224	103.5840	10.4682	103.9542	0.515	0.0000	0.0000
2025/08/20	R038	07/05/2026	11.40 Call	Bond Future	6723.2300	6.7232	7012.4800	7.0125	4.302	0.0000	0.0000
2025/08/20	R038	07/05/2026	11.40 Put	Bond Future	988.4800	0.9885	907.5200	0.9075	8.190	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
2025/08/20	R038	06/08/2026		Bond Future	10.6426	105.4837	10.5860	105.8615	0.532	0.0000
2025/08/20	R038	06/08/2026	11.77 Call	Bond Future	8336.7900	8.3368	8633.4100	8.6334	3.558	0.0000
2025/08/20	R038	06/08/2026	11.77 Put	Bond Future	1210.0400	1.2100	1128.8100	1.1288	6.713	0.0000
2025/08/20	R038	05/11/2026		Bond Future	10.7776	101.8304	10.7185	102.2159	0.549	0.0000
2025/08/20	R038	05/11/2026	10.72 Call	Bond Future	3739.5400	3.7395	3932.4600	3.9325	5.159	0.0000
2025/08/20	R038	05/11/2026	10.72 Put	Bond Future	4115.1100	4.1151	3922.4600	3.9225	4.682	0.0000
2025/08/20	R053	06/11/2025		Bond Future	10.8826	107.7617	10.8328	108.2200	0.457	0.0000
2025/08/20	R053	06/11/2025	11.76 Call	Bond Future	7747.1300	7.7471	8168.0200	8.1680	5.433	0.0000
2025/08/20	R053	06/11/2025	11.76 Put	Bond Future	199.7400	0.1997	162.2800	0.1623	18.754	0.0000
2025/08/20	R053	05/02/2026		Bond Future	10.9808	109.7608	10.9293	110.2275	0.469	0.0000
2025/08/20	R053	05/02/2026	11.49 Call	Bond Future	5979.8300	5.9798	6310.3900	6.3104	5.528	0.0000
2025/08/20	R053	05/02/2026	11.49 Put	Bond Future	1552.8500	1.5529	1416.6900	1.4167	8.768	0.0000
2025/08/20	R053	07/05/2026		Bond Future	11.0849	105.9112	11.0315	106.3871	0.482	0.0000
2025/08/20	R053	07/05/2026	11.69 Call	Bond Future	7103.8700	7.1039	7439.5300	7.4395	4.725	0.0000
2025/08/20	R053	07/05/2026	11.69 Put	Bond Future	1967.8000	1.9678	1827.5600	1.8276	7.127	0.0000
2025/08/20	R053	06/08/2026		Bond Future	11.1952	107.8534	11.1397	108.3389	0.496	0.0000
2025/08/20	R053	06/08/2026	12.28 Call	Bond Future	10568.0500	10.5681	10941.1900	10.9412	3.531	0.0000
2025/08/20	R053	06/08/2026	12.28 Put	Bond Future	1825.9200	1.8259	1713.5400	1.7135	6.155	0.0000
2025/08/20	R053	05/11/2026		Bond Future	11.3160	103.8628	11.2583	104.3579	0.510	0.0000
2025/08/20	R053	05/11/2026	11.21 Call	Bond Future	5100.4600	5.1005	5345.5000	5.3455	4.804	0.0000
2025/08/20	R053	05/11/2026	11.21 Put	Bond Future	6013.3900	6.0134	5763.3000	5.7633	4.159	0.0000
2025/08/20	R186	06/11/2025		Bond Future	7.6467	107.0660	7.6204	107.0941	0.344	0.0000
2025/08/20	R186	06/11/2025	8.13 Call	Bond Future	522.0600	0.5221	548.6800	0.5487	5.099	0.0000
2025/08/20	R186	06/11/2025	8.13 Put	Bond Future	7.0000	0.0070	5.4800	0.0055	21.714	0.0000
2025/08/20	R186	05/02/2026		Bond Future	7.6892	103.7476	7.6550	103.7762	0.445	0.0000
2025/08/20	R186	05/02/2026	8.43 Call	Bond Future	631.9000	0.6319	658.0800	0.6581	4.143	0.0000
2025/08/20	R186	05/02/2026	8.43 Put	Bond Future	16.7000	0.0167	14.3100	0.0143	14.311	0.0000
2025/08/20	R186	07/05/2026		Bond Future	7.8128	105.6495	7.7629	105.6793	0.639	0.0000
2025/08/20	R186	07/05/2026	8.69 Call	Bond Future	543.7200	0.5437	570.0800	0.5701	4.848	0.0000
2025/08/20	R186	07/05/2026	8.69 Put	Bond Future	24.1500	0.0242	20.7900	0.0208	13.913	0.0000
2025/08/20	R186	06/08/2026		Bond Future	8.0832	102.2827	7.9962	102.3137	1.076	0.0000
2025/08/20	R186	06/08/2026	8.57 Call	Bond Future	249.6000	0.2496	271.0500	0.2711	8.594	0.0000
2025/08/20	R186	06/08/2026	8.57 Put	Bond Future	76.2400	0.0762	66.6400	0.0666	12.592	0.0000
2025/08/20	R186	05/11/2026		Bond Future	10.2284	104.0545	9.9458	104.0871	2.763	0.0000
2025/08/20	R186	05/11/2026	8.12 Call	Bond Future	25.3100	0.0253	31.5800	0.0316	24.773	0.0000
2025/08/20	R186	05/11/2026	8.12 Put	Bond Future	269.5200	0.2695	243.1200	0.2431	9.795	0.0000
2025/08/20	R202	06/11/2025		Bond Future	276.9291	276.9291	276.9292	276.9292	0.000	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	
2025/08/20	R202	06/11/2025	275.64 Call	Bond Future	1289.0600	1.2891	1289.1500	1.2892	0.007	0.0000	0.0000
2025/08/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R202	05/02/2026		Bond Future	276.7972	276.7972	276.7629	276.7629	0.012	0.0000	0.0000
2025/08/20	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R202	05/02/2026	277.82 Put	Bond Future	1022.7900	1.0228	1057.0700	1.0571	3.352	0.0000	0.0000
2025/08/20	R202	07/05/2026		Bond Future	281.9380	281.9380	281.9050	281.9050	0.012	0.0000	0.0000
2025/08/20	R202	07/05/2026	277.55 Call	Bond Future	4388.0100	4.3880	4355.0400	4.3550	0.751	0.0000	0.0000
2025/08/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R202	06/08/2026		Bond Future	281.7507	281.7507	281.6870	281.6870	0.023	0.0000	0.0000
2025/08/20	R202	06/08/2026	278.86 Call	Bond Future	2890.6600	2.8907	2827.0300	2.8270	2.201	0.0000	0.0000
2025/08/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R202	05/11/2026		Bond Future	286.7051	286.7051	286.6432	286.6432	0.022	0.0000	0.0000
2025/08/20	R202	05/11/2026	280.46 Call	Bond Future	6245.0800	6.2451	6183.1500	6.1832	0.992	0.0000	0.0000
2025/08/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R209	06/11/2025		Bond Future	10.0000	76.8204	9.9454	77.1124	0.547	0.0000	0.0000
2025/08/20	R209	06/11/2025	11.27 Call	Bond Future	6419.0000	6.4190	6704.2300	6.7042	4.444	0.0000	0.0000
2025/08/20	R209	06/11/2025	11.27 Put	Bond Future	27.8000	0.0278	21.0800	0.0211	24.173	0.0000	0.0000
2025/08/20	R209	05/02/2026		Bond Future	10.0899	78.2455	10.0332	78.5428	0.562	0.0000	0.0000
2025/08/20	R209	05/02/2026	10.93 Call	Bond Future	4701.1700	4.7012	4945.2600	4.9453	5.192	0.0000	0.0000
2025/08/20	R209	05/02/2026	10.93 Put	Bond Future	467.4700	0.4675	414.2800	0.4143	11.378	0.0000	0.0000
2025/08/20	R209	07/05/2026		Bond Future	10.1871	76.5287	10.1281	76.8319	0.579	0.0000	0.0000
2025/08/20	R209	07/05/2026	11.07 Call	Bond Future	5157.3300	5.1573	5392.8900	5.3929	4.567	0.0000	0.0000
2025/08/20	R209	07/05/2026	11.07 Put	Bond Future	798.4400	0.7984	730.8100	0.7308	8.470	0.0000	0.0000
2025/08/20	R209	06/08/2026		Bond Future	10.2923	77.9328	10.2309	78.2422	0.596	0.0000	0.0000
2025/08/20	R209	06/08/2026	11.39 Call	Bond Future	6208.5100	6.2085	6450.2800	6.4503	3.894	0.0000	0.0000
2025/08/20	R209	06/08/2026	11.39 Put	Bond Future	942.1900	0.9422	874.6300	0.8746	7.171	0.0000	0.0000
2025/08/20	R209	05/11/2026		Bond Future	10.4117	76.1343	10.3477	76.4499	0.615	0.0000	0.0000
2025/08/20	R209	05/11/2026	10.32 Call	Bond Future	2949.8600	2.9499	3105.9400	3.1059	5.291	0.0000	0.0000
2025/08/20	R209	05/11/2026	10.32 Put	Bond Future	3402.6000	3.4026	3243.1300	3.2431	4.687	0.0000	0.0000
2025/08/20	R210	06/11/2025		Bond Future	252.9161	252.9161	252.9638	252.9638	0.019	0.0000	0.0000
2025/08/20	R210	06/11/2025	252.14 Call	Bond Future	776.0800	0.7761	823.7900	0.8238	6.148	0.0000	0.0000
2025/08/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R210	05/02/2026		Bond Future	257.6689	257.6689	257.7174	257.7174	0.019	0.0000	0.0000
2025/08/20	R210	05/02/2026	253.10 Call	Bond Future	4568.8800	4.5689	4617.3600	4.6174	1.061	0.0000	0.0000
2025/08/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	R210	07/05/2026		Bond Future	258.9744	258.9744	259.0049	259.0049	0.012	0.0000	0.0000
2025/08/20	R210	07/05/2026	255.40 Call	Bond Future	3574.4200	3.5744	3604.9100	3.6049	0.853	0.0000	0.0000
2025/08/20	R210	07/05/2026	255.40 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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/20	R210	06/08/2026		Bond Future	263.7890		263.7890	263.8219		263.8219	0.012	0.0000	0.0000
2025/08/20	R210	06/08/2026	259.84 Call	Bond Future	3948.9500		3.9490	3981.8900		3.9819	0.834	0.0000	0.0000
2025/08/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/20	R210	05/11/2026		Bond Future	264.8933		264.8933	264.9074		264.9074	0.005	0.0000	0.0000
2025/08/20	R210	05/11/2026	253.33 Call	Bond Future	11563.2800		11.5633	11577.4000		11.5774	0.122	0.0000	0.0000
2025/08/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/20	R213	06/11/2025		Bond Future	8.5233		94.9845	8.4846		95.1409	0.455	0.0000	0.0000
2025/08/20	R213	06/11/2025	10.05 Call	Bond Future	5915.5400		5.9155	6071.7100		6.0717	2.640	0.0000	0.0000
2025/08/20	R213	06/11/2025	10.05 Put	Bond Future	0.6500		0.0007	0.4600		0.0005	29.231	0.0000	0.0000
2025/08/20	R213	05/02/2026		Bond Future	8.5883		96.7465	8.5472		96.9057	0.479	0.0000	0.0000
2025/08/20	R213	05/02/2026	9.89 Call	Bond Future	4921.3400		4.9213	5074.1100		5.0741	3.104	0.0000	0.0000
2025/08/20	R213	05/02/2026	9.89 Put	Bond Future	45.0400		0.0450	38.5900		0.0386	14.321	0.0000	0.0000
2025/08/20	R213	07/05/2026		Bond Future	8.6578		94.9689	8.6141		95.1315	0.506	0.0000	0.0000
2025/08/20	R213	07/05/2026	9.80 Call	Bond Future	4302.5700		4.3026	4447.4600		4.4475	3.368	0.0000	0.0000
2025/08/20	R213	07/05/2026	9.80 Put	Bond Future	178.4800		0.1785	160.7000		0.1607	9.962	0.0000	0.0000
2025/08/20	R213	06/08/2026		Bond Future	8.7397		96.7121	8.6928		96.8785	0.537	0.0000	0.0000
2025/08/20	R213	06/08/2026	9.69 Call	Bond Future	3693.0100		3.6930	3828.0400		3.8280	3.656	0.0000	0.0000
2025/08/20	R213	06/08/2026	9.69 Put	Bond Future	397.0800		0.3971	365.7300		0.3657	7.895	0.0000	0.0000
2025/08/20	R213	05/11/2026		Bond Future	8.8530		94.8409	8.8026		95.0112	0.569	0.0000	0.0000
2025/08/20	R213	05/11/2026	8.75 Call	Bond Future	1456.0600		1.4561	1536.4100		1.5364	5.518	0.0000	0.0000
2025/08/20	R213	05/11/2026	8.75 Put	Bond Future	1804.4800		1.8045	1714.6100		1.7146	4.980	0.0000	0.0000
2025/08/20	R214	06/11/2025		Bond Future	10.6503		70.2688	10.5804		70.6702	0.656	0.0000	0.0000
2025/08/20	R214	06/11/2025	11.64 Call	Bond Future	5423.5400		5.4235	5802.5900		5.8026	6.989	0.0000	0.0000
2025/08/20	R214	06/11/2025	11.64 Put	Bond Future	87.0600		0.0871	64.7300		0.0647	25.649	0.0000	0.0000
2025/08/20	R214	05/02/2026		Bond Future	10.7480		71.5723	10.6757		71.9811	0.673	0.0000	0.0000
2025/08/20	R214	05/02/2026	11.26 Call	Bond Future	3718.3200		3.7183	4013.9300		4.0139	7.950	0.0000	0.0000
2025/08/20	R214	05/02/2026	11.26 Put	Bond Future	921.1500		0.9212	807.9300		0.8079	12.291	0.0000	0.0000
2025/08/20	R214	07/05/2026		Bond Future	10.8468		69.5865	10.7720		70.0033	0.690	0.0000	0.0000
2025/08/20	R214	07/05/2026	11.53 Call	Bond Future	4774.6000		4.7746	5079.7000		5.0797	6.390	0.0000	0.0000
2025/08/20	R214	07/05/2026	11.53 Put	Bond Future	1131.5200		1.1315	1019.8600		1.0199	9.868	0.0000	0.0000
2025/08/20	R214	06/08/2026		Bond Future	10.9533		70.8636	10.8758		71.2885	0.707	0.0000	0.0000
2025/08/20	R214	06/08/2026	11.97 Call	Bond Future	6396.6400		6.3966	6722.7500		6.7228	5.098	0.0000	0.0000
2025/08/20	R214	06/08/2026	11.97 Put	Bond Future	1158.8700		1.1589	1060.1000		1.0601	8.523	0.0000	0.0000
2025/08/20	R214	05/11/2026		Bond Future	11.0727		68.7965	10.9924		69.2296	0.725	0.0000	0.0000
2025/08/20	R214	05/11/2026	10.97 Call	Bond Future	3136.3500		3.1364	3352.8800		3.3529	6.904	0.0000	0.0000
2025/08/20	R214	05/11/2026	10.97 Put	Bond Future	3690.9200		3.6909	3474.4100		3.4744	5.866	0.0000	0.0000
2025/08/20	R248	06/11/2025		Bond Future	10.9654		83.3775	10.9158		83.7259	0.452	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
2025/08/20	R248	06/11/2025	11.74 Call	Bond Future	5372.7400	5.3727	5680.8000	5.6808	5.734	0.0000	0.0000
2025/08/20	R248	06/11/2025	11.74 Put	Bond Future	237.4600	0.2375	197.1400	0.1971	16.980	0.0000	0.0000
2025/08/20	R248	05/02/2026		Bond Future	11.0693	84.9242	11.0180	85.2790	0.464	0.0000	0.0000
2025/08/20	R248	05/02/2026	11.46 Call	Bond Future	4022.9600	4.0230	4259.5200	4.2595	5.880	0.0000	0.0000
2025/08/20	R248	05/02/2026	11.46 Put	Bond Future	1406.2900	1.4063	1288.0700	1.2881	8.407	0.0000	0.0000
2025/08/20	R248	07/05/2026		Bond Future	11.1739	82.0415	11.1207	82.4033	0.476	0.0000	0.0000
2025/08/20	R248	07/05/2026	11.72 Call	Bond Future	5284.9200	5.2849	5531.7700	5.5318	4.671	0.0000	0.0000
2025/08/20	R248	07/05/2026	11.72 Put	Bond Future	1723.7400	1.7237	1608.7800	1.6088	6.669	0.0000	0.0000
2025/08/20	R248	06/08/2026		Bond Future	11.2865	83.5468	11.2313	83.9159	0.489	0.0000	0.0000
2025/08/20	R248	06/08/2026	12.37 Call	Bond Future	8130.9900	8.1310	8413.6400	8.4136	3.476	0.0000	0.0000
2025/08/20	R248	06/08/2026	12.37 Put	Bond Future	1433.4000	1.4334	1346.9700	1.3470	6.030	0.0000	0.0000
2025/08/20	R248	05/11/2026		Bond Future	11.4113	80.5582	11.3540	80.9345	0.503	0.0000	0.0000
2025/08/20	R248	05/11/2026	11.31 Call	Bond Future	3936.7500	3.9368	4123.3100	4.1233	4.739	0.0000	0.0000
2025/08/20	R248	05/11/2026	11.31 Put	Bond Future	4603.3100	4.6033	4413.5600	4.4136	4.122	0.0000	0.0000
2025/08/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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