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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2025 TO 21/08/2025

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
2025/08/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	2029	06/11/2025		Bond Future	140.9115	140.9115	140.9091	140.9091	0.002	0.0000
2025/08/21	2029	06/11/2025	139.79 Call	Bond Future	1121.5100	1.1215	1119.0800	1.1191	0.217	0.0000
2025/08/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	2029	05/02/2026		Bond Future	143.5595	143.5595	143.5570	143.5570	0.002	0.0000
2025/08/21	2029	05/02/2026	140.11 Call	Bond Future	3449.4600	3.4495	3446.9800	3.4470	0.072	0.0000
2025/08/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/21	2029	07/05/2026		Bond Future	144.7572	144.7572	144.7550	144.7550	0.002	0.0000	0.0000
2025/08/21	2029	07/05/2026	141.82 Call	Bond Future	2937.1700	2.9372	2934.9800	2.9350	0.075	0.0000	0.0000
2025/08/21	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2029	06/08/2026		Bond Future	147.4497	147.4497	147.4479	147.4479	0.001	0.0000	0.0000
2025/08/21	2029	06/08/2026	144.10 Call	Bond Future	3349.7200	3.3497	3347.8600	3.3479	0.056	0.0000	0.0000
2025/08/21	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2029	05/11/2026		Bond Future	148.5520	148.5520	148.5507	148.5507	0.001	0.0000	0.0000
2025/08/21	2029	05/11/2026	147.56 Call	Bond Future	992.0300	0.9920	990.7100	0.9907	0.133	0.0000	0.0000
2025/08/21	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2030	06/11/2025	8.72 Put	Bond Future	116.9300	0.1169	121.5400	0.1215	3.943	0.0000	0.0000
2025/08/21	2030	06/11/2025	8.72 Call	Bond Future	2105.4600	2.1055	2056.3900	2.0564	2.331	0.0000	0.0000
2025/08/21	2030	06/11/2025	9.22 Put	Bond Future	9.1100	0.0091	9.5000	0.0095	4.281	0.0000	0.0000
2025/08/21	2030	06/11/2025	9.22 Call	Bond Future	3688.1600	3.6882	3634.8700	3.6349	1.445	0.0000	0.0000
2025/08/21	2030	06/11/2025	10.08 Call	Bond Future	6503.4100	6.5034	6449.7400	6.4497	0.825	0.0000	0.0000
2025/08/21	2030	06/11/2025	10.08 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/08/21	2030	06/11/2025		Bond Future	8.1453	101.7092	8.1606	101.6555	0.188	0.0000	0.0000
2025/08/21	2030	06/11/2025	9.54 Call	Bond Future	4743.2800	4.7433	4689.6500	4.6897	1.131	0.0000	0.0000
2025/08/21	2030	06/11/2025	9.54 Put	Bond Future	1.1600	0.0012	1.2100	0.0012	4.310	0.0000	0.0000
2025/08/21	2030	05/02/2026		Bond Future	8.1887	99.5878	8.2052	99.5331	0.201	0.0000	0.0000
2025/08/21	2030	05/02/2026	9.49 Call	Bond Future	4251.4300	4.2514	4198.3900	4.1984	1.248	0.0000	0.0000
2025/08/21	2030	05/02/2026	9.49 Put	Bond Future	42.5100	0.0425	44.1600	0.0442	3.881	0.0000	0.0000
2025/08/21	2030	07/05/2026		Bond Future	8.2535	101.4140	8.2712	101.3585	0.214	0.0000	0.0000
2025/08/21	2030	07/05/2026	9.39 Call	Bond Future	3655.3500	3.6554	3605.1900	3.6052	1.372	0.0000	0.0000
2025/08/21	2030	07/05/2026	9.39 Put	Bond Future	168.8800	0.1689	174.2000	0.1742	3.150	0.0000	0.0000
2025/08/21	2030	06/08/2026		Bond Future	8.3344	99.2665	8.3536	99.2102	0.230	0.0000	0.0000
2025/08/21	2030	06/08/2026	9.22 Call	Bond Future	2973.3500	2.9734	2927.8000	2.9278	1.532	0.0000	0.0000
2025/08/21	2030	06/08/2026	9.22 Put	Bond Future	410.5500	0.4106	421.2800	0.4213	2.614	0.0000	0.0000
2025/08/21	2030	05/11/2026		Bond Future	8.4364	100.9876	8.4571	100.9307	0.245	0.0000	0.0000
2025/08/21	2030	05/11/2026	8.39 Call	Bond Future	1469.1300	1.4691	1439.4400	1.4394	2.021	0.0000	0.0000
2025/08/21	2030	05/11/2026	8.39 Put	Bond Future	1596.9700	1.5970	1624.1600	1.6242	1.703	0.0000	0.0000
2025/08/21	2031	06/11/2025		Bond Future	110.3940	110.3940	110.3928	110.3928	0.001	0.0000	0.0000
2025/08/21	2031	06/11/2025	109.69 Call	Bond Future	738.5400	0.7385	736.7500	0.7368	0.242	0.0000	0.0000
2025/08/21	2031	06/11/2025	109.69 Put	Bond Future	34.5900	0.0346	33.9700	0.0340	1.792	0.0000	0.0000
2025/08/21	2031	05/02/2026		Bond Future	110.0688	110.0688	110.0676	110.0676	0.001	0.0000	0.0000
2025/08/21	2031	05/02/2026	111.76 Call	Bond Future	9.8700	0.0099	9.6600	0.0097	2.128	0.0000	0.0000
2025/08/21	2031	05/02/2026	111.76 Put	Bond Future	1701.0700	1.7011	1702.0200	1.7020	0.056	0.0000	0.0000
2025/08/21	2031	07/05/2026		Bond Future	112.1135	112.1135	112.1125	112.1125	0.001	0.0000	0.0000
2025/08/21	2031	07/05/2026	113.84 Call	Bond Future	6.5700	0.0066	6.4600	0.0065	1.674	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
2025/08/21	2031	07/05/2026	113.84	Put	Bond Future		1733.1200	1.7331		1733.9700	1.7340	0.049	0.0000
2025/08/21	2031	06/08/2026			Bond Future		111.7559	111.7559		111.7554	111.7554	0.000	0.0000
2025/08/21	2031	06/08/2026	113.81	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/21	2031	06/08/2026	113.81	Put	Bond Future		2054.0600	2.0541		2054.5700	2.0546	0.025	0.0000
2025/08/21	2031	05/11/2026			Bond Future		113.7209	113.7209		113.7208	113.7208	0.000	0.0000
2025/08/21	2031	05/11/2026	111.49	Call	Bond Future		2230.9400	2.2309		2230.7900	2.2308	0.007	0.0000
2025/08/21	2031	05/11/2026	111.49	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/21	2032	06/11/2025	9.40	Put	Bond Future		238.0100	0.2380		245.4600	0.2455	3.130	0.0000
2025/08/21	2032	06/11/2025	9.40	Call	Bond Future		2752.8600	2.7529		2690.5100	2.6905	2.265	0.0000
2025/08/21	2032	06/11/2025	9.90	Put	Bond Future		32.3100	0.0323		33.3100	0.0333	3.095	0.0000
2025/08/21	2032	06/11/2025	9.90	Call	Bond Future		4792.9500	4.7930		4724.1500	4.7242	1.435	0.0000
2025/08/21	2032	06/11/2025	10.89	Call	Bond Future		9013.1900	9.0132		8943.3900	8.9434	0.774	0.0000
2025/08/21	2032	06/11/2025	10.89	Put	Bond Future		0.1200	0.0001		0.1200	0.0001	0.000	0.0000
2025/08/21	2032	06/11/2025			Bond Future		8.8575	98.0216		8.8723	97.9518	0.167	0.0000
2025/08/21	2032	06/11/2025	10.42	Call	Bond Future		7028.0100	7.0280		6958.2600	6.9583	0.992	0.0000
2025/08/21	2032	06/11/2025	10.42	Put	Bond Future		2.3200	0.0023		2.3700	0.0024	2.155	0.0000
2025/08/21	2032	05/02/2026			Bond Future		8.9295	99.8399		8.9451	99.7688	0.175	0.0000
2025/08/21	2032	05/02/2026	10.16	Call	Bond Future		5531.3200	5.5313		5463.7700	5.4638	1.221	0.0000
2025/08/21	2032	05/02/2026	10.16	Put	Bond Future		121.8500	0.1219		125.3900	0.1254	2.905	0.0000
2025/08/21	2032	07/05/2026			Bond Future		9.0114	97.5112		9.0278	97.4390	0.182	0.0000
2025/08/21	2032	07/05/2026	10.14	Call	Bond Future		5149.9500	5.1500		5085.9800	5.0860	1.242	0.0000
2025/08/21	2032	07/05/2026	10.14	Put	Bond Future		342.3000	0.3423		350.5300	0.3505	2.404	0.0000
2025/08/21	2032	06/08/2026			Bond Future		9.1044	99.3008		9.1217	99.2275	0.190	0.0000
2025/08/21	2032	06/08/2026	10.12	Call	Bond Future		4793.2900	4.7933		4732.7600	4.7328	1.263	0.0000
2025/08/21	2032	06/08/2026	10.12	Put	Bond Future		609.8600	0.6099		622.6300	0.6226	2.094	0.0000
2025/08/21	2032	05/11/2026			Bond Future		9.2201	96.8658		9.2383	96.7915	0.198	0.0000
2025/08/21	2032	05/11/2026	9.16	Call	Bond Future		2232.1700	2.2322		2192.9200	2.1929	1.758	0.0000
2025/08/21	2032	05/11/2026	9.16	Put	Bond Future		2476.9800	2.4770		2511.9400	2.5119	1.411	0.0000
2025/08/21	2033	06/11/2025			Bond Future		132.8807	132.8807		132.7899	132.7899	0.068	0.0000
2025/08/21	2033	06/11/2025	133.14	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/21	2033	06/11/2025	133.14	Put	Bond Future		259.2700	0.2593		350.1500	0.3502	35.052	0.0000
2025/08/21	2033	05/02/2026			Bond Future		135.3778	135.3778		135.2851	135.2851	0.068	0.0000
2025/08/21	2033	05/02/2026	132.88	Call	Bond Future		2497.7600	2.4978		2405.1000	2.4051	3.710	0.0000
2025/08/21	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/21	2033	07/05/2026			Bond Future		136.3212	136.3212		136.2272	136.2272	0.069	0.0000
2025/08/21	2033	07/05/2026	135.16	Call	Bond Future		1161.2400	1.1612		1067.2100	1.0672	8.097	0.0000
2025/08/21	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/21	2033	06/08/2026			Bond Future		138.8570	138.8570		138.7615	138.7615	0.069	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	
2025/08/21	2033	06/08/2026	134.25 Call	Bond Future	4607.0200	4.6070	4511.5000	4.5115	2.073	0.0000	0.0000
2025/08/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2033	05/11/2026		Bond Future	139.7037	139.7037	139.6071	139.6071	0.069	0.0000	0.0000
2025/08/21	2033	05/11/2026	137.26 Call	Bond Future	2443.7000	2.4437	2347.1300	2.3471	3.952	0.0000	0.0000
2025/08/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2037	06/11/2025	10.50 Put	Bond Future	739.0200	0.7390	767.3300	0.7673	3.831	0.0000	0.0000
2025/08/21	2037	06/11/2025	10.50 Call	Bond Future	2556.8800	2.5569	2466.2900	2.4663	3.543	0.0000	0.0000
2025/08/21	2037	06/11/2025	11.00 Put	Bond Future	165.5800	0.1656	172.8900	0.1729	4.415	0.0000	0.0000
2025/08/21	2037	06/11/2025	11.00 Call	Bond Future	4870.9200	4.8709	4759.3300	4.7593	2.291	0.0000	0.0000
2025/08/21	2037	06/11/2025	12.16 Call	Bond Future	10912.4200	10.9124	10793.5800	10.7936	1.089	0.0000	0.0000
2025/08/21	2037	06/11/2025	12.16 Put	Bond Future	1.8500	0.0019	1.9100	0.0019	3.243	0.0000	0.0000
2025/08/21	2037	06/11/2025		Bond Future	10.1968	91.1644	10.2164	91.0455	0.192	0.0000	0.0000
2025/08/21	2037	06/11/2025	11.63 Call	Bond Future	8174.1800	8.1742	8055.9700	8.0560	1.446	0.0000	0.0000
2025/08/21	2037	06/11/2025	11.63 Put	Bond Future	16.5100	0.0165	17.2000	0.0172	4.179	0.0000	0.0000
2025/08/21	2037	05/02/2026		Bond Future	10.2937	88.5968	10.3140	88.4757	0.198	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.20 Call	Bond Future	5673.2600	5.6733	5567.9200	5.5679	1.857	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.20 Put	Bond Future	490.1600	0.4902	505.9300	0.5059	3.217	0.0000	0.0000
2025/08/21	2037	05/02/2026	12.27 Call	Bond Future	10829.2900	10.8293	10710.1200	10.7101	1.100	0.0000	0.0000
2025/08/21	2037	05/02/2026	12.27 Put	Bond Future	53.7500	0.0538	55.6900	0.0557	3.609	0.0000	0.0000
2025/08/21	2037	05/02/2026	10.90 Put	Bond Future	854.2900	0.8543	879.6300	0.8796	2.966	0.0000	0.0000
2025/08/21	2037	05/02/2026	10.90 Call	Bond Future	4369.2400	4.3692	4273.4700	4.2735	2.192	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.86 Call	Bond Future	8828.5400	8.8285	8712.0700	8.7121	1.319	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.86 Put	Bond Future	132.1000	0.1321	136.7400	0.1367	3.512	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.36 Call	Bond Future	6415.3400	6.4153	6306.2000	6.3062	1.701	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.36 Put	Bond Future	361.0600	0.3611	373.0300	0.3730	3.315	0.0000	0.0000
2025/08/21	2037	05/02/2026	10.65 Put	Bond Future	1305.0500	1.3051	1340.6700	1.3407	2.729	0.0000	0.0000
2025/08/21	2037	05/02/2026	10.65 Call	Bond Future	3394.4400	3.3944	3308.9500	3.3090	2.519	0.0000	0.0000
2025/08/21	2037	05/02/2026	12.73 Call	Bond Future	13034.0100	13.0340	12913.4800	12.9135	0.925	0.0000	0.0000
2025/08/21	2037	05/02/2026	12.73 Put	Bond Future	15.3400	0.0153	15.9200	0.0159	3.781	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.40 Put	Bond Future	334.3600	0.3344	345.5100	0.3455	3.335	0.0000	0.0000
2025/08/21	2037	05/02/2026	11.40 Call	Bond Future	6604.4600	6.6045	6494.5000	6.4945	1.665	0.0000	0.0000
2025/08/21	2037	07/05/2026	12.40 Call	Bond Future	10868.9900	10.8690	10751.4900	10.7515	1.081	0.0000	0.0000
2025/08/21	2037	07/05/2026	12.40 Put	Bond Future	195.3900	0.1954	201.0600	0.2011	2.902	0.0000	0.0000
2025/08/21	2037	07/05/2026	10.95 Put	Bond Future	1464.8800	1.4649	1498.8400	1.4988	2.318	0.0000	0.0000
2025/08/21	2037	07/05/2026	10.95 Call	Bond Future	4582.2000	4.5822	4492.9900	4.4930	1.947	0.0000	0.0000
2025/08/21	2037	07/05/2026		Bond Future	10.4027	90.2212	10.4238	90.0981	0.203	0.0000	0.0000
2025/08/21	2037	07/05/2026	11.32 Call	Bond Future	6037.3000	6.0373	5936.9100	5.9369	1.663	0.0000	0.0000
2025/08/21	2037	07/05/2026	11.32 Put	Bond Future	897.9400	0.8979	920.7200	0.9207	2.537	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
2025/08/21	2037	06/08/2026		Bond Future	10.5230	87.6173	10.5450	87.4921	0.209	0.0000	0.0000		
2025/08/21	2037	06/08/2026	11.71 Call	Bond Future	7440.1800	7.4402	7337.1200	7.3371	1.385	0.0000	0.0000		
2025/08/21	2037	06/08/2026	11.71 Put	Bond Future	1009.8400	1.0098	1031.9700	1.0320	2.191	0.0000	0.0000		
2025/08/21	2037	06/08/2026	11.30 Call	Bond Future	5823.4900	5.8235	5729.9700	5.7300	1.606	0.0000	0.0000		
2025/08/21	2037	06/08/2026	11.30 Put	Bond Future	1538.6600	1.5387	1570.3300	1.5703	2.058	0.0000	0.0000		
2025/08/21	2037	06/08/2026	10.70 Call	Bond Future	3796.7000	3.7967	3721.4400	3.7214	1.982	0.0000	0.0000		
2025/08/21	2037	06/08/2026	10.70 Put	Bond Future	2794.5700	2.7946	2844.5000	2.8445	1.787	0.0000	0.0000		
2025/08/21	2037	06/08/2026	10.02 Put	Bond Future	5131.0600	5.1311	5203.5900	5.2036	1.414	0.0000	0.0000		
2025/08/21	2037	06/08/2026	10.02 Call	Bond Future	2195.6000	2.1956	2142.9400	2.1429	2.398	0.0000	0.0000		
2025/08/21	2037	05/11/2026		Bond Future	10.6491	89.1352	10.6719	89.0081	0.214	0.0000	0.0000		
2025/08/21	2037	05/11/2026	10.62 Call	Bond Future	3656.8900	3.6569	3587.7000	3.5877	1.892	0.0000	0.0000		
2025/08/21	2037	05/11/2026	10.62 Put	Bond Future	3819.3400	3.8193	3877.2100	3.8772	1.515	0.0000	0.0000		
2025/08/21	2038	06/11/2025		Bond Future	142.5602	142.5602	142.5604	142.5604	0.000	0.0000	0.0000		
2025/08/21	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000		
2025/08/21	2038	06/11/2025	143.88 Put	Bond Future	1319.7800	1.3198	1319.6000	1.3196	0.014	0.0000	0.0000		
2025/08/21	2038	05/02/2026		Bond Future	143.0606	143.0606	143.0608	143.0608	0.000	0.0000	0.0000		
2025/08/21	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000		
2025/08/21	2038	05/02/2026	143.20 Put	Bond Future	139.4400	0.1394	139.1700	0.1392	0.194	0.0000	0.0000		
2025/08/21	2038	07/05/2026		Bond Future	145.7184	145.7184	145.7190	145.7190	0.000	0.0000	0.0000		
2025/08/21	2038	07/05/2026	144.53 Call	Bond Future	1188.3800	1.1884	1188.9500	1.1890	0.048	0.0000	0.0000		
2025/08/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000		
2025/08/21	2038	06/08/2026		Bond Future	146.2113	146.2113	146.2123	146.2123	0.001	0.0000	0.0000		
2025/08/21	2038	06/08/2026	144.72 Call	Bond Future	1491.2800	1.4913	1492.2500	1.4923	0.065	0.0000	0.0000		
2025/08/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000		
2025/08/21	2038	05/11/2026		Bond Future	148.7838	148.7838	148.7853	148.7853	0.001	0.0000	0.0000		
2025/08/21	2038	05/11/2026	146.31 Call	Bond Future	2473.8000	2.4738	2475.2500	2.4753	0.059	0.0000	0.0000		
2025/08/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000		
2025/08/21	2040	06/11/2025		Bond Future	10.6471	90.5593	10.6614	90.4648	0.134	0.0000	0.0000		
2025/08/21	2040	06/11/2025	11.84 Call	Bond Future	7432.6600	7.4327	7339.1700	7.3392	1.258	0.0000	0.0000		
2025/08/21	2040	06/11/2025	11.84 Put	Bond Future	46.8700	0.0469	47.8700	0.0479	2.134	0.0000	0.0000		
2025/08/21	2040	05/02/2026		Bond Future	10.7504	87.7300	10.7652	87.6338	0.138	0.0000	0.0000		
2025/08/21	2040	05/02/2026	11.49 Call	Bond Future	5356.1100	5.3561	5274.9500	5.2750	1.515	0.0000	0.0000		
2025/08/21	2040	05/02/2026	11.49 Put	Bond Future	746.5100	0.7465	761.5800	0.7616	2.019	0.0000	0.0000		
2025/08/21	2040	05/02/2026	10.35 Put	Bond Future	4122.2500	4.1223	4177.6800	4.1777	1.345	0.0000	0.0000		
2025/08/21	2040	05/02/2026	10.35 Call	Bond Future	1468.3900	1.4684	1427.5900	1.4276	2.779	0.0000	0.0000		
2025/08/21	2040	05/02/2026	10.75 Call	Bond Future	2463.1500	2.4632	2406.7000	2.4067	2.292	0.0000	0.0000		
2025/08/21	2040	05/02/2026	10.75 Put	Bond Future	2465.6800	2.4657	2505.4600	2.5055	1.613	0.0000	0.0000		
2025/08/21	2040	05/02/2026	11.15 Call	Bond Future	3875.6400	3.8756	3804.3200	3.8043	1.840	0.0000	0.0000		

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/21	2040	05/02/2026	11.15 Put	Bond Future	1339.4800	1.3395	1364.3900	1.3644	1.860	0.0000	0.0000
2025/08/21	2040	05/02/2026	13.23 Call	Bond Future	14140.5500	14.1406	14044.6700	14.0447	0.678	0.0000	0.0000
2025/08/21	2040	05/02/2026	13.23 Put	Bond Future	17.2600	0.0173	17.6100	0.0176	2.028	0.0000	0.0000
2025/08/21	2040	05/02/2026	11.82 Put	Bond Future	401.2200	0.4012	409.7400	0.4097	2.124	0.0000	0.0000
2025/08/21	2040	05/02/2026	11.82 Call	Bond Future	6952.3000	6.9523	6864.5900	6.8646	1.262	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.53 Call	Bond Future	10077.8200	10.0778	9986.5700	9.9866	0.905	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.53 Put	Bond Future	360.7800	0.3608	367.3400	0.3673	1.818	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.03 Call	Bond Future	7686.8000	7.6868	7601.5000	7.6015	1.110	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.03 Put	Bond Future	710.4200	0.7104	722.9300	0.7229	1.761	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.12 Put	Bond Future	2326.0200	2.3260	2359.6500	2.3597	1.446	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.12 Call	Bond Future	3929.4000	3.9294	3865.2200	3.8652	1.633	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.22 Call	Bond Future	8586.1800	8.5862	8498.2300	8.4982	1.024	0.0000	0.0000
2025/08/21	2040	07/05/2026	12.22 Put	Bond Future	551.4600	0.5515	561.3200	0.5613	1.788	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.72 Call	Bond Future	6287.8100	6.2878	6208.1900	6.2082	1.266	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.72 Put	Bond Future	1084.1200	1.0841	1102.3100	1.1023	1.678	0.0000	0.0000
2025/08/21	2040	07/05/2026	10.70 Put	Bond Future	3736.7900	3.7368	3783.3200	3.7833	1.245	0.0000	0.0000
2025/08/21	2040	07/05/2026	10.70 Call	Bond Future	2679.6800	2.6797	2628.4000	2.6284	1.914	0.0000	0.0000
2025/08/21	2040	07/05/2026		Bond Future	10.8646	89.3384	10.8800	89.2406	0.142	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.67 Call	Bond Future	6070.4000	6.0704	5991.8500	5.9919	1.294	0.0000	0.0000
2025/08/21	2040	07/05/2026	11.67 Put	Bond Future	1158.0900	1.1581	1177.3500	1.1774	1.663	0.0000	0.0000
2025/08/21	2040	06/08/2026		Bond Future	10.9897	86.4676	11.0056	86.3681	0.145	0.0000	0.0000
2025/08/21	2040	06/08/2026	12.19 Call	Bond Future	8143.6000	8.1436	8060.5300	8.0605	1.020	0.0000	0.0000
2025/08/21	2040	06/08/2026	12.19 Put	Bond Future	1109.8700	1.1099	1126.2400	1.1262	1.475	0.0000	0.0000
2025/08/21	2040	05/11/2026		Bond Future	11.1188	87.9650	11.1353	87.8642	0.148	0.0000	0.0000
2025/08/21	2040	05/11/2026	11.06 Call	Bond Future	3963.8400	3.9638	3907.9700	3.9080	1.409	0.0000	0.0000
2025/08/21	2040	05/11/2026	11.06 Put	Bond Future	4324.4200	4.3244	4369.3800	4.3694	1.040	0.0000	0.0000
2025/08/21	2044	06/11/2025	11.75 Call	Bond Future	5534.9900	5.5350	5410.8500	5.4109	2.243	0.0000	0.0000
2025/08/21	2044	06/11/2025	11.75 Put	Bond Future	176.0200	0.1760	183.5900	0.1836	4.301	0.0000	0.0000
2025/08/21	2044	06/11/2025	11.25 Put	Bond Future	774.4400	0.7744	803.7500	0.8038	3.785	0.0000	0.0000
2025/08/21	2044	06/11/2025	11.25 Call	Bond Future	2986.1000	2.9861	2883.7000	2.8837	3.429	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.25 Call	Bond Future	8344.7200	8.3447	8214.2900	8.2143	1.563	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.25 Put	Bond Future	30.7000	0.0307	31.9800	0.0320	4.169	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.00 Call	Bond Future	6933.3600	6.9334	6804.8600	6.8049	1.853	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.00 Put	Bond Future	73.7400	0.0737	76.9500	0.0770	4.353	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.20 Call	Bond Future	8063.4800	8.0635	7933.3200	7.9333	1.614	0.0000	0.0000
2025/08/21	2044	06/11/2025	12.20 Put	Bond Future	36.7200	0.0367	38.2700	0.0383	4.221	0.0000	0.0000
2025/08/21	2044	06/11/2025		Bond Future	10.9168	85.4339	10.9362	85.3022	0.178	0.0000	0.0000
2025/08/21	2044	06/11/2025	11.88 Call	Bond Future	6258.4400	6.2584	6131.6600	6.1317	2.026	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
2025/08/21	2044	06/11/2025	11.88 Put	Bond Future	113.2500	0.1133	118.1800	0.1182	4.353	0.0000	0.0000
2025/08/21	2044	05/02/2026		Bond Future	11.0197	82.6348	11.0399	82.5006	0.183	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.56 Call	Bond Future	4572.7400	4.5727	4469.3500	4.4694	2.261	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.56 Put	Bond Future	1090.6300	1.0906	1121.4300	1.1214	2.824	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.45 Call	Bond Future	4102.4400	4.1024	4003.9600	4.0040	2.401	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.45 Put	Bond Future	1310.1200	1.3101	1345.8300	1.3458	2.726	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.25 Call	Bond Future	3316.1200	3.3161	3227.5500	3.2276	2.671	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.25 Put	Bond Future	1802.7500	1.8028	1848.3700	1.8484	2.531	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.50 Call	Bond Future	4311.5000	4.3115	4210.7300	4.2107	2.337	0.0000	0.0000
2025/08/21	2044	05/02/2026	11.50 Put	Bond Future	1204.4600	1.2045	1237.8800	1.2379	2.775	0.0000	0.0000
2025/08/21	2044	05/02/2026	10.90 Put	Bond Future	2989.0200	2.9890	3053.7700	3.0538	2.166	0.0000	0.0000
2025/08/21	2044	05/02/2026	10.90 Call	Bond Future	2184.6200	2.1846	2115.1800	2.1152	3.179	0.0000	0.0000
2025/08/21	2044	05/02/2026	10.07 Put	Bond Future	7428.0800	7.4281	7531.9300	7.5319	1.398	0.0000	0.0000
2025/08/21	2044	05/02/2026	10.07 Call	Bond Future	692.6400	0.6926	662.3000	0.6623	4.380	0.0000	0.0000
2025/08/21	2044	07/05/2026		Bond Future	11.1324	84.1498	11.1532	84.0133	0.187	0.0000	0.0000
2025/08/21	2044	07/05/2026	11.80 Call	Bond Future	5627.9700	5.6280	5524.6200	5.5246	1.836	0.0000	0.0000
2025/08/21	2044	07/05/2026	11.80 Put	Bond Future	1429.9200	1.4299	1463.0500	1.4631	2.317	0.0000	0.0000
2025/08/21	2044	06/08/2026		Bond Future	11.2549	81.3090	11.2765	81.1702	0.192	0.0000	0.0000
2025/08/21	2044	06/08/2026	12.42 Call	Bond Future	8175.7900	8.1758	8062.0900	8.0621	1.391	0.0000	0.0000
2025/08/21	2044	06/08/2026	12.42 Put	Bond Future	1196.4000	1.1964	1221.5000	1.2215	2.098	0.0000	0.0000
2025/08/21	2044	05/11/2026		Bond Future	11.3805	82.7168	11.4028	82.5759	0.196	0.0000	0.0000
2025/08/21	2044	05/11/2026	11.34 Call	Bond Future	4141.0500	4.1411	4063.8500	4.0639	1.864	0.0000	0.0000
2025/08/21	2044	05/11/2026	11.34 Put	Bond Future	4397.2800	4.3973	4461.0100	4.4610	1.449	0.0000	0.0000
2025/08/21	2046	06/11/2025		Bond Future	121.3153	121.3153	121.4048	121.4048	0.074	0.0000	0.0000
2025/08/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2046	06/11/2025	125.41 Put	Bond Future	4094.6600	4.0947	4005.2300	4.0052	2.184	0.0000	0.0000
2025/08/21	2046	05/02/2026		Bond Future	123.5950	123.5950	123.6862	123.6862	0.074	0.0000	0.0000
2025/08/21	2046	05/02/2026	121.65 Call	Bond Future	1945.0300	1.9450	2036.1800	2.0362	4.686	0.0000	0.0000
2025/08/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2046	07/05/2026		Bond Future	123.5820	123.5820	123.6751	123.6751	0.075	0.0000	0.0000
2025/08/21	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2046	07/05/2026	124.95 Put	Bond Future	1368.0400	1.3680	1274.9000	1.2749	6.808	0.0000	0.0000
2025/08/21	2046	06/08/2026		Bond Future	125.8799	125.8799	125.9751	125.9751	0.076	0.0000	0.0000
2025/08/21	2046	06/08/2026	122.38 Call	Bond Future	3499.8600	3.4999	3595.0800	3.5951	2.721	0.0000	0.0000
2025/08/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2046	05/11/2026		Bond Future	125.7475	125.7475	125.8449	125.8449	0.077	0.0000	0.0000
2025/08/21	2046	05/11/2026	125.48 Call	Bond Future	267.4800	0.2675	364.9200	0.3649	36.429	0.0000	0.0000
2025/08/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/21	2050	06/11/2025		Bond Future	122.2958	122.2958	122.2958	0.000	0.0000	0.0000
2025/08/21	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	2050	06/11/2025	124.42 Put	Bond Future	2124.2100	2.1242	2124.1800	2.1242	0.001	0.0000
2025/08/21	2050	05/02/2026		Bond Future	122.1661	122.1661	122.1663	122.1663	0.000	0.0000
2025/08/21	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	2050	05/02/2026	122.82 Put	Bond Future	653.9000	0.6539	653.7500	0.6538	0.023	0.0000
2025/08/21	2050	07/05/2026		Bond Future	124.4357	124.4357	124.4360	124.4360	0.000	0.0000
2025/08/21	2050	07/05/2026	124.07 Call	Bond Future	365.7100	0.3657	366.0000	0.3660	0.079	0.0000
2025/08/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	2050	06/08/2026		Bond Future	124.2797	124.2797	124.2804	124.2804	0.001	0.0000
2025/08/21	2050	06/08/2026	123.27 Call	Bond Future	1009.6600	1.0097	1010.4400	1.0104	0.077	0.0000
2025/08/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	2050	05/11/2026		Bond Future	126.4657	126.4657	126.4672	126.4672	0.001	0.0000
2025/08/21	2050	05/11/2026	123.84 Call	Bond Future	2625.7100	2.6257	2627.1600	2.6272	0.055	0.0000
2025/08/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/21	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	1172.2010	0.000	0.0000
2025/08/21	AL37	06/11/2025		Index Future	1195.9380	1195.9380	1195.2710	1195.2710	0.056	0.0000
2025/08/21	AL37	05/02/2026		Index Future	1218.1220	1218.1220	1217.4420	1217.4420	0.056	0.0000
2025/08/21	AL37	07/05/2026		Index Future	1240.4750	1240.4750	1239.7850	1239.7850	0.056	0.0000
2025/08/21	AL37	06/08/2026		Index Future	1263.0320	1263.0320	1262.3320	1262.3320	0.055	0.0000
2025/08/21	AL37	05/11/2026		Index Future	1285.2650	1285.2650	1284.5570	1284.5570	0.055	0.0000
2025/08/21	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	1422.4590	0.000	0.0000
2025/08/21	AL7T	06/11/2025		Index Future	1455.3730	1455.3730	1453.9620	1453.9620	0.097	0.0000
2025/08/21	AL7T	05/02/2026		Index Future	1482.3700	1482.3700	1480.9320	1480.9320	0.097	0.0000
2025/08/21	AL7T	07/05/2026		Index Future	1509.5720	1509.5720	1508.1110	1508.1110	0.097	0.0000
2025/08/21	AL7T	06/08/2026		Index Future	1537.0220	1537.0220	1535.5370	1535.5370	0.097	0.0000
2025/08/21	AL7T	05/11/2026		Index Future	1564.0780	1564.0780	1562.5720	1562.5720	0.096	0.0000
2025/08/21	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	1206.8960	0.000	0.0000
2025/08/21	ALBI	06/11/2025		Index Future	1233.1180	1233.1180	1231.9920	1231.9920	0.091	0.0000
2025/08/21	ALBI	05/02/2026		Index Future	1255.9920	1255.9920	1254.8450	1254.8450	0.091	0.0000
2025/08/21	ALBI	07/05/2026		Index Future	1279.0400	1279.0400	1277.8750	1277.8750	0.091	0.0000
2025/08/21	ALBI	06/08/2026		Index Future	1302.2980	1302.2980	1301.1140	1301.1140	0.091	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	
2025/08/21	ALBI	05/11/2026		Index Future	1325.2220	1325.2220	1324.0220	1324.0220	0.091	0.0000	0.0000
2025/08/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	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	
2025/08/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/21	ES33	06/11/2025		Bond Future	10.3037	86.3247	10.3128	86.2815	0.088	0.0000	0.0000
2025/08/21	ES33	06/11/2025	12.01 Call	Bond Future	7674.4900	7.6745	7631.2800	7.6313	0.563	0.0000	0.0000
2025/08/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES33	05/02/2026		Bond Future	10.4293	87.9469	10.4388	87.9029	0.091	0.0000	0.0000
2025/08/21	ES33	05/02/2026	11.49 Call	Bond Future	4751.4400	4.7514	4707.4100	4.7074	0.927	0.0000	0.0000
2025/08/21	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES33	07/05/2026		Bond Future	10.5622	85.7858	10.5721	85.7412	0.094	0.0000	0.0000
2025/08/21	ES33	07/05/2026	11.69 Call	Bond Future	4905.2400	4.9052	4860.6200	4.8606	0.910	0.0000	0.0000
2025/08/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES33	06/08/2026		Bond Future	10.7080	87.3799	10.7183	87.3346	0.096	0.0000	0.0000
2025/08/21	ES33	06/08/2026	12.02 Call	Bond Future	5511.2100	5.5112	5465.9900	5.4660	0.821	0.0000	0.0000
2025/08/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES33	05/11/2026		Bond Future	10.8784	85.1226	10.8892	85.0769	0.099	0.0000	0.0000
2025/08/21	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES33	05/11/2026	10.83 Put	Bond Future	205.7800	0.2058	251.5000	0.2515	22.218	0.0000	0.0000
2025/08/21	ES42	06/11/2025		Bond Future	11.1776	80.4336	11.2073	80.2474	0.265	0.0000	0.0000
2025/08/21	ES42	06/11/2025	12.39 Call	Bond Future	7099.6800	7.0997	6913.4700	6.9135	2.623	0.0000	0.0000
2025/08/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES42	05/02/2026		Bond Future	11.2909	81.9450	11.3217	81.7553	0.272	0.0000	0.0000
2025/08/21	ES42	05/02/2026	11.85 Call	Bond Future	3345.3200	3.3453	3155.6100	3.1556	5.671	0.0000	0.0000
2025/08/21	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES42	07/05/2026		Bond Future	11.4136	79.2023	11.4454	79.0092	0.279	0.0000	0.0000
2025/08/21	ES42	07/05/2026	12.20 Call	Bond Future	4560.8500	4.5609	4367.7900	4.3678	4.233	0.0000	0.0000
2025/08/21	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES42	06/08/2026		Bond Future	11.5419	80.6727	11.5749	80.4763	0.286	0.0000	0.0000
2025/08/21	ES42	06/08/2026	12.65 Call	Bond Future	6198.3800	6.1984	6001.9200	6.0019	3.170	0.0000	0.0000
2025/08/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES42	05/11/2026		Bond Future	11.6838	77.8254	11.7181	77.6258	0.293	0.0000	0.0000
2025/08/21	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	ES42	05/11/2026	11.66 Put	Bond Future	139.3900	0.1394	339.0400	0.3390	143.231	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
2025/08/21	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000
2025/08/21	GOVI	06/11/2025		GOVI	1213.1140	1213.1140	1212.0850	1212.0850	0.085	0.0000
2025/08/21	GOVI	06/11/2025	1,112. Call 00	GOVI	1011140.0000	101.1140	1000850.0000	100.0850	1.018	0.0000
2025/08/21	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	GOVI	05/02/2026		GOVI	1235.6170	1235.6170	1234.5690	1234.5690	0.085	0.0000
2025/08/21	GOVI	05/02/2026	1,150. Call 00	GOVI	856170.0000	85.6170	845690.0000	84.5690	1.224	0.0000
2025/08/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	GOVI	07/05/2026		GOVI	1258.2910	1258.2910	1257.2260	1257.2260	0.085	0.0000
2025/08/21	GOVI	07/05/2026	1,177. Call 00	GOVI	812910.0000	81.2910	802260.0000	80.2260	1.310	0.0000
2025/08/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	GOVI	06/08/2026		GOVI	1281.1720	1281.1720	1280.0900	1280.0900	0.084	0.0000
2025/08/21	GOVI	06/08/2026	1,189. Call 00	GOVI	921720.0000	92.1720	910900.0000	91.0900	1.174	0.0000
2025/08/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	GOVI	05/11/2026		GOVI	1303.7250	1303.7250	1302.6280	1302.6280	0.084	0.0000
2025/08/21	GOVI	05/11/2026	1,277. Call 00	GOVI	267250.0000	26.7250	256280.0000	25.6280	4.105	0.0000
2025/08/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/08/21	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000
2025/08/21	IGOV	06/11/2025		Index Future	392.4640	392.4640	392.4500	392.4500	0.004	0.0000
2025/08/21	IGOV	05/02/2026		Index Future	399.8390	399.8390	399.8240	399.8240	0.004	0.0000
2025/08/21	IGOV	07/05/2026		Index Future	407.2690	407.2690	407.2550	407.2550	0.003	0.0000
2025/08/21	IGOV	06/08/2026		Index Future	414.7660	414.7660	414.7530	414.7530	0.003	0.0000
2025/08/21	IGOV	05/11/2026		Index Future	422.1570	422.1570	422.1450	422.1450	0.003	0.0000
2025/08/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/08/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/08/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/08/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/08/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/08/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/08/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/08/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/08/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/08/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	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
2025/08/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/08/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/08/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/08/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/21	R033	06/11/2025		Bond Future	9.0198	106.3369	9.0345	106.2560	0.164	0.0000
2025/08/21	R033	06/11/2025	10.33 Call	Bond Future	6888.8700	6.8889	6808.2100	6.8082	1.171	0.0000
2025/08/21	R033	06/11/2025	10.33 Put	Bond Future	7.4100	0.0074	7.6300	0.0076	2.969	0.0000
2025/08/21	R033	05/02/2026		Bond Future	9.0945	108.3095	9.1100	108.2271	0.170	0.0000
2025/08/21	R033	05/02/2026	10.49 Call	Bond Future	7176.4000	7.1764	7096.4000	7.0964	1.115	0.0000
2025/08/21	R033	05/02/2026	10.49 Put	Bond Future	76.6900	0.0767	79.0900	0.0791	3.129	0.0000
2025/08/21	R033	07/05/2026		Bond Future	9.1786	105.2525	9.1949	105.1688	0.177	0.0000
2025/08/21	R033	07/05/2026	10.38 Call	Bond Future	6244.9000	6.2449	6168.6800	6.1687	1.221	0.0000
2025/08/21	R033	07/05/2026	10.38 Put	Bond Future	280.6200	0.2806	288.1300	0.2881	2.676	0.0000
2025/08/21	R033	06/08/2026		Bond Future	9.2726	107.1840	9.2896	107.0990	0.184	0.0000
2025/08/21	R033	06/08/2026	10.25 Call	Bond Future	5412.7000	5.4127	5342.5200	5.3425	1.297	0.0000
2025/08/21	R033	06/08/2026	10.25 Put	Bond Future	683.0200	0.6830	697.8000	0.6978	2.164	0.0000
2025/08/21	R033	05/11/2026		Bond Future	9.3868	104.0030	9.4047	103.9169	0.191	0.0000
2025/08/21	R033	05/11/2026	9.33 Call	Bond Future	2199.2200	2.1992	2154.4400	2.1544	2.036	0.0000
2025/08/21	R033	05/11/2026	9.33 Put	Bond Future	2473.1400	2.4731	2514.4500	2.5145	1.670	0.0000
2025/08/21	R035	06/11/2025	10.30 Call	Bond Future	3831.3500	3.8314	3752.8700	3.7529	2.048	0.0000
2025/08/21	R035	06/11/2025	10.30 Put	Bond Future	223.9200	0.2239	230.6900	0.2307	3.023	0.0000
2025/08/21	R035	06/11/2025	10.68 Call	Bond Future	5746.4900	5.7465	5662.8500	5.6629	1.455	0.0000
2025/08/21	R035	06/11/2025	10.68 Put	Bond Future	57.6000	0.0576	59.2100	0.0592	2.795	0.0000
2025/08/21	R035	06/11/2025	10.50 Call	Bond Future	4823.5600	4.8236	4741.6200	4.7416	1.699	0.0000
2025/08/21	R035	06/11/2025	10.50 Put	Bond Future	112.6800	0.1127	115.9900	0.1160	2.938	0.0000
2025/08/21	R035	06/11/2025	10.15 Call	Bond Future	3127.4700	3.1275	3053.0600	3.0531	2.379	0.0000
2025/08/21	R035	06/11/2025	10.15 Put	Bond Future	359.4100	0.3594	370.2500	0.3703	3.016	0.0000
2025/08/21	R035	06/11/2025	9.77 Put	Bond Future	1026.9300	1.0269	1054.9900	1.0550	2.732	0.0000
2025/08/21	R035	06/11/2025	9.77 Call	Bond Future	1622.3700	1.6224	1565.1800	1.5652	3.525	0.0000
2025/08/21	R035	06/11/2025	11.00 Put	Bond Future	15.5200	0.0155	15.8800	0.0159	2.320	0.0000
2025/08/21	R035	06/11/2025	11.00 Call	Bond Future	7408.4900	7.4085	7323.6000	7.3236	1.146	0.0000
2025/08/21	R035	06/11/2025	9.91 Put	Bond Future	715.5500	0.7156	736.1500	0.7362	2.879	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	
2025/08/21	R035	06/11/2025	9.91 Call	Bond Future	2119.2300	2.1192	2054.5800	2.0546	3.051	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.41 Put	Bond Future	154.6700	0.1547	159.3000	0.1593	2.993	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.41 Call	Bond Future	4371.2000	4.3712	4290.5800	4.2906	1.844	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.43 Call	Bond Future	9616.7200	9.6167	9531.4900	9.5315	0.886	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.43 Put	Bond Future	1.6700	0.0017	1.6900	0.0017	1.198	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.44 Put	Bond Future	139.3900	0.1394	143.5400	0.1435	2.977	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.44 Call	Bond Future	4521.1100	4.5211	4440.0100	4.4400	1.794	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.94 Put	Bond Future	20.0700	0.0201	20.5600	0.0206	2.441	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.94 Call	Bond Future	7096.8600	7.0969	7012.1000	7.0121	1.194	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.99 Call	Bond Future	12396.9300	12.3969	12311.6800	12.3117	0.688	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.99 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.95 Call	Bond Future	12202.3300	12.2023	12117.0800	12.1171	0.699	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.95 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.45 Call	Bond Future	9718.0400	9.7180	9632.8100	9.6328	0.877	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.45 Put	Bond Future	1.4900	0.0015	1.5100	0.0015	1.342	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.95 Put	Bond Future	19.2300	0.0192	19.6900	0.0197	2.392	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.95 Call	Bond Future	7148.8200	7.1488	7064.0300	7.0640	1.186	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.08 Put	Bond Future	442.7100	0.4427	455.9600	0.4560	2.993	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.08 Call	Bond Future	2815.5600	2.8156	2743.5600	2.7436	2.557	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.58 Put	Bond Future	84.1500	0.0842	86.5700	0.0866	2.876	0.0000	0.0000
2025/08/21	R035	06/11/2025	10.58 Call	Bond Future	5231.4500	5.2315	5148.6200	5.1486	1.583	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.67 Call	Bond Future	10822.8700	10.8229	10737.6300	10.7376	0.788	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.67 Put	Bond Future	0.4000	0.0004	0.4100	0.0004	2.500	0.0000	0.0000
2025/08/21	R035	06/11/2025		Bond Future	9.6679	96.9470	9.6824	96.8617	0.151	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.20 Call	Bond Future	8441.7900	8.4418	8356.6500	8.3567	1.009	0.0000	0.0000
2025/08/21	R035	06/11/2025	11.20 Put	Bond Future	5.7800	0.0058	5.8900	0.0059	1.903	0.0000	0.0000
2025/08/21	R035	05/02/2026		Bond Future	9.7603	98.7454	9.7755	98.6585	0.156	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.79 Call	Bond Future	5944.4700	5.9445	5864.9700	5.8650	1.337	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.79 Put	Bond Future	293.6300	0.2936	301.0000	0.3010	2.510	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.44 Put	Bond Future	599.3600	0.5994	613.5400	0.6135	2.366	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.44 Call	Bond Future	4380.8700	4.3809	4308.1800	4.3082	1.659	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.94 Put	Bond Future	211.2000	0.2112	216.6000	0.2166	2.557	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.94 Call	Bond Future	6647.5400	6.6475	6566.0700	6.5661	1.226	0.0000	0.0000
2025/08/21	R035	05/02/2026	12.44 Call	Bond Future	13806.6000	13.8066	13719.7900	13.7198	0.629	0.0000	0.0000
2025/08/21	R035	05/02/2026	12.44 Put	Bond Future	2.1500	0.0022	2.2100	0.0022	2.791	0.0000	0.0000
2025/08/21	R035	05/02/2026	11.00 Put	Bond Future	184.4700	0.1845	189.2100	0.1892	2.570	0.0000	0.0000
2025/08/21	R035	05/02/2026	11.00 Call	Bond Future	6932.4300	6.9324	6850.3000	6.8503	1.185	0.0000	0.0000
2025/08/21	R035	05/02/2026	11.17 Call	Bond Future	7743.1700	7.7432	7659.4700	7.6595	1.081	0.0000	0.0000
2025/08/21	R035	05/02/2026	11.17 Put	Bond Future	120.2400	0.1202	123.4100	0.1234	2.636	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	
2025/08/21	R035	05/02/2026	10.67 Call	Bond Future	5394.0800	5.3941	5316.5400	5.3165	1.438	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.67 Put	Bond Future	378.3500	0.3784	387.6800	0.3877	2.466	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.17 Put	Bond Future	985.1000	0.9851	1006.9700	1.0070	2.220	0.0000	0.0000
2025/08/21	R035	05/02/2026	10.17 Call	Bond Future	3288.8300	3.2888	3223.8300	3.2238	1.976	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.66 Call	Bond Future	5191.2400	5.1912	5119.5200	5.1195	1.382	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.66 Put	Bond Future	838.6400	0.8386	855.1900	0.8552	1.973	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.16 Call	Bond Future	3326.9400	3.3269	3267.8100	3.2678	1.777	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.16 Put	Bond Future	1646.9100	1.6469	1676.0500	1.6761	1.769	0.0000	0.0000
2025/08/21	R035	07/05/2026	9.66 Put	Bond Future	2992.1700	2.9922	3037.3200	3.0373	1.509	0.0000	0.0000
2025/08/21	R035	07/05/2026	9.66 Call	Bond Future	1894.0600	1.8941	1850.9400	1.8509	2.277	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.71 Call	Bond Future	5394.4800	5.3945	5321.7500	5.3218	1.348	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.71 Put	Bond Future	780.2500	0.7803	795.7900	0.7958	1.992	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.21 Call	Bond Future	3497.4400	3.4974	3436.8600	3.4369	1.732	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.21 Put	Bond Future	1545.4800	1.5455	1573.1700	1.5732	1.792	0.0000	0.0000
2025/08/21	R035	07/05/2026	9.71 Put	Bond Future	2830.4700	2.8305	2873.9700	2.8740	1.537	0.0000	0.0000
2025/08/21	R035	07/05/2026	9.71 Call	Bond Future	2015.0600	2.0151	1970.2900	1.9703	2.222	0.0000	0.0000
2025/08/21	R035	07/05/2026		Bond Future	9.8553	96.0534	9.8712	95.9651	0.161	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.86 Call	Bond Future	6018.3800	6.0184	5942.8800	5.9429	1.254	0.0000	0.0000
2025/08/21	R035	07/05/2026	10.86 Put	Bond Future	625.2900	0.6253	638.0600	0.6381	2.042	0.0000	0.0000
2025/08/21	R035	06/08/2026		Bond Future	9.9606	97.8168	9.9771	97.7272	0.166	0.0000	0.0000
2025/08/21	R035	06/08/2026	11.06 Call	Bond Future	6604.7100	6.6047	6530.3400	6.5303	1.126	0.0000	0.0000
2025/08/21	R035	06/08/2026	11.06 Put	Bond Future	868.6900	0.8687	883.9300	0.8839	1.754	0.0000	0.0000
2025/08/21	R035	05/11/2026		Bond Future	10.0855	95.0140	10.1027	94.9231	0.170	0.0000	0.0000
2025/08/21	R035	05/11/2026	10.03 Call	Bond Future	2951.4500	2.9515	2902.6000	2.9026	1.655	0.0000	0.0000
2025/08/21	R035	05/11/2026	10.03 Put	Bond Future	3245.9500	3.2460	3288.0300	3.2880	1.296	0.0000	0.0000
2025/08/21	R038	06/11/2025		Bond Future	10.2569	105.5107	10.2868	105.2981	0.291	0.0000	0.0000
2025/08/21	R038	06/11/2025	11.24 Call	Bond Future	6776.3400	6.7763	6571.5600	6.5716	3.022	0.0000	0.0000
2025/08/21	R038	06/11/2025	11.24 Put	Bond Future	85.0300	0.0850	92.8900	0.0929	9.244	0.0000	0.0000
2025/08/21	R038	06/11/2025	12.33 Call	Bond Future	13404.5500	13.4046	13191.9900	13.1920	1.586	0.0000	0.0000
2025/08/21	R038	06/11/2025	12.33 Put	Bond Future	0.8100	0.0008	0.8900	0.0009	9.877	0.0000	0.0000
2025/08/21	R038	06/11/2025	10.98 Put	Bond Future	219.7000	0.2197	238.3100	0.2383	8.471	0.0000	0.0000
2025/08/21	R038	06/11/2025	10.98 Call	Bond Future	5203.1000	5.2031	5009.0700	5.0091	3.729	0.0000	0.0000
2025/08/21	R038	05/02/2026		Bond Future	10.3586	107.4680	10.3896	107.2514	0.300	0.0000	0.0000
2025/08/21	R038	05/02/2026	11.44 Call	Bond Future	7554.7400	7.5547	7360.1500	7.3602	2.576	0.0000	0.0000
2025/08/21	R038	05/02/2026	11.44 Put	Bond Future	371.9800	0.3720	394.0500	0.3941	5.933	0.0000	0.0000
2025/08/21	R038	07/05/2026		Bond Future	10.4682	103.9542	10.5004	103.7338	0.308	0.0000	0.0000
2025/08/21	R038	07/05/2026	11.40 Call	Bond Future	7012.4800	7.0125	6832.7700	6.8328	2.563	0.0000	0.0000
2025/08/21	R038	07/05/2026	11.40 Put	Bond Future	907.5200	0.9075	948.2000	0.9482	4.483	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	
2025/08/21	R038	06/08/2026		Bond Future	10.5860	105.8615	10.6196	105.6373	0.317	0.0000	0.0000
2025/08/21	R038	06/08/2026	11.77 Call	Bond Future	8633.4100	8.6334	8450.6000	8.4506	2.117	0.0000	0.0000
2025/08/21	R038	06/08/2026	11.77 Put	Bond Future	1128.8100	1.1288	1170.2100	1.1702	3.668	0.0000	0.0000
2025/08/21	R038	05/11/2026		Bond Future	10.7185	102.2159	10.7534	101.9882	0.326	0.0000	0.0000
2025/08/21	R038	05/11/2026	10.72 Call	Bond Future	3932.4600	3.9325	3810.7400	3.8107	3.095	0.0000	0.0000
2025/08/21	R038	05/11/2026	10.72 Put	Bond Future	3922.4600	3.9225	4028.4600	4.0285	2.702	0.0000	0.0000
2025/08/21	R053	06/11/2025		Bond Future	10.8328	108.2200	10.8523	108.0399	0.180	0.0000	0.0000
2025/08/21	R053	06/11/2025	11.76 Call	Bond Future	8168.0200	8.1680	7995.2300	7.9952	2.115	0.0000	0.0000
2025/08/21	R053	06/11/2025	11.76 Put	Bond Future	162.2800	0.1623	169.6300	0.1696	4.529	0.0000	0.0000
2025/08/21	R053	05/02/2026		Bond Future	10.9293	110.2275	10.9495	110.0441	0.185	0.0000	0.0000
2025/08/21	R053	05/02/2026	11.49 Call	Bond Future	6310.3900	6.3104	6167.8600	6.1679	2.259	0.0000	0.0000
2025/08/21	R053	05/02/2026	11.49 Put	Bond Future	1416.6900	1.4167	1457.5500	1.4576	2.884	0.0000	0.0000
2025/08/21	R053	07/05/2026		Bond Future	11.0315	106.3871	11.0523	106.2006	0.189	0.0000	0.0000
2025/08/21	R053	07/05/2026	11.69 Call	Bond Future	7439.5300	7.4395	7297.7600	7.2978	1.906	0.0000	0.0000
2025/08/21	R053	07/05/2026	11.69 Put	Bond Future	1827.5600	1.8276	1872.2900	1.8723	2.448	0.0000	0.0000
2025/08/21	R053	06/08/2026		Bond Future	11.1397	108.3389	11.1613	108.1493	0.194	0.0000	0.0000
2025/08/21	R053	06/08/2026	12.28 Call	Bond Future	10941.1900	10.9412	10787.0400	10.7870	1.409	0.0000	0.0000
2025/08/21	R053	06/08/2026	12.28 Put	Bond Future	1713.5400	1.7135	1749.0700	1.7491	2.073	0.0000	0.0000
2025/08/21	R053	05/11/2026		Bond Future	11.2583	104.3579	11.2807	104.1653	0.199	0.0000	0.0000
2025/08/21	R053	05/11/2026	11.21 Call	Bond Future	5345.5000	5.3455	5240.6200	5.2406	1.962	0.0000	0.0000
2025/08/21	R053	05/11/2026	11.21 Put	Bond Future	5763.3000	5.7633	5851.0800	5.8511	1.523	0.0000	0.0000
2025/08/21	R186	06/11/2025		Bond Future	7.6204	107.0941	7.6017	107.1141	0.246	0.0000	0.0000
2025/08/21	R186	06/11/2025	8.13 Call	Bond Future	548.6800	0.5487	567.7500	0.5678	3.476	0.0000	0.0000
2025/08/21	R186	06/11/2025	8.13 Put	Bond Future	5.4800	0.0055	4.5200	0.0045	17.518	0.0000	0.0000
2025/08/21	R186	05/02/2026		Bond Future	7.6550	103.7762	7.6306	103.7965	0.319	0.0000	0.0000
2025/08/21	R186	05/02/2026	8.43 Call	Bond Future	658.0800	0.6581	676.8700	0.6769	2.855	0.0000	0.0000
2025/08/21	R186	05/02/2026	8.43 Put	Bond Future	14.3100	0.0143	12.7200	0.0127	11.111	0.0000	0.0000
2025/08/21	R186	07/05/2026		Bond Future	7.7629	105.6793	7.7277	105.7002	0.453	0.0000	0.0000
2025/08/21	R186	07/05/2026	8.69 Call	Bond Future	570.0800	0.5701	588.8700	0.5889	3.296	0.0000	0.0000
2025/08/21	R186	07/05/2026	8.69 Put	Bond Future	20.7900	0.0208	18.6200	0.0186	10.438	0.0000	0.0000
2025/08/21	R186	06/08/2026		Bond Future	7.9962	102.3137	7.9357	102.3353	0.757	0.0000	0.0000
2025/08/21	R186	06/08/2026	8.57 Call	Bond Future	271.0500	0.2711	286.4600	0.2865	5.685	0.0000	0.0000
2025/08/21	R186	06/08/2026	8.57 Put	Bond Future	66.6400	0.0666	60.4500	0.0605	9.289	0.0000	0.0000
2025/08/21	R186	05/11/2026		Bond Future	9.9458	104.0871	9.7526	104.1095	1.942	0.0000	0.0000
2025/08/21	R186	05/11/2026	8.12 Call	Bond Future	31.5800	0.0316	36.4900	0.0365	15.548	0.0000	0.0000
2025/08/21	R186	05/11/2026	8.12 Put	Bond Future	243.1200	0.2431	225.6900	0.2257	7.169	0.0000	0.0000
2025/08/21	R202	06/11/2025		Bond Future	276.9292	276.9292	276.8327	276.8327	0.035	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	
2025/08/21	R202	06/11/2025	275.64 Call	Bond Future	1289.1500	1.2892	1192.6600	1.1927	7.485	0.0000	0.0000
2025/08/21	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R202	05/02/2026		Bond Future	276.7629	276.7629	276.6648	276.6648	0.035	0.0000	0.0000
2025/08/21	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R202	05/02/2026	277.82 Put	Bond Future	1057.0700	1.0571	1155.1800	1.1552	9.281	0.0000	0.0000
2025/08/21	R202	07/05/2026		Bond Future	281.9050	281.9050	281.8055	281.8055	0.035	0.0000	0.0000
2025/08/21	R202	07/05/2026	277.55 Call	Bond Future	4355.0400	4.3550	4255.4600	4.2555	2.287	0.0000	0.0000
2025/08/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R202	06/08/2026		Bond Future	281.6870	281.6870	281.5866	281.5866	0.036	0.0000	0.0000
2025/08/21	R202	06/08/2026	278.86 Call	Bond Future	2827.0300	2.8270	2726.5900	2.7266	3.553	0.0000	0.0000
2025/08/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R202	05/11/2026		Bond Future	286.6432	286.6432	286.5421	286.5421	0.035	0.0000	0.0000
2025/08/21	R202	05/11/2026	280.46 Call	Bond Future	6183.1500	6.1832	6082.1000	6.0821	1.634	0.0000	0.0000
2025/08/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R209	06/11/2025		Bond Future	9.9454	77.1124	9.9547	77.0625	0.094	0.0000	0.0000
2025/08/21	R209	06/11/2025	11.27 Call	Bond Future	6704.2300	6.7042	6654.3300	6.6543	0.744	0.0000	0.0000
2025/08/21	R209	06/11/2025	11.27 Put	Bond Future	21.0800	0.0211	21.0200	0.0210	0.285	0.0000	0.0000
2025/08/21	R209	05/02/2026		Bond Future	10.0332	78.5428	10.0428	78.4921	0.096	0.0000	0.0000
2025/08/21	R209	05/02/2026	10.93 Call	Bond Future	4945.2600	4.9453	4899.1500	4.8992	0.932	0.0000	0.0000
2025/08/21	R209	05/02/2026	10.93 Put	Bond Future	414.2800	0.4143	418.9300	0.4189	1.122	0.0000	0.0000
2025/08/21	R209	07/05/2026		Bond Future	10.1281	76.8319	10.1381	76.7804	0.099	0.0000	0.0000
2025/08/21	R209	07/05/2026	11.07 Call	Bond Future	5392.8900	5.3929	5348.5900	5.3486	0.821	0.0000	0.0000
2025/08/21	R209	07/05/2026	11.07 Put	Bond Future	730.8100	0.7308	738.0600	0.7381	0.992	0.0000	0.0000
2025/08/21	R209	06/08/2026		Bond Future	10.2309	78.2422	10.2413	78.1899	0.101	0.0000	0.0000
2025/08/21	R209	06/08/2026	11.39 Call	Bond Future	6450.2800	6.4503	6405.6700	6.4057	0.692	0.0000	0.0000
2025/08/21	R209	06/08/2026	11.39 Put	Bond Future	874.6300	0.8746	882.2900	0.8823	0.876	0.0000	0.0000
2025/08/21	R209	05/11/2026		Bond Future	10.3477	76.4499	10.3584	76.3969	0.104	0.0000	0.0000
2025/08/21	R209	05/11/2026	10.32 Call	Bond Future	3105.9400	3.1059	3075.2200	3.0752	0.989	0.0000	0.0000
2025/08/21	R209	05/11/2026	10.32 Put	Bond Future	3243.1300	3.2431	3265.3500	3.2654	0.685	0.0000	0.0000
2025/08/21	R210	06/11/2025		Bond Future	252.9638	252.9638	252.8647	252.8647	0.039	0.0000	0.0000
2025/08/21	R210	06/11/2025	252.14 Call	Bond Future	823.7900	0.8238	724.7300	0.7247	12.025	0.0000	0.0000
2025/08/21	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R210	05/02/2026		Bond Future	257.7174	257.7174	257.6164	257.6164	0.039	0.0000	0.0000
2025/08/21	R210	05/02/2026	253.10 Call	Bond Future	4617.3600	4.6174	4516.3600	4.5164	2.187	0.0000	0.0000
2025/08/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	R210	07/05/2026		Bond Future	259.0049	259.0049	258.9027	258.9027	0.039	0.0000	0.0000
2025/08/21	R210	07/05/2026	255.40 Call	Bond Future	3604.9100	3.6049	3502.6900	3.5027	2.836	0.0000	0.0000
2025/08/21	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/21	R210	06/08/2026		Bond Future	263.8219	263.8219	263.7184	263.7184	0.039	0.0000
2025/08/21	R210	06/08/2026	259.84 Call	Bond Future	3981.8900	3.9819	3878.4000	3.8784	2.599	0.0000
2025/08/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	R210	05/11/2026		Bond Future	264.9074	264.9074	264.8032	264.8032	0.039	0.0000
2025/08/21	R210	05/11/2026	253.33 Call	Bond Future	11577.4000	11.5774	11473.2400	11.4732	0.900	0.0000
2025/08/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/21	R213	06/11/2025		Bond Future	8.4846	95.1409	8.4944	95.1012	0.116	0.0000
2025/08/21	R213	06/11/2025	10.05 Call	Bond Future	6071.7100	6.0717	6032.0100	6.0320	0.654	0.0000
2025/08/21	R213	06/11/2025	10.05 Put	Bond Future	0.4600	0.0005	0.4500	0.0005	2.174	0.0000
2025/08/21	R213	05/02/2026		Bond Future	8.5472	96.9057	8.5577	96.8653	0.122	0.0000
2025/08/21	R213	05/02/2026	9.89 Call	Bond Future	5074.1100	5.0741	5034.3800	5.0344	0.783	0.0000
2025/08/21	R213	05/02/2026	9.89 Put	Bond Future	38.5900	0.0386	39.3300	0.0393	1.918	0.0000
2025/08/21	R213	07/05/2026		Bond Future	8.6141	95.1315	8.6251	95.0905	0.128	0.0000
2025/08/21	R213	07/05/2026	9.80 Call	Bond Future	4447.4600	4.4475	4409.3400	4.4093	0.857	0.0000
2025/08/21	R213	07/05/2026	9.80 Put	Bond Future	160.7000	0.1607	163.5900	0.1636	1.798	0.0000
2025/08/21	R213	06/08/2026		Bond Future	8.6928	96.8785	8.7045	96.8369	0.135	0.0000
2025/08/21	R213	06/08/2026	9.69 Call	Bond Future	3828.0400	3.8280	3792.3600	3.7924	0.932	0.0000
2025/08/21	R213	06/08/2026	9.69 Put	Bond Future	365.7300	0.3657	371.6000	0.3716	1.605	0.0000
2025/08/21	R213	05/11/2026		Bond Future	8.8026	95.0112	8.8150	94.9692	0.141	0.0000
2025/08/21	R213	05/11/2026	8.75 Call	Bond Future	1536.4100	1.5364	1514.0500	1.5141	1.455	0.0000
2025/08/21	R213	05/11/2026	8.75 Put	Bond Future	1714.6100	1.7146	1734.2200	1.7342	1.144	0.0000
2025/08/21	R214	06/11/2025		Bond Future	10.5804	70.6702	10.6102	70.4984	0.282	0.0000
2025/08/21	R214	06/11/2025	11.64 Call	Bond Future	5802.5900	5.8026	5636.4700	5.6365	2.863	0.0000
2025/08/21	R214	06/11/2025	11.64 Put	Bond Future	64.7300	0.0647	70.3700	0.0704	8.713	0.0000
2025/08/21	R214	05/02/2026		Bond Future	10.6757	71.9811	10.7066	71.8062	0.289	0.0000
2025/08/21	R214	05/02/2026	11.26 Call	Bond Future	4013.9300	4.0139	3878.9600	3.8790	3.363	0.0000
2025/08/21	R214	05/02/2026	11.26 Put	Bond Future	807.9300	0.8079	847.9200	0.8479	4.950	0.0000
2025/08/21	R214	07/05/2026		Bond Future	10.7720	70.0033	10.8038	69.8253	0.296	0.0000
2025/08/21	R214	07/05/2026	11.53 Call	Bond Future	5079.7000	5.0797	4942.4700	4.9425	2.702	0.0000
2025/08/21	R214	07/05/2026	11.53 Put	Bond Future	1019.8600	1.0199	1060.6700	1.0607	4.002	0.0000
2025/08/21	R214	06/08/2026		Bond Future	10.8758	71.2885	10.9087	71.1074	0.303	0.0000
2025/08/21	R214	06/08/2026	11.97 Call	Bond Future	6722.7500	6.7228	6578.0000	6.5780	2.153	0.0000
2025/08/21	R214	06/08/2026	11.97 Put	Bond Future	1060.1000	1.0601	1096.4500	1.0965	3.429	0.0000
2025/08/21	R214	05/11/2026		Bond Future	10.9924	69.2296	11.0265	69.0455	0.310	0.0000
2025/08/21	R214	05/11/2026	10.97 Call	Bond Future	3352.8800	3.3529	3254.2900	3.2543	2.940	0.0000
2025/08/21	R214	05/11/2026	10.97 Put	Bond Future	3474.4100	3.4744	3559.8900	3.5599	2.460	0.0000
2025/08/21	R248	06/11/2025		Bond Future	10.9158	83.7259	10.9353	83.5885	0.179	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
2025/08/21	R248	06/11/2025	11.74 Call	Bond Future	5680.8000	5.6808	5551.7700	5.5518	2.271	0.0000	0.0000
2025/08/21	R248	06/11/2025	11.74 Put	Bond Future	197.1400	0.1971	205.5000	0.2055	4.241	0.0000	0.0000
2025/08/21	R248	05/02/2026		Bond Future	11.0180	85.2790	11.0382	85.1390	0.183	0.0000	0.0000
2025/08/21	R248	05/02/2026	11.46 Call	Bond Future	4259.5200	4.2595	4156.0300	4.1560	2.430	0.0000	0.0000
2025/08/21	R248	05/02/2026	11.46 Put	Bond Future	1288.0700	1.2881	1324.5500	1.3246	2.832	0.0000	0.0000
2025/08/21	R248	07/05/2026		Bond Future	11.1207	82.4033	11.1416	82.2609	0.188	0.0000	0.0000
2025/08/21	R248	07/05/2026	11.72 Call	Bond Future	5531.7700	5.5318	5426.3000	5.4263	1.907	0.0000	0.0000
2025/08/21	R248	07/05/2026	11.72 Put	Bond Future	1608.7800	1.6088	1645.6800	1.6457	2.294	0.0000	0.0000
2025/08/21	R248	06/08/2026		Bond Future	11.2313	83.9159	11.2529	83.7711	0.192	0.0000	0.0000
2025/08/21	R248	06/08/2026	12.37 Call	Bond Future	8413.6400	8.4136	8296.2400	8.2962	1.395	0.0000	0.0000
2025/08/21	R248	06/08/2026	12.37 Put	Bond Future	1346.9700	1.3470	1374.3600	1.3744	2.033	0.0000	0.0000
2025/08/21	R248	05/11/2026		Bond Future	11.3540	80.9345	11.3763	80.7875	0.197	0.0000	0.0000
2025/08/21	R248	05/11/2026	11.31 Call	Bond Future	4123.3100	4.1233	4043.1100	4.0431	1.945	0.0000	0.0000
2025/08/21	R248	05/11/2026	11.31 Put	Bond Future	4413.5600	4.4136	4480.3600	4.4804	1.514	0.0000	0.0000
2025/08/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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