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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2025 TO 22/08/2025

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
2025/08/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/22	2029	06/11/2025	139.79 Call	Bond Future	1119.0800	1.1191	994.9300	0.9949	11.094	0.0000
2025/08/22	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	2029	06/11/2025		Bond Future	140.9091	140.9091	140.7849	140.7849	0.088	0.0000
2025/08/22	2029	05/02/2026		Bond Future	143.5570	143.5570	143.4309	143.4309	0.088	0.0000
2025/08/22	2029	05/02/2026	140.11 Call	Bond Future	3446.9800	3.4470	3320.9100	3.3209	3.657	0.0000
2025/08/22	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
2025/08/22	2029	07/05/2026		Bond Future	144.7550	144.7550	144.6361	144.6361	0.082	0.0000
2025/08/22	2029	07/05/2026	141.82 Call	Bond Future	2934.9800	2.9350	2816.0700	2.8161	4.051	0.0000
2025/08/22	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2029	06/08/2026		Bond Future	147.4479	147.4479	147.3302	147.3302	0.080	0.0000
2025/08/22	2029	06/08/2026	144.10 Call	Bond Future	3347.8600	3.3479	3230.2400	3.2302	3.513	0.0000
2025/08/22	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2029	05/11/2026		Bond Future	148.5507	148.5507	148.4401	148.4401	0.074	0.0000
2025/08/22	2029	05/11/2026	147.56 Call	Bond Future	990.7100	0.9907	880.1400	0.8801	11.161	0.0000
2025/08/22	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2030	06/11/2025	8.72 Put	Bond Future	121.5400	0.1215	102.6100	0.1026	15.575	0.0000
2025/08/22	2030	06/11/2025	8.72 Call	Bond Future	2056.3900	2.0564	2168.2100	2.1682	5.438	0.0000
2025/08/22	2030	06/11/2025	9.22 Put	Bond Future	9.5000	0.0095	7.8600	0.0079	17.263	0.0000
2025/08/22	2030	06/11/2025	9.22 Call	Bond Future	3634.8700	3.6349	3763.9800	3.7640	3.552	0.0000
2025/08/22	2030	06/11/2025	10.08 Call	Bond Future	6449.7400	6.4497	6580.4900	6.5805	2.027	0.0000
2025/08/22	2030	06/11/2025	10.08 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/08/22	2030	06/11/2025		Bond Future	8.1606	101.6555	8.1233	101.7863	0.457	0.0000
2025/08/22	2030	06/11/2025	9.54 Call	Bond Future	4689.6500	4.6897	4820.2700	4.8203	2.785	0.0000
2025/08/22	2030	06/11/2025	9.54 Put	Bond Future	1.2100	0.0012	1.0800	0.0011	10.744	0.0000
2025/08/22	2030	05/02/2026		Bond Future	8.2052	99.5331	8.1650	99.6666	0.490	0.0000
2025/08/22	2030	05/02/2026	9.49 Call	Bond Future	4198.3900	4.1984	4328.1300	4.3281	3.090	0.0000
2025/08/22	2030	05/02/2026	9.49 Put	Bond Future	44.1600	0.0442	40.4300	0.0404	8.447	0.0000
2025/08/22	2030	07/05/2026		Bond Future	8.2712	101.3585	8.2257	101.5012	0.550	0.0000
2025/08/22	2030	07/05/2026	9.39 Call	Bond Future	3605.1900	3.6052	3737.0900	3.7371	3.659	0.0000
2025/08/22	2030	07/05/2026	9.39 Put	Bond Future	174.2000	0.1742	163.3700	0.1634	6.217	0.0000
2025/08/22	2030	06/08/2026		Bond Future	8.3536	99.2102	8.3033	99.3581	0.602	0.0000
2025/08/22	2030	06/08/2026	9.22 Call	Bond Future	2927.8000	2.9278	3048.3100	3.0483	4.116	0.0000
2025/08/22	2030	06/08/2026	9.22 Put	Bond Future	421.2800	0.4213	393.9400	0.3939	6.490	0.0000
2025/08/22	2030	05/11/2026		Bond Future	8.4571	100.9307	8.4001	101.0876	0.674	0.0000
2025/08/22	2030	05/11/2026	8.39 Call	Bond Future	1439.4400	1.4394	1520.0600	1.5201	5.601	0.0000
2025/08/22	2030	05/11/2026	8.39 Put	Bond Future	1624.1600	1.6242	1547.8500	1.5479	4.698	0.0000
2025/08/22	2031	06/11/2025		Bond Future	110.3928	110.3928	110.3905	110.3905	0.002	0.0000
2025/08/22	2031	06/11/2025	109.69 Call	Bond Future	736.7500	0.7368	733.9400	0.7339	0.381	0.0000
2025/08/22	2031	06/11/2025	109.69 Put	Bond Future	33.9700	0.0340	33.4800	0.0335	1.442	0.0000
2025/08/22	2031	05/02/2026		Bond Future	110.0676	110.0676	110.0655	110.0655	0.002	0.0000
2025/08/22	2031	05/02/2026	111.76 Call	Bond Future	9.6600	0.0097	9.9200	0.0099	2.692	0.0000
2025/08/22	2031	05/02/2026	111.76 Put	Bond Future	1702.0200	1.7020	1704.3800	1.7044	0.139	0.0000
2025/08/22	2031	07/05/2026		Bond Future	112.1125	112.1125	112.1178	112.1178	0.005	0.0000
2025/08/22	2031	07/05/2026	113.84 Call	Bond Future	6.4600	0.0065	6.9800	0.0070	8.050	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
2025/08/22	2031	07/05/2026	113.84	Put	Bond Future		1733.9700	1.7340		1729.1700	1.7292	0.0000	0.0000
2025/08/22	2031	06/08/2026			Bond Future		111.7554	111.7554		111.7632	111.7632	0.0000	0.0000
2025/08/22	2031	06/08/2026	113.81	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/08/22	2031	06/08/2026	113.81	Put	Bond Future		2054.5700	2.0546		2046.7600	2.0468	0.0000	0.0000
2025/08/22	2031	05/11/2026			Bond Future		113.7208	113.7208		113.7359	113.7359	0.0000	0.0000
2025/08/22	2031	05/11/2026	111.49	Call	Bond Future		2230.7900	2.2308		2245.9400	2.2459	0.0000	0.0000
2025/08/22	2031	05/11/2026	111.49	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/08/22	2032	06/11/2025	9.40	Put	Bond Future		245.4600	0.2455		214.9700	0.2150	12.422	0.0000
2025/08/22	2032	06/11/2025	9.40	Call	Bond Future		2690.5100	2.6905		2835.0500	2.8351	5.372	0.0000
2025/08/22	2032	06/11/2025	9.90	Put	Bond Future		33.3100	0.0333		27.5600	0.0276	17.262	0.0000
2025/08/22	2032	06/11/2025	9.90	Call	Bond Future		4724.1500	4.7242		4893.4300	4.8934	3.583	0.0000
2025/08/22	2032	06/11/2025	10.89	Call	Bond Future		8943.3900	8.9434		9118.3900	9.1184	1.957	0.0000
2025/08/22	2032	06/11/2025	10.89	Put	Bond Future		0.1200	0.0001		0.0900	0.0001	25.000	0.0000
2025/08/22	2032	06/11/2025			Bond Future		8.8723	97.9518		8.8351	98.1268	0.419	0.0000
2025/08/22	2032	06/11/2025	10.42	Call	Bond Future		6958.2600	6.9583		7132.7600	7.1328	2.508	0.0000
2025/08/22	2032	06/11/2025	10.42	Put	Bond Future		2.3700	0.0024		1.8400	0.0018	22.363	0.0000
2025/08/22	2032	05/02/2026			Bond Future		8.9451	99.7688		8.9059	99.9474	0.438	0.0000
2025/08/22	2032	05/02/2026	10.16	Call	Bond Future		5463.7700	5.4638		5632.5100	5.6325	3.088	0.0000
2025/08/22	2032	05/02/2026	10.16	Put	Bond Future		125.3900	0.1254		115.5400	0.1155	7.855	0.0000
2025/08/22	2032	07/05/2026			Bond Future		9.0278	97.4390		8.9849	97.6275	0.475	0.0000
2025/08/22	2032	07/05/2026	10.14	Call	Bond Future		5085.9800	5.0860		5251.3400	5.2513	3.251	0.0000
2025/08/22	2032	07/05/2026	10.14	Put	Bond Future		350.5300	0.3505		327.3500	0.3274	6.613	0.0000
2025/08/22	2032	06/08/2026			Bond Future		9.1217	99.2275		9.0758	99.4220	0.503	0.0000
2025/08/22	2032	06/08/2026	10.12	Call	Bond Future		4732.7600	4.7328		4900.7600	4.9008	3.550	0.0000
2025/08/22	2032	06/08/2026	10.12	Put	Bond Future		622.6300	0.6226		596.1900	0.5962	4.247	0.0000
2025/08/22	2032	05/11/2026			Bond Future		9.2383	96.7915		9.1882	96.9958	0.543	0.0000
2025/08/22	2032	05/11/2026	9.16	Call	Bond Future		2192.9200	2.1929		2319.8800	2.3199	5.790	0.0000
2025/08/22	2032	05/11/2026	9.16	Put	Bond Future		2511.9400	2.5119		2434.6800	2.4347	3.076	0.0000
2025/08/22	2033	06/11/2025			Bond Future		132.7899	132.7899		132.6526	132.6526	0.103	0.0000
2025/08/22	2033	06/11/2025	133.14	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/08/22	2033	06/11/2025	133.14	Put	Bond Future		350.1500	0.3502		487.4000	0.4874	39.197	0.0000
2025/08/22	2033	05/02/2026			Bond Future		135.2851	135.2851		135.1457	135.1457	0.103	0.0000
2025/08/22	2033	05/02/2026	132.88	Call	Bond Future		2405.1000	2.4051		2265.7000	2.2657	5.796	0.0000
2025/08/22	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/08/22	2033	07/05/2026			Bond Future		136.2272	136.2272		136.0941	136.0941	0.098	0.0000
2025/08/22	2033	07/05/2026	135.16	Call	Bond Future		1067.2100	1.0672		934.0700	0.9341	12.476	0.0000
2025/08/22	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/08/22	2033	06/08/2026			Bond Future		138.7615	138.7615		138.6293	138.6293	0.095	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
2025/08/22	2033	06/08/2026	134.25	Call	Bond Future		4511.5000	4.5115		4379.3000	4.3793	2.930	0.0000
2025/08/22	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/22	2033	05/11/2026			Bond Future		139.6071	139.6071		139.4811	139.4811	0.090	0.0000
2025/08/22	2033	05/11/2026	137.26	Call	Bond Future		2347.1300	2.3471		2221.0900	2.2211	5.370	0.0000
2025/08/22	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/22	2037	06/11/2025	10.50	Put	Bond Future		767.3300	0.7673		697.8000	0.6978	9.061	0.0000
2025/08/22	2037	06/11/2025	10.50	Call	Bond Future		2466.2900	2.4663		2621.9800	2.6220	6.313	0.0000
2025/08/22	2037	06/11/2025	11.00	Put	Bond Future		172.8900	0.1729		146.9100	0.1469	15.027	0.0000
2025/08/22	2037	06/11/2025	11.00	Call	Bond Future		4759.3300	4.7593		4958.5700	4.9586	4.186	0.0000
2025/08/22	2037	06/11/2025	12.16	Call	Bond Future		10793.5800	10.7936		11017.8700	11.0179	2.078	0.0000
2025/08/22	2037	06/11/2025	12.16	Put	Bond Future		1.9100	0.0019		0.9800	0.0010	48.691	0.0000
2025/08/22	2037	06/11/2025			Bond Future		10.2164	91.0455		10.1793	91.2707	0.363	0.0000
2025/08/22	2037	06/11/2025	11.63	Call	Bond Future		8055.9700	8.0560		8275.9400	8.2759	2.731	0.0000
2025/08/22	2037	06/11/2025	11.63	Put	Bond Future		17.2000	0.0172		11.9500	0.0120	30.523	0.0000
2025/08/22	2037	05/02/2026			Bond Future		10.3140	88.4757		10.2755	88.7054	0.374	0.0000
2025/08/22	2037	05/02/2026	11.20	Call	Bond Future		5567.9200	5.5679		5755.7400	5.7557	3.373	0.0000
2025/08/22	2037	05/02/2026	11.20	Put	Bond Future		505.9300	0.5059		464.0700	0.4641	8.274	0.0000
2025/08/22	2037	05/02/2026	12.27	Call	Bond Future		10710.1200	10.7101		10929.4700	10.9295	2.048	0.0000
2025/08/22	2037	05/02/2026	12.27	Put	Bond Future		55.6900	0.0557		45.3600	0.0454	18.549	0.0000
2025/08/22	2037	05/02/2026	10.90	Put	Bond Future		879.6300	0.8796		820.5700	0.8206	6.714	0.0000
2025/08/22	2037	05/02/2026	10.90	Call	Bond Future		4273.4700	4.2735		4444.0900	4.4441	3.993	0.0000
2025/08/22	2037	05/02/2026	11.86	Call	Bond Future		8712.0700	8.7121		8922.8300	8.9228	2.419	0.0000
2025/08/22	2037	05/02/2026	11.86	Put	Bond Future		136.7400	0.1367		117.8200	0.1178	13.836	0.0000
2025/08/22	2037	05/02/2026	11.36	Call	Bond Future		6306.2000	6.3062		6500.9900	6.5010	3.089	0.0000
2025/08/22	2037	05/02/2026	11.36	Put	Bond Future		373.0300	0.3730		338.1400	0.3381	9.353	0.0000
2025/08/22	2037	05/02/2026	10.65	Put	Bond Future		1340.6700	1.3407		1263.0000	1.2630	5.793	0.0000
2025/08/22	2037	05/02/2026	10.65	Call	Bond Future		3308.9500	3.3090		3460.9600	3.4610	4.594	0.0000
2025/08/22	2037	05/02/2026	12.73	Call	Bond Future		12913.4800	12.9135		13139.5900	13.1396	1.751	0.0000
2025/08/22	2037	05/02/2026	12.73	Put	Bond Future		15.9200	0.0159		12.3500	0.0124	22.425	0.0000
2025/08/22	2037	05/02/2026	11.40	Put	Bond Future		345.5100	0.3455		312.1300	0.3121	9.661	0.0000
2025/08/22	2037	05/02/2026	11.40	Call	Bond Future		6494.5000	6.4945		6690.8000	6.6908	3.023	0.0000
2025/08/22	2037	07/05/2026	12.40	Call	Bond Future		10751.4900	10.7515		10978.2300	10.9782	2.109	0.0000
2025/08/22	2037	07/05/2026	12.40	Put	Bond Future		201.0600	0.2011		187.8300	0.1878	6.580	0.0000
2025/08/22	2037	07/05/2026	10.95	Put	Bond Future		1498.8400	1.4988		1424.6800	1.4247	4.948	0.0000
2025/08/22	2037	07/05/2026	10.95	Call	Bond Future		4492.9900	4.4930		4658.8000	4.6588	3.690	0.0000
2025/08/22	2037	07/05/2026			Bond Future		10.4238	90.0981		10.3827	90.3380	0.394	0.0000
2025/08/22	2037	07/05/2026	11.32	Call	Bond Future		5936.9100	5.9369		6125.8100	6.1258	3.182	0.0000
2025/08/22	2037	07/05/2026	11.32	Put	Bond Future		920.7200	0.9207		869.6500	0.8697	5.547	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	
2025/08/22	2037	06/08/2026	11.30 Call	Bond Future	5729.9700	5.7300	5913.2700	5.9133	3.199	0.0000	0.0000
2025/08/22	2037	06/08/2026	11.30 Put	Bond Future	1570.3300	1.5703	1507.0100	1.5070	4.032	0.0000	0.0000
2025/08/22	2037	06/08/2026	10.70 Call	Bond Future	3721.4400	3.7214	3853.3200	3.8533	3.544	0.0000	0.0000
2025/08/22	2037	06/08/2026	10.70 Put	Bond Future	2844.5000	2.8445	2729.7600	2.7298	4.034	0.0000	0.0000
2025/08/22	2037	06/08/2026	10.02 Put	Bond Future	5203.5900	5.2036	5057.0500	5.0571	2.816	0.0000	0.0000
2025/08/22	2037	06/08/2026	10.02 Call	Bond Future	2142.9400	2.1429	2243.0200	2.2430	4.670	0.0000	0.0000
2025/08/22	2037	06/08/2026		Bond Future	10.5450	87.4921	10.5017	87.7387	0.410	0.0000	0.0000
2025/08/22	2037	06/08/2026	11.71 Call	Bond Future	7337.1200	7.3371	7551.8200	7.5518	2.926	0.0000	0.0000
2025/08/22	2037	06/08/2026	11.71 Put	Bond Future	1031.9700	1.0320	1000.0500	1.0001	3.093	0.0000	0.0000
2025/08/22	2037	05/11/2026		Bond Future	10.6719	89.0081	10.6259	89.2648	0.431	0.0000	0.0000
2025/08/22	2037	05/11/2026	10.62 Call	Bond Future	3587.7000	3.5877	3723.2200	3.7232	3.777	0.0000	0.0000
2025/08/22	2037	05/11/2026	10.62 Put	Bond Future	3877.2100	3.8772	3756.0600	3.7561	3.125	0.0000	0.0000
2025/08/22	2038	06/11/2025		Bond Future	142.5604	142.5604	142.5592	142.5592	0.001	0.0000	0.0000
2025/08/22	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2038	06/11/2025	143.88 Put	Bond Future	1319.6000	1.3196	1320.8400	1.3208	0.094	0.0000	0.0000
2025/08/22	2038	05/02/2026		Bond Future	143.0608	143.0608	143.0599	143.0599	0.001	0.0000	0.0000
2025/08/22	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2038	05/02/2026	143.20 Put	Bond Future	139.1700	0.1392	140.1500	0.1402	0.704	0.0000	0.0000
2025/08/22	2038	07/05/2026		Bond Future	145.7190	145.7190	145.7276	145.7276	0.006	0.0000	0.0000
2025/08/22	2038	07/05/2026	144.53 Call	Bond Future	1188.9500	1.1890	1197.6100	1.1976	0.728	0.0000	0.0000
2025/08/22	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2038	06/08/2026		Bond Future	146.2123	146.2123	146.2244	146.2244	0.008	0.0000	0.0000
2025/08/22	2038	06/08/2026	144.72 Call	Bond Future	1492.2500	1.4923	1504.4300	1.5044	0.816	0.0000	0.0000
2025/08/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2038	05/11/2026		Bond Future	148.7853	148.7853	148.8070	148.8070	0.015	0.0000	0.0000
2025/08/22	2038	05/11/2026	146.31 Call	Bond Future	2475.2500	2.4753	2497.0200	2.4970	0.880	0.0000	0.0000
2025/08/22	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2040	06/11/2025		Bond Future	10.6614	90.4648	10.6295	90.6756	0.299	0.0000	0.0000
2025/08/22	2040	06/11/2025	11.84 Call	Bond Future	7339.1700	7.3392	7539.5800	7.5396	2.731	0.0000	0.0000
2025/08/22	2040	06/11/2025	11.84 Put	Bond Future	47.8700	0.0479	37.5200	0.0375	21.621	0.0000	0.0000
2025/08/22	2040	05/02/2026		Bond Future	10.7652	87.6338	10.7321	87.8487	0.308	0.0000	0.0000
2025/08/22	2040	05/02/2026	11.49 Call	Bond Future	5274.9500	5.2750	5436.7500	5.4368	3.067	0.0000	0.0000
2025/08/22	2040	05/02/2026	11.49 Put	Bond Future	761.5800	0.7616	708.4300	0.7084	6.979	0.0000	0.0000
2025/08/22	2040	05/02/2026	10.35 Put	Bond Future	4177.6800	4.1777	4033.6000	4.0336	3.449	0.0000	0.0000
2025/08/22	2040	05/02/2026	10.35 Call	Bond Future	1427.5900	1.4276	1498.4600	1.4985	4.964	0.0000	0.0000
2025/08/22	2040	05/02/2026	10.75 Call	Bond Future	2406.7000	2.4067	2514.7200	2.5147	4.488	0.0000	0.0000
2025/08/22	2040	05/02/2026	10.75 Put	Bond Future	2505.4600	2.5055	2398.5300	2.3985	4.268	0.0000	0.0000
2025/08/22	2040	05/02/2026	11.15 Call	Bond Future	3804.3200	3.8043	3945.1100	3.9451	3.701	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
2025/08/22	2040	05/02/2026	11.15 Put	Bond Future	1364.3900	1.3644	1290.2300	1.2902	5.435	0.0000	0.0000
2025/08/22	2040	05/02/2026	13.23 Call	Bond Future	14044.6700	14.0447	14255.6400	14.2556	1.502	0.0000	0.0000
2025/08/22	2040	05/02/2026	13.23 Put	Bond Future	17.6100	0.0176	13.6300	0.0136	22.601	0.0000	0.0000
2025/08/22	2040	05/02/2026	11.82 Put	Bond Future	409.7400	0.4097	373.1200	0.3731	8.937	0.0000	0.0000
2025/08/22	2040	05/02/2026	11.82 Call	Bond Future	6864.5900	6.8646	7042.9200	7.0429	2.598	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.22 Call	Bond Future	8498.2300	8.4982	8689.1900	8.6892	2.247	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.22 Put	Bond Future	561.3200	0.5613	527.3600	0.5274	6.050	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.72 Call	Bond Future	6208.1900	6.2082	6376.0500	6.3761	2.704	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.72 Put	Bond Future	1102.3100	1.1023	1045.2500	1.0453	5.176	0.0000	0.0000
2025/08/22	2040	07/05/2026	10.70 Put	Bond Future	3783.3200	3.7833	3657.6000	3.6576	3.323	0.0000	0.0000
2025/08/22	2040	07/05/2026	10.70 Call	Bond Future	2628.4000	2.6284	2727.6000	2.7276	3.774	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.53 Call	Bond Future	9986.5700	9.9866	10188.4100	10.1884	2.021	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.53 Put	Bond Future	367.3400	0.3673	344.2600	0.3443	6.283	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.03 Call	Bond Future	7601.5000	7.6015	7784.2200	7.7842	2.404	0.0000	0.0000
2025/08/22	2040	07/05/2026	12.03 Put	Bond Future	722.9300	0.7229	680.7300	0.6807	5.837	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.12 Put	Bond Future	2359.6500	2.3597	2262.5800	2.2626	4.114	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.12 Call	Bond Future	3865.2200	3.8652	3993.0700	3.9931	3.308	0.0000	0.0000
2025/08/22	2040	07/05/2026		Bond Future	10.8800	89.2406	10.8447	89.4655	0.325	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.67 Call	Bond Future	5991.8500	5.9919	6157.0700	6.1571	2.757	0.0000	0.0000
2025/08/22	2040	07/05/2026	11.67 Put	Bond Future	1177.3500	1.1774	1117.6500	1.1177	5.071	0.0000	0.0000
2025/08/22	2040	06/08/2026		Bond Future	11.0056	86.3681	10.9685	86.5994	0.337	0.0000	0.0000
2025/08/22	2040	06/08/2026	12.19 Call	Bond Future	8060.5300	8.0605	8258.4500	8.2585	2.455	0.0000	0.0000
2025/08/22	2040	06/08/2026	12.19 Put	Bond Future	1126.2400	1.1262	1092.8800	1.0929	2.962	0.0000	0.0000
2025/08/22	2040	05/11/2026		Bond Future	11.1353	87.8642	11.0959	88.1052	0.354	0.0000	0.0000
2025/08/22	2040	05/11/2026	11.06 Call	Bond Future	3907.9700	3.9080	4022.4500	4.0225	2.929	0.0000	0.0000
2025/08/22	2040	05/11/2026	11.06 Put	Bond Future	4369.3800	4.3694	4242.8200	4.2428	2.897	0.0000	0.0000
2025/08/22	2044	06/11/2025	11.75 Call	Bond Future	5410.8500	5.4109	5602.0900	5.6021	3.534	0.0000	0.0000
2025/08/22	2044	06/11/2025	11.75 Put	Bond Future	183.5900	0.1836	158.7700	0.1588	13.519	0.0000	0.0000
2025/08/22	2044	06/11/2025	11.25 Put	Bond Future	803.7500	0.8038	738.7800	0.7388	8.083	0.0000	0.0000
2025/08/22	2044	06/11/2025	11.25 Call	Bond Future	2883.7000	2.8837	3034.7900	3.0348	5.239	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.20 Call	Bond Future	7933.3200	7.9333	8140.5400	8.1405	2.612	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.20 Put	Bond Future	38.2700	0.0383	29.4300	0.0294	23.099	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.25 Call	Bond Future	8214.2900	8.2143	8422.5100	8.4225	2.535	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.25 Put	Bond Future	31.9800	0.0320	24.1400	0.0241	24.515	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.00 Call	Bond Future	6804.8600	6.8049	7006.9900	7.0070	2.970	0.0000	0.0000
2025/08/22	2044	06/11/2025	12.00 Put	Bond Future	76.9500	0.0770	63.0200	0.0630	18.103	0.0000	0.0000
2025/08/22	2044	06/11/2025		Bond Future	10.9362	85.3022	10.9044	85.5183	0.292	0.0000	0.0000
2025/08/22	2044	06/11/2025	11.88 Call	Bond Future	6131.6600	6.1317	6329.0800	6.3291	3.220	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
2025/08/22	2044	06/11/2025	11.88 Put	Bond Future	118.1800	0.1182	99.5400	0.0995	15.773	0.0000	0.0000
2025/08/22	2044	05/02/2026		Bond Future	11.0399	82.5006	11.0068	82.7210	0.299	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.56 Call	Bond Future	4469.3500	4.4694	4627.5900	4.6276	3.541	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.56 Put	Bond Future	1121.4300	1.1214	1059.3200	1.0593	5.538	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.25 Call	Bond Future	3227.5500	3.2276	3363.2200	3.3632	4.203	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.25 Put	Bond Future	1848.3700	1.8484	1763.6900	1.7637	4.581	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.50 Call	Bond Future	4210.7300	4.2107	4365.6100	4.3656	3.678	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.50 Put	Bond Future	1237.8800	1.2379	1172.4100	1.1724	5.289	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.45 Call	Bond Future	4003.9600	4.0040	4155.1600	4.1552	3.776	0.0000	0.0000
2025/08/22	2044	05/02/2026	11.45 Put	Bond Future	1345.8300	1.3458	1276.6800	1.2767	5.138	0.0000	0.0000
2025/08/22	2044	05/02/2026	10.90 Put	Bond Future	3053.7700	3.0538	2936.0900	2.9361	3.854	0.0000	0.0000
2025/08/22	2044	05/02/2026	10.90 Call	Bond Future	2115.1800	2.1152	2217.8500	2.2179	4.854	0.0000	0.0000
2025/08/22	2044	05/02/2026	10.07 Put	Bond Future	7531.9300	7.5319	7339.5700	7.3396	2.554	0.0000	0.0000
2025/08/22	2044	05/02/2026	10.07 Call	Bond Future	662.3000	0.6623	690.2900	0.6903	4.226	0.0000	0.0000
2025/08/22	2044	07/05/2026		Bond Future	11.1532	84.0133	11.1181	84.2434	0.315	0.0000	0.0000
2025/08/22	2044	07/05/2026	11.80 Call	Bond Future	5524.6200	5.5246	5690.3100	5.6903	2.999	0.0000	0.0000
2025/08/22	2044	07/05/2026	11.80 Put	Bond Future	1463.0500	1.4631	1398.6400	1.3986	4.402	0.0000	0.0000
2025/08/22	2044	06/08/2026		Bond Future	11.2765	81.1702	11.2398	81.4066	0.326	0.0000	0.0000
2025/08/22	2044	06/08/2026	12.42 Call	Bond Future	8062.0900	8.0621	8266.0300	8.2660	2.530	0.0000	0.0000
2025/08/22	2044	06/08/2026	12.42 Put	Bond Future	1221.5000	1.2215	1189.0500	1.1891	2.657	0.0000	0.0000
2025/08/22	2044	05/11/2026		Bond Future	11.4028	82.5759	11.3639	82.8218	0.342	0.0000	0.0000
2025/08/22	2044	05/11/2026	11.34 Call	Bond Future	4063.8500	4.0639	4190.5000	4.1905	3.117	0.0000	0.0000
2025/08/22	2044	05/11/2026	11.34 Put	Bond Future	4461.0100	4.4610	4341.7500	4.3418	2.673	0.0000	0.0000
2025/08/22	2046	06/11/2025		Bond Future	121.4048	121.4048	121.4038	121.4038	0.001	0.0000	0.0000
2025/08/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2046	06/11/2025	125.41 Put	Bond Future	4005.2300	4.0052	4006.1600	4.0062	0.023	0.0000	0.0000
2025/08/22	2046	05/02/2026		Bond Future	123.6862	123.6862	123.6855	123.6855	0.001	0.0000	0.0000
2025/08/22	2046	05/02/2026	121.65 Call	Bond Future	2036.1800	2.0362	2035.4900	2.0355	0.034	0.0000	0.0000
2025/08/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2046	07/05/2026		Bond Future	123.6751	123.6751	123.6824	123.6824	0.006	0.0000	0.0000
2025/08/22	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2046	07/05/2026	124.95 Put	Bond Future	1274.9000	1.2749	1267.5800	1.2676	0.574	0.0000	0.0000
2025/08/22	2046	06/08/2026		Bond Future	125.9751	125.9751	125.9857	125.9857	0.008	0.0000	0.0000
2025/08/22	2046	06/08/2026	122.38 Call	Bond Future	3595.0800	3.5951	3605.6600	3.6057	0.294	0.0000	0.0000
2025/08/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	2046	05/11/2026		Bond Future	125.8449	125.8449	125.8632	125.8632	0.015	0.0000	0.0000
2025/08/22	2046	05/11/2026	125.48 Call	Bond Future	364.9200	0.3649	383.2300	0.3832	5.018	0.0000	0.0000
2025/08/22	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/22	2050	06/11/2025		Bond Future	122.2958	122.2958	121.9941	121.9941	0.247	0.0000
2025/08/22	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2050	06/11/2025	124.42 Put	Bond Future	2124.1800	2.1242	2425.8700	2.4259	14.203	0.0000
2025/08/22	2050	05/02/2026		Bond Future	122.1663	122.1663	121.8592	121.8592	0.251	0.0000
2025/08/22	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2050	05/02/2026	122.82 Put	Bond Future	653.7500	0.6538	960.7600	0.9608	46.961	0.0000
2025/08/22	2050	07/05/2026		Bond Future	124.4360	124.4360	124.1316	124.1316	0.245	0.0000
2025/08/22	2050	07/05/2026	124.07 Call	Bond Future	366.0000	0.3660	61.5500	0.0616	83.183	0.0000
2025/08/22	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2050	06/08/2026		Bond Future	124.2804	124.2804	123.9730	123.9730	0.247	0.0000
2025/08/22	2050	06/08/2026	123.27 Call	Bond Future	1010.4400	1.0104	703.0300	0.7030	30.423	0.0000
2025/08/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	2050	05/11/2026		Bond Future	126.4672	126.4672	126.1622	126.1622	0.241	0.0000
2025/08/22	2050	05/11/2026	123.84 Call	Bond Future	2627.1600	2.6272	2322.1700	2.3222	11.609	0.0000
2025/08/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	AL37	06/11/2025		Index Future	1195.2710	1195.2710	1197.0730	1197.0730	0.151	0.0000
2025/08/22	AL37	05/02/2026		Index Future	1217.4420	1217.4420	1219.2820	1219.2820	0.151	0.0000
2025/08/22	AL37	07/05/2026		Index Future	1239.7850	1239.7850	1241.7400	1241.7400	0.158	0.0000
2025/08/22	AL37	06/08/2026		Index Future	1262.3320	1262.3320	1264.3530	1264.3530	0.160	0.0000
2025/08/22	AL37	05/11/2026		Index Future	1284.5570	1284.5570	1286.6940	1286.6940	0.166	0.0000
2025/08/22	AL7T	06/11/2025		Index Future	1453.9620	1453.9620	1457.2810	1457.2810	0.228	0.0000
2025/08/22	AL7T	05/02/2026		Index Future	1480.9320	1480.9320	1484.3180	1484.3180	0.229	0.0000
2025/08/22	AL7T	07/05/2026		Index Future	1508.1110	1508.1110	1511.6580	1511.6580	0.235	0.0000
2025/08/22	AL7T	06/08/2026		Index Future	1535.5370	1535.5370	1539.1850	1539.1850	0.238	0.0000
2025/08/22	AL7T	05/11/2026		Index Future	1562.5720	1562.5720	1566.3830	1566.3830	0.244	0.0000
2025/08/22	ALBI	06/11/2025		Index Future	1231.9920	1231.9920	1234.3880	1234.3880	0.194	0.0000
2025/08/22	ALBI	05/02/2026		Index Future	1254.8450	1254.8450	1257.2890	1257.2890	0.195	0.0000
2025/08/22	ALBI	07/05/2026		Index Future	1277.8750	1277.8750	1280.4470	1280.4470	0.201	0.0000
2025/08/22	ALBI	06/08/2026		Index Future	1301.1140	1301.1140	1303.7650	1303.7650	0.204	0.0000
2025/08/22	ALBI	05/11/2026		Index Future	1324.0220	1324.0220	1326.8020	1326.8020	0.210	0.0000
2025/08/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/08/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/08/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/22	ES33	06/11/2025		Bond Future	10.3128	86.2815	10.2753	86.4608	0.364	0.0000	0.0000
2025/08/22	ES33	06/11/2025	12.01 Call	Bond Future	7631.2800	7.6313	7810.5200	7.8105	2.349	0.0000	0.0000
2025/08/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES33	05/02/2026		Bond Future	10.4388	87.9029	10.3994	88.0857	0.377	0.0000	0.0000
2025/08/22	ES33	05/02/2026	11.49 Call	Bond Future	4707.4100	4.7074	4890.2700	4.8903	3.885	0.0000	0.0000
2025/08/22	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES33	07/05/2026		Bond Future	10.5721	85.7412	10.5296	85.9333	0.402	0.0000	0.0000
2025/08/22	ES33	07/05/2026	11.69 Call	Bond Future	4860.6200	4.8606	5052.7400	5.0527	3.953	0.0000	0.0000
2025/08/22	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES33	06/08/2026		Bond Future	10.7183	87.3346	10.6732	87.5324	0.421	0.0000	0.0000
2025/08/22	ES33	06/08/2026	12.02 Call	Bond Future	5465.9900	5.4660	5663.8000	5.6638	3.619	0.0000	0.0000
2025/08/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES33	05/11/2026		Bond Future	10.8892	85.0769	10.8405	85.2838	0.447	0.0000	0.0000
2025/08/22	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES33	05/11/2026	10.83 Put	Bond Future	251.5000	0.2515	44.5900	0.0446	82.270	0.0000	0.0000
2025/08/22	ES42	06/11/2025		Bond Future	11.2073	80.2474	11.1700	80.4813	0.332	0.0000	0.0000
2025/08/22	ES42	06/11/2025	12.39 Call	Bond Future	6913.4700	6.9135	7147.3900	7.1474	3.384	0.0000	0.0000
2025/08/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES42	05/02/2026		Bond Future	11.3217	81.7553	11.2830	81.9940	0.341	0.0000	0.0000
2025/08/22	ES42	05/02/2026	11.85 Call	Bond Future	3155.6100	3.1556	3394.2600	3.3943	7.563	0.0000	0.0000
2025/08/22	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES42	07/05/2026		Bond Future	11.4454	79.0092	11.4044	79.2578	0.358	0.0000	0.0000
2025/08/22	ES42	07/05/2026	12.20 Call	Bond Future	4367.7900	4.3678	4616.3600	4.6164	5.691	0.0000	0.0000
2025/08/22	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES42	06/08/2026		Bond Future	11.5749	80.4763	11.5321	80.7314	0.370	0.0000	0.0000
2025/08/22	ES42	06/08/2026	12.65 Call	Bond Future	6001.9200	6.0019	6257.1100	6.2571	4.252	0.0000	0.0000
2025/08/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES42	05/11/2026		Bond Future	11.7181	77.6258	11.6727	77.8907	0.388	0.0000	0.0000
2025/08/22	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	ES42	05/11/2026	11.66 Put	Bond Future	339.0400	0.3390	74.0700	0.0741	78.153	0.0000	0.0000
2025/08/22	GOVI	06/11/2025		GOVI	1212.0850	1212.0850	1214.3640	1214.3640	0.188	0.0000	0.0000
2025/08/22	GOVI	06/11/2025	1,112.00 Call	GOVI	1000850.0000	100.0850	1023640.0000	102.3640	2.277	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	
2025/08/22	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	GOVI	05/02/2026		GOVI	1234.5690	1234.5690	1236.8940	1236.8940	0.188	0.0000	0.0000
2025/08/22	GOVI	05/02/2026	1,150. Call 00	GOVI	845690.0000	84.5690	868940.0000	86.8940	2.749	0.0000	0.0000
2025/08/22	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	GOVI	07/05/2026		GOVI	1257.2260	1257.2260	1259.6760	1259.6760	0.195	0.0000	0.0000
2025/08/22	GOVI	07/05/2026	1,177. Call 00	GOVI	802260.0000	80.2260	826760.0000	82.6760	3.054	0.0000	0.0000
2025/08/22	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	GOVI	06/08/2026		GOVI	1280.0900	1280.0900	1282.6150	1282.6150	0.197	0.0000	0.0000
2025/08/22	GOVI	06/08/2026	1,189. Call 00	GOVI	910900.0000	91.0900	936150.0000	93.6150	2.772	0.0000	0.0000
2025/08/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	GOVI	05/11/2026		GOVI	1302.6280	1302.6280	1305.2790	1305.2790	0.204	0.0000	0.0000
2025/08/22	GOVI	05/11/2026	1,277. Call 00	GOVI	256280.0000	25.6280	282790.0000	28.2790	10.344	0.0000	0.0000
2025/08/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/22	IGOV	06/11/2025		Index Future	392.4500	392.4500	392.1470	392.1470	0.077	0.0000	0.0000
2025/08/22	IGOV	05/02/2026		Index Future	399.8240	399.8240	399.5170	399.5170	0.077	0.0000	0.0000
2025/08/22	IGOV	07/05/2026		Index Future	407.2550	407.2550	406.9690	406.9690	0.070	0.0000	0.0000
2025/08/22	IGOV	06/08/2026		Index Future	414.7530	414.7530	414.4710	414.4710	0.068	0.0000	0.0000
2025/08/22	IGOV	05/11/2026		Index Future	422.1450	422.1450	421.8850	421.8850	0.062	0.0000	0.0000
2025/08/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	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
2025/08/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/22	R033	06/11/2025		Bond Future	9.0345	106.2560	8.9974	106.4596	0.411	0.0000
2025/08/22	R033	06/11/2025	10.33 Call	Bond Future	6808.2100	6.8082	7009.9000	7.0099	2.962	0.0000
2025/08/22	R033	06/11/2025	10.33 Put	Bond Future	7.6300	0.0076	5.7300	0.0057	24.902	0.0000
2025/08/22	R033	05/02/2026		Bond Future	9.1100	108.2271	9.0710	108.4348	0.428	0.0000
2025/08/22	R033	05/02/2026	10.49 Call	Bond Future	7096.4000	7.0964	7295.4000	7.2954	2.804	0.0000
2025/08/22	R033	05/02/2026	10.49 Put	Bond Future	79.0900	0.0791	70.4100	0.0704	10.975	0.0000
2025/08/22	R033	07/05/2026		Bond Future	9.1949	105.1688	9.1525	105.3876	0.461	0.0000
2025/08/22	R033	07/05/2026	10.38 Call	Bond Future	6168.6800	6.1687	6365.2500	6.3653	3.187	0.0000
2025/08/22	R033	07/05/2026	10.38 Put	Bond Future	288.1300	0.2881	265.9300	0.2659	7.705	0.0000
2025/08/22	R033	06/08/2026		Bond Future	9.2896	107.0990	9.2445	107.3243	0.486	0.0000
2025/08/22	R033	06/08/2026	10.25 Call	Bond Future	5342.5200	5.3425	5532.2900	5.5323	3.552	0.0000
2025/08/22	R033	06/08/2026	10.25 Put	Bond Future	697.8000	0.6978	662.2500	0.6623	5.095	0.0000
2025/08/22	R033	05/11/2026		Bond Future	9.4047	103.9169	9.3557	104.1531	0.522	0.0000
2025/08/22	R033	05/11/2026	9.33 Call	Bond Future	2154.4400	2.1544	2295.5500	2.2956	6.550	0.0000
2025/08/22	R033	05/11/2026	9.33 Put	Bond Future	2514.4500	2.5145	2419.3700	2.4194	3.781	0.0000
2025/08/22	R035	06/11/2025	10.30 Call	Bond Future	3752.8700	3.7529	3930.0100	3.9300	4.720	0.0000
2025/08/22	R035	06/11/2025	10.30 Put	Bond Future	230.6900	0.2307	191.0300	0.1910	17.192	0.0000
2025/08/22	R035	06/11/2025	10.68 Call	Bond Future	5662.8500	5.6629	5864.1000	5.8641	3.554	0.0000
2025/08/22	R035	06/11/2025	10.68 Put	Bond Future	59.2100	0.0592	43.6600	0.0437	26.262	0.0000
2025/08/22	R035	06/11/2025	10.50 Call	Bond Future	4741.6200	4.7416	4933.3800	4.9334	4.044	0.0000
2025/08/22	R035	06/11/2025	10.50 Put	Bond Future	115.9900	0.1160	90.9500	0.0910	21.588	0.0000
2025/08/22	R035	06/11/2025	10.15 Call	Bond Future	3053.0600	3.0531	3216.4400	3.2164	5.351	0.0000
2025/08/22	R035	06/11/2025	10.15 Put	Bond Future	370.2500	0.3703	316.8300	0.3168	14.428	0.0000
2025/08/22	R035	06/11/2025	9.77 Put	Bond Future	1054.9900	1.0550	954.9600	0.9550	9.482	0.0000
2025/08/22	R035	06/11/2025	9.77 Call	Bond Future	1565.1800	1.5652	1681.9500	1.6820	7.460	0.0000
2025/08/22	R035	06/11/2025	11.00 Put	Bond Future	15.8800	0.0159	10.1800	0.0102	35.894	0.0000
2025/08/22	R035	06/11/2025	11.00 Call	Bond Future	7323.6000	7.3236	7534.7000	7.5347	2.882	0.0000
2025/08/22	R035	06/11/2025	9.91 Put	Bond Future	736.1500	0.7362	655.2200	0.6552	10.994	0.0000
2025/08/22	R035	06/11/2025	9.91 Call	Bond Future	2054.5800	2.0546	2190.4500	2.1905	6.613	0.0000
2025/08/22	R035	06/11/2025	10.41 Put	Bond Future	159.3000	0.1593	128.2100	0.1282	19.517	0.0000
2025/08/22	R035	06/11/2025	10.41 Call	Bond Future	4290.5800	4.2906	4476.2900	4.4763	4.328	0.0000
2025/08/22	R035	06/11/2025	11.43 Call	Bond Future	9531.4900	9.5315	9747.5100	9.7475	2.266	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
2025/08/22	R035	06/11/2025	11.43 Put	Bond Future	1.6900	0.0017	0.9100	0.0009	46.154	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.44 Put	Bond Future	143.5400	0.1435	114.5800	0.1146	20.176	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.44 Call	Bond Future	4440.0100	4.4400	4627.8500	4.6279	4.231	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.94 Put	Bond Future	20.5600	0.0206	13.5800	0.0136	33.949	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.94 Call	Bond Future	7012.1000	7.0121	7221.9200	7.2219	2.992	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.99 Call	Bond Future	12311.6800	12.3117	12528.4500	12.5285	1.761	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.99 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.08 Put	Bond Future	455.9600	0.4560	395.3000	0.3953	13.304	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.08 Call	Bond Future	2743.5600	2.7436	2899.7000	2.8997	5.691	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.58 Put	Bond Future	86.5700	0.0866	66.1400	0.0661	23.599	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.58 Call	Bond Future	5148.6200	5.1486	5344.9900	5.3450	3.814	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.67 Call	Bond Future	10737.6300	10.7376	10954.2200	10.9542	2.017	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.67 Put	Bond Future	0.4100	0.0004	0.2000	0.0002	51.220	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.95 Call	Bond Future	12117.0800	12.1171	12333.8400	12.3338	1.789	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.95 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.45 Call	Bond Future	9632.8100	9.6328	9848.9100	9.8489	2.243	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.45 Put	Bond Future	1.5100	0.0015	0.8100	0.0008	46.358	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.95 Put	Bond Future	19.6900	0.0197	12.9400	0.0129	34.281	0.0000	0.0000
2025/08/22	R035	06/11/2025	10.95 Call	Bond Future	7064.0300	7.0640	7274.0800	7.2741	2.974	0.0000	0.0000
2025/08/22	R035	06/11/2025		Bond Future	9.6824	96.8617	9.6454	97.0785	0.382	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.20 Call	Bond Future	8356.6500	8.3567	8571.0600	8.5711	2.566	0.0000	0.0000
2025/08/22	R035	06/11/2025	11.20 Put	Bond Future	5.8900	0.0059	3.5000	0.0035	40.577	0.0000	0.0000
2025/08/22	R035	05/02/2026		Bond Future	9.7755	98.6585	9.7368	98.8796	0.396	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.79 Call	Bond Future	5864.9700	5.8650	6050.7600	6.0508	3.168	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.79 Put	Bond Future	301.0000	0.3010	265.6700	0.2657	11.738	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.44 Put	Bond Future	613.5400	0.6135	557.8600	0.5579	9.075	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.44 Call	Bond Future	4308.1800	4.3082	4473.6200	4.4736	3.840	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.94 Put	Bond Future	216.6000	0.2166	188.3200	0.1883	13.056	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.94 Call	Bond Future	6566.0700	6.5661	6758.9100	6.7589	2.937	0.0000	0.0000
2025/08/22	R035	05/02/2026	12.44 Call	Bond Future	13719.7900	13.7198	13940.3400	13.9403	1.608	0.0000	0.0000
2025/08/22	R035	05/02/2026	12.44 Put	Bond Future	2.2100	0.0022	1.6400	0.0016	25.792	0.0000	0.0000
2025/08/22	R035	05/02/2026	11.17 Call	Bond Future	7659.4700	7.6595	7862.1900	7.8622	2.647	0.0000	0.0000
2025/08/22	R035	05/02/2026	11.17 Put	Bond Future	123.4100	0.1234	105.0100	0.1050	14.910	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.67 Call	Bond Future	5316.5400	5.3165	5495.9100	5.4959	3.374	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.67 Put	Bond Future	387.6800	0.3877	345.9300	0.3459	10.769	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.17 Put	Bond Future	1006.9700	1.0070	931.6600	0.9317	7.479	0.0000	0.0000
2025/08/22	R035	05/02/2026	10.17 Call	Bond Future	3223.8300	3.2238	3369.6400	3.3696	4.523	0.0000	0.0000
2025/08/22	R035	05/02/2026	11.00 Put	Bond Future	189.2100	0.1892	163.3600	0.1634	13.662	0.0000	0.0000
2025/08/22	R035	05/02/2026	11.00 Call	Bond Future	6850.3000	6.8503	7045.5700	7.0456	2.851	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	
2025/08/22	R035	07/05/2026	10.66 Call	Bond Future	5119.5200	5.1195	5310.6800	5.3107	3.734	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.66 Put	Bond Future	855.1900	0.8552	814.6600	0.8147	4.739	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.16 Call	Bond Future	3267.8100	3.2678	3428.7600	3.4288	4.925	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.16 Put	Bond Future	1676.0500	1.6761	1605.3100	1.6053	4.221	0.0000	0.0000
2025/08/22	R035	07/05/2026	9.66 Put	Bond Future	3037.3200	3.0373	2925.7800	2.9258	3.672	0.0000	0.0000
2025/08/22	R035	07/05/2026	9.66 Call	Bond Future	1850.9400	1.8509	1971.0900	1.9711	6.491	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.71 Call	Bond Future	5321.7500	5.3218	5515.4300	5.5154	3.639	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.71 Put	Bond Future	795.7900	0.7958	757.7800	0.7578	4.776	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.21 Call	Bond Future	3436.8600	3.4369	3601.4800	3.6015	4.790	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.21 Put	Bond Future	1573.1700	1.5732	1506.1000	1.5061	4.263	0.0000	0.0000
2025/08/22	R035	07/05/2026	9.71 Put	Bond Future	2873.9700	2.8740	2766.8000	2.7668	3.729	0.0000	0.0000
2025/08/22	R035	07/05/2026	9.71 Call	Bond Future	1970.2900	1.9703	2094.8100	2.0948	6.320	0.0000	0.0000
2025/08/22	R035	07/05/2026		Bond Future	9.8712	95.9651	9.8296	96.1968	0.421	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.86 Call	Bond Future	5942.8800	5.9429	6143.0200	6.1430	3.368	0.0000	0.0000
2025/08/22	R035	07/05/2026	10.86 Put	Bond Future	638.0600	0.6381	606.5100	0.6065	4.945	0.0000	0.0000
2025/08/22	R035	06/08/2026		Bond Future	9.9771	97.7272	9.9333	97.9655	0.439	0.0000	0.0000
2025/08/22	R035	06/08/2026	11.06 Call	Bond Future	6530.3400	6.5303	6747.2100	6.7472	3.321	0.0000	0.0000
2025/08/22	R035	06/08/2026	11.06 Put	Bond Future	883.9300	0.8839	862.4900	0.8625	2.426	0.0000	0.0000
2025/08/22	R035	05/11/2026		Bond Future	10.1027	94.9231	10.0558	95.1718	0.465	0.0000	0.0000
2025/08/22	R035	05/11/2026	10.03 Call	Bond Future	2902.6000	2.9026	3045.4100	3.0454	4.920	0.0000	0.0000
2025/08/22	R035	05/11/2026	10.03 Put	Bond Future	3288.0300	3.2880	3182.1300	3.1821	3.221	0.0000	0.0000
2025/08/22	R038	06/11/2025		Bond Future	10.2868	105.2981	10.2496	105.5631	0.361	0.0000	0.0000
2025/08/22	R038	06/11/2025	11.24 Call	Bond Future	6571.5600	6.5716	6817.9400	6.8179	3.749	0.0000	0.0000
2025/08/22	R038	06/11/2025	11.24 Put	Bond Future	92.8900	0.0929	74.2900	0.0743	20.024	0.0000	0.0000
2025/08/22	R038	06/11/2025	12.33 Call	Bond Future	13191.9900	13.1920	13456.4800	13.4565	2.005	0.0000	0.0000
2025/08/22	R038	06/11/2025	12.33 Put	Bond Future	0.8900	0.0009	0.4000	0.0004	55.056	0.0000	0.0000
2025/08/22	R038	06/11/2025	10.98 Put	Bond Future	238.3100	0.2383	202.5100	0.2025	15.022	0.0000	0.0000
2025/08/22	R038	06/11/2025	10.98 Call	Bond Future	5009.0700	5.0091	5238.2500	5.2383	4.575	0.0000	0.0000
2025/08/22	R038	05/02/2026		Bond Future	10.3896	107.2514	10.3509	107.5216	0.372	0.0000	0.0000
2025/08/22	R038	05/02/2026	11.44 Call	Bond Future	7360.1500	7.3602	7589.1300	7.5891	3.111	0.0000	0.0000
2025/08/22	R038	05/02/2026	11.44 Put	Bond Future	394.0500	0.3941	352.7800	0.3528	10.473	0.0000	0.0000
2025/08/22	R038	07/05/2026		Bond Future	10.5004	103.7338	10.4591	104.0162	0.393	0.0000	0.0000
2025/08/22	R038	07/05/2026	11.40 Call	Bond Future	6832.7700	6.8328	7058.6400	7.0586	3.306	0.0000	0.0000
2025/08/22	R038	07/05/2026	11.40 Put	Bond Future	948.2000	0.9482	891.6400	0.8916	5.965	0.0000	0.0000
2025/08/22	R038	06/08/2026		Bond Future	10.6196	105.6373	10.5762	105.9275	0.409	0.0000	0.0000
2025/08/22	R038	06/08/2026	11.77 Call	Bond Future	8450.6000	8.4506	8730.5600	8.7306	3.313	0.0000	0.0000
2025/08/22	R038	06/08/2026	11.77 Put	Bond Future	1170.2100	1.1702	1160.0000	1.1600	0.872	0.0000	0.0000
2025/08/22	R038	05/11/2026		Bond Future	10.7534	101.9882	10.7071	102.2902	0.430	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	
2025/08/22	R038	05/11/2026	10.72 Call	Bond Future	3810.7400	3.8107	3981.0800	3.9811	4.470	0.0000	0.0000
2025/08/22	R038	05/11/2026	10.72 Put	Bond Future	4028.4600	4.0285	3896.7700	3.8968	3.269	0.0000	0.0000
2025/08/22	R053	06/11/2025		Bond Future	10.8523	108.0399	10.8153	108.3823	0.341	0.0000	0.0000
2025/08/22	R053	06/11/2025	11.76 Call	Bond Future	7995.2300	7.9952	8306.9000	8.3069	3.898	0.0000	0.0000
2025/08/22	R053	06/11/2025	11.76 Put	Bond Future	169.6300	0.1696	138.8500	0.1389	18.145	0.0000	0.0000
2025/08/22	R053	05/02/2026		Bond Future	10.9495	110.0441	10.9112	110.3933	0.350	0.0000	0.0000
2025/08/22	R053	05/02/2026	11.49 Call	Bond Future	6167.8600	6.1679	6418.0300	6.4180	4.056	0.0000	0.0000
2025/08/22	R053	05/02/2026	11.49 Put	Bond Future	1457.5500	1.4576	1358.5500	1.3586	6.792	0.0000	0.0000
2025/08/22	R053	07/05/2026		Bond Future	11.0523	106.2006	11.0118	106.5635	0.367	0.0000	0.0000
2025/08/22	R053	07/05/2026	11.69 Call	Bond Future	7297.7600	7.2978	7561.0500	7.5611	3.608	0.0000	0.0000
2025/08/22	R053	07/05/2026	11.69 Put	Bond Future	1872.2900	1.8723	1772.6700	1.7727	5.321	0.0000	0.0000
2025/08/22	R053	06/08/2026		Bond Future	11.1613	108.1493	11.1190	108.5215	0.380	0.0000	0.0000
2025/08/22	R053	06/08/2026	12.28 Call	Bond Future	10787.0400	10.7870	11139.4800	11.1395	3.267	0.0000	0.0000
2025/08/22	R053	06/08/2026	12.28 Put	Bond Future	1749.0700	1.7491	1729.3000	1.7293	1.130	0.0000	0.0000
2025/08/22	R053	05/11/2026		Bond Future	11.2807	104.1653	11.2359	104.5510	0.397	0.0000	0.0000
2025/08/22	R053	05/11/2026	11.21 Call	Bond Future	5240.6200	5.2406	5405.8200	5.4058	3.152	0.0000	0.0000
2025/08/22	R053	05/11/2026	11.21 Put	Bond Future	5851.0800	5.8511	5630.5700	5.6306	3.769	0.0000	0.0000
2025/08/22	R186	06/11/2025		Bond Future	7.6017	107.1141	7.5720	107.1459	0.390	0.0000	0.0000
2025/08/22	R186	06/11/2025	8.13 Call	Bond Future	567.7500	0.5678	597.2900	0.5973	5.203	0.0000	0.0000
2025/08/22	R186	06/11/2025	8.13 Put	Bond Future	4.5200	0.0045	2.3200	0.0023	48.673	0.0000	0.0000
2025/08/22	R186	05/02/2026		Bond Future	7.6306	103.7965	7.5915	103.8292	0.512	0.0000	0.0000
2025/08/22	R186	05/02/2026	8.43 Call	Bond Future	676.8700	0.6769	707.4700	0.7075	4.521	0.0000	0.0000
2025/08/22	R186	05/02/2026	8.43 Put	Bond Future	12.7200	0.0127	10.6600	0.0107	16.195	0.0000	0.0000
2025/08/22	R186	07/05/2026		Bond Future	7.7277	105.7002	7.6599	105.7406	0.877	0.0000	0.0000
2025/08/22	R186	07/05/2026	8.69 Call	Bond Future	588.8700	0.5889	626.6100	0.6266	6.409	0.0000	0.0000
2025/08/22	R186	07/05/2026	8.69 Put	Bond Future	18.6200	0.0186	15.9900	0.0160	14.125	0.0000	0.0000
2025/08/22	R186	06/08/2026		Bond Future	7.9357	102.3353	7.8136	102.3790	1.539	0.0000	0.0000
2025/08/22	R186	06/08/2026	8.57 Call	Bond Future	286.4600	0.2865	316.0200	0.3160	10.319	0.0000	0.0000
2025/08/22	R186	06/08/2026	8.57 Put	Bond Future	60.4500	0.0605	46.3800	0.0464	23.275	0.0000	0.0000
2025/08/22	R186	05/11/2026		Bond Future	9.7526	104.1095	9.3109	104.1606	4.529	0.0000	0.0000
2025/08/22	R186	05/11/2026	8.12 Call	Bond Future	36.4900	0.0365	34.2600	0.0343	6.111	0.0000	0.0000
2025/08/22	R186	05/11/2026	8.12 Put	Bond Future	225.6900	0.2257	172.3300	0.1723	23.643	0.0000	0.0000
2025/08/22	R202	06/11/2025		Bond Future	276.8327	276.8327	276.8300	276.8300	0.001	0.0000	0.0000
2025/08/22	R202	06/11/2025	275.64 Call	Bond Future	1192.6600	1.1927	1190.0300	1.1900	0.221	0.0000	0.0000
2025/08/22	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	R202	05/02/2026		Bond Future	276.6648	276.6648	276.6627	276.6627	0.001	0.0000	0.0000
2025/08/22	R202	05/02/2026	277.82 Call	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
2025/08/22	R202	05/02/2026	277.82 Put	Bond Future	1155.1800	1.1552	1157.2800	1.1573	0.0000	0.0000
2025/08/22	R202	07/05/2026		Bond Future	281.8055	281.8055	281.8221	281.8221	0.0000	0.0000
2025/08/22	R202	07/05/2026	277.55 Call	Bond Future	4255.4600	4.2555	4272.1400	4.2721	0.0000	0.0000
2025/08/22	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R202	06/08/2026		Bond Future	281.5866	281.5866	281.6097	281.6097	0.0000	0.0000
2025/08/22	R202	06/08/2026	278.86 Call	Bond Future	2726.5900	2.7266	2749.7200	2.7497	0.0000	0.0000
2025/08/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R202	05/11/2026		Bond Future	286.5421	286.5421	286.5837	286.5837	0.0000	0.0000
2025/08/22	R202	05/11/2026	280.46 Call	Bond Future	6082.1000	6.0821	6123.6600	6.1237	0.0000	0.0000
2025/08/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R209	06/11/2025		Bond Future	9.9547	77.0625	9.9177	77.2605	0.0000	0.0000
2025/08/22	R209	06/11/2025	11.27 Call	Bond Future	6654.3300	6.6543	6845.7300	6.8457	0.0000	0.0000
2025/08/22	R209	06/11/2025	11.27 Put	Bond Future	21.0200	0.0210	14.4700	0.0145	0.0000	0.0000
2025/08/22	R209	05/02/2026		Bond Future	10.0428	78.4921	10.0045	78.6939	0.0000	0.0000
2025/08/22	R209	05/02/2026	10.93 Call	Bond Future	4899.1500	4.8992	5065.5600	5.0656	0.0000	0.0000
2025/08/22	R209	05/02/2026	10.93 Put	Bond Future	418.9300	0.4189	383.5000	0.3835	0.0000	0.0000
2025/08/22	R209	07/05/2026		Bond Future	10.1381	76.7804	10.0973	76.9912	0.0000	0.0000
2025/08/22	R209	07/05/2026	11.07 Call	Bond Future	5348.5900	5.3486	5519.2000	5.5192	0.0000	0.0000
2025/08/22	R209	07/05/2026	11.07 Put	Bond Future	738.0600	0.7381	697.8300	0.6978	0.0000	0.0000
2025/08/22	R209	06/08/2026		Bond Future	10.2413	78.1899	10.1985	78.4065	0.0000	0.0000
2025/08/22	R209	06/08/2026	11.39 Call	Bond Future	6405.6700	6.4057	6598.7400	6.5987	0.0000	0.0000
2025/08/22	R209	06/08/2026	11.39 Put	Bond Future	882.2900	0.8823	858.7900	0.8588	0.0000	0.0000
2025/08/22	R209	05/11/2026		Bond Future	10.3584	76.3969	10.3129	76.6224	0.0000	0.0000
2025/08/22	R209	05/11/2026	10.32 Call	Bond Future	3075.2200	3.0752	3194.8400	3.1948	0.0000	0.0000
2025/08/22	R209	05/11/2026	10.32 Put	Bond Future	3265.3500	3.2654	3159.5400	3.1595	0.0000	0.0000
2025/08/22	R210	06/11/2025		Bond Future	252.8647	252.8647	252.9511	252.9511	0.0000	0.0000
2025/08/22	R210	06/11/2025	252.14 Call	Bond Future	724.7300	0.7247	811.0800	0.8111	0.0000	0.0000
2025/08/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R210	05/02/2026		Bond Future	257.6164	257.6164	257.7052	257.7052	0.0000	0.0000
2025/08/22	R210	05/02/2026	253.10 Call	Bond Future	4516.3600	4.5164	4605.1500	4.6052	0.0000	0.0000
2025/08/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R210	07/05/2026		Bond Future	258.9027	258.9027	259.0101	259.0101	0.0000	0.0000
2025/08/22	R210	07/05/2026	255.40 Call	Bond Future	3502.6900	3.5027	3610.0600	3.6101	0.0000	0.0000
2025/08/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R210	06/08/2026		Bond Future	263.7184	263.7184	263.8342	263.8342	0.0000	0.0000
2025/08/22	R210	06/08/2026	259.84 Call	Bond Future	3878.4000	3.8784	3994.1600	3.9942	0.0000	0.0000
2025/08/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/22	R210	05/11/2026		Bond Future	264.8032	264.8032	264.9371	264.9371	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	
2025/08/22	R210	05/11/2026	253.33 Call	Bond Future	11473.2400	11.4732	11607.1200	1.167	0.0000	0.0000	
2025/08/22	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/08/22	R213	06/11/2025		Bond Future	8.4944	95.1012	8.4573	95.2511	0.437	0.0000	0.0000
2025/08/22	R213	06/11/2025	10.05 Call	Bond Future	6032.0100	6.0320	6181.9000	6.1819	2.485	0.0000	0.0000
2025/08/22	R213	06/11/2025	10.05 Put	Bond Future	0.4500	0.0005	0.3800	0.0004	15.556	0.0000	0.0000
2025/08/22	R213	05/02/2026		Bond Future	8.5577	96.8653	8.5182	97.0183	0.461	0.0000	0.0000
2025/08/22	R213	05/02/2026	9.89 Call	Bond Future	5034.3800	5.0344	5184.1200	5.1841	2.974	0.0000	0.0000
2025/08/22	R213	05/02/2026	9.89 Put	Bond Future	39.3300	0.0393	36.0500	0.0361	8.340	0.0000	0.0000
2025/08/22	R213	07/05/2026		Bond Future	8.6251	95.0905	8.5815	95.2527	0.506	0.0000	0.0000
2025/08/22	R213	07/05/2026	9.80 Call	Bond Future	4409.3400	4.4093	4556.3200	4.5563	3.333	0.0000	0.0000
2025/08/22	R213	07/05/2026	9.80 Put	Bond Future	163.5900	0.1636	148.3500	0.1484	9.316	0.0000	0.0000
2025/08/22	R213	06/08/2026		Bond Future	8.7045	96.8369	8.6573	97.0044	0.542	0.0000	0.0000
2025/08/22	R213	06/08/2026	9.69 Call	Bond Future	3792.3600	3.7924	3929.4400	3.9294	3.615	0.0000	0.0000
2025/08/22	R213	06/08/2026	9.69 Put	Bond Future	371.6000	0.3716	341.1400	0.3411	8.197	0.0000	0.0000
2025/08/22	R213	05/11/2026		Bond Future	8.8150	94.9692	8.7628	95.1458	0.592	0.0000	0.0000
2025/08/22	R213	05/11/2026	8.75 Call	Bond Future	1514.0500	1.5141	1608.0900	1.6081	6.211	0.0000	0.0000
2025/08/22	R213	05/11/2026	8.75 Put	Bond Future	1734.2200	1.7342	1651.6200	1.6516	4.763	0.0000	0.0000
2025/08/22	R214	06/11/2025		Bond Future	10.6102	70.4984	10.5734	70.7106	0.347	0.0000	0.0000
2025/08/22	R214	06/11/2025	11.64 Call	Bond Future	5636.4700	5.6365	5829.6500	5.8297	3.427	0.0000	0.0000
2025/08/22	R214	06/11/2025	11.64 Put	Bond Future	70.3700	0.0704	51.3500	0.0514	27.029	0.0000	0.0000
2025/08/22	R214	05/02/2026		Bond Future	10.7066	71.8062	10.6685	72.0226	0.356	0.0000	0.0000
2025/08/22	R214	05/02/2026	11.26 Call	Bond Future	3878.9600	3.8790	4026.9300	4.0269	3.815	0.0000	0.0000
2025/08/22	R214	05/02/2026	11.26 Put	Bond Future	847.9200	0.8479	779.5000	0.7795	8.069	0.0000	0.0000
2025/08/22	R214	07/05/2026		Bond Future	10.8038	69.8253	10.7636	70.0503	0.373	0.0000	0.0000
2025/08/22	R214	07/05/2026	11.53 Call	Bond Future	4942.4700	4.9425	5111.3900	5.1114	3.418	0.0000	0.0000
2025/08/22	R214	07/05/2026	11.53 Put	Bond Future	1060.6700	1.0607	1004.5200	1.0045	5.294	0.0000	0.0000
2025/08/22	R214	06/08/2026		Bond Future	10.9087	71.1074	10.8667	71.3383	0.385	0.0000	0.0000
2025/08/22	R214	06/08/2026	11.97 Call	Bond Future	6578.0000	6.5780	6790.8000	6.7908	3.235	0.0000	0.0000
2025/08/22	R214	06/08/2026	11.97 Put	Bond Future	1096.4500	1.0965	1078.3300	1.0783	1.653	0.0000	0.0000
2025/08/22	R214	05/11/2026		Bond Future	11.0265	69.0455	10.9822	69.2850	0.402	0.0000	0.0000
2025/08/22	R214	05/11/2026	10.97 Call	Bond Future	3254.2900	3.2543	3379.4600	3.3795	3.846	0.0000	0.0000
2025/08/22	R214	05/11/2026	10.97 Put	Bond Future	3559.8900	3.5599	3445.5500	3.4456	3.212	0.0000	0.0000
2025/08/22	R248	06/11/2025		Bond Future	10.9353	83.5885	10.9035	83.8127	0.291	0.0000	0.0000
2025/08/22	R248	06/11/2025	11.74 Call	Bond Future	5551.7700	5.5518	5736.5300	5.7365	3.328	0.0000	0.0000
2025/08/22	R248	06/11/2025	11.74 Put	Bond Future	205.5000	0.2055	166.0600	0.1661	19.192	0.0000	0.0000
2025/08/22	R248	05/02/2026		Bond Future	11.0382	85.1390	11.0052	85.3677	0.299	0.0000	0.0000
2025/08/22	R248	05/02/2026	11.46 Call	Bond Future	4156.0300	4.1560	4306.9000	4.3069	3.630	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
2025/08/22	R248	05/02/2026	11.46 Put	Bond Future	1324.5500	1.3246	1246.7400	1.2467	5.874	0.0000	0.0000
2025/08/22	R248	07/05/2026		Bond Future	11.1416	82.2609	11.1067	82.4994	0.314	0.0000	0.0000
2025/08/22	R248	07/05/2026	11.72 Call	Bond Future	5426.3000	5.4263	5596.5100	5.5965	3.137	0.0000	0.0000
2025/08/22	R248	07/05/2026	11.72 Put	Bond Future	1645.6800	1.6457	1577.3900	1.5774	4.150	0.0000	0.0000
2025/08/22	R248	06/08/2026		Bond Future	11.2529	83.7711	11.2164	84.0160	0.325	0.0000	0.0000
2025/08/22	R248	06/08/2026	12.37 Call	Bond Future	8296.2400	8.2962	8536.0200	8.5360	2.890	0.0000	0.0000
2025/08/22	R248	06/08/2026	12.37 Put	Bond Future	1374.3600	1.3744	1369.2500	1.3693	0.372	0.0000	0.0000
2025/08/22	R248	05/11/2026		Bond Future	11.3763	80.7875	11.3377	81.0420	0.340	0.0000	0.0000
2025/08/22	R248	05/11/2026	11.31 Call	Bond Future	4043.1100	4.0431	4186.6300	4.1866	3.550	0.0000	0.0000
2025/08/22	R248	05/11/2026	11.31 Put	Bond Future	4480.3600	4.4804	4369.4400	4.3694	2.476	0.0000	0.0000
2025/08/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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