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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2025 TO 25/08/2025

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
2025/08/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	2029	06/11/2025	139.79 Call	Bond Future	994.9300	0.9949	1088.7600	1.0888	9.431	0.0000
2025/08/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/25	2029	06/11/2025		Bond Future	140.7849	140.7849	140.8788	140.8788	0.067	0.0000
2025/08/25	2029	05/02/2026		Bond Future	143.4309	143.4309	143.5265	143.5265	0.067	0.0000
2025/08/25	2029	05/02/2026	140.11 Call	Bond Future	3320.9100	3.3209	3416.4600	3.4165	2.877	0.0000
2025/08/25	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
2025/08/25	2029	07/05/2026		Bond Future	144.6361	144.6361	144.7339	144.7339	0.068	0.0000	0.0000
2025/08/25	2029	07/05/2026	141.82 Call	Bond Future	2816.0700	2.8161	2913.8700	2.9139	3.473	0.0000	0.0000
2025/08/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2029	06/08/2026		Bond Future	147.3302	147.3302	147.4303	147.4303	0.068	0.0000	0.0000
2025/08/25	2029	06/08/2026	144.10 Call	Bond Future	3230.2400	3.2302	3330.2500	3.3303	3.096	0.0000	0.0000
2025/08/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2029	05/11/2026		Bond Future	148.4401	148.4401	148.5429	148.5429	0.069	0.0000	0.0000
2025/08/25	2029	05/11/2026	147.56 Call	Bond Future	880.1400	0.8801	982.8600	0.9829	11.671	0.0000	0.0000
2025/08/25	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2030	06/11/2025	8.72 Put	Bond Future	102.6100	0.1026	87.4800	0.0875	14.745	0.0000	0.0000
2025/08/25	2030	06/11/2025	8.72 Call	Bond Future	2168.2100	2.1682	2229.1700	2.2292	2.812	0.0000	0.0000
2025/08/25	2030	06/11/2025	9.22 Put	Bond Future	7.8600	0.0079	5.9400	0.0059	24.427	0.0000	0.0000
2025/08/25	2030	06/11/2025	9.22 Call	Bond Future	3763.9800	3.7640	3838.1500	3.8382	1.971	0.0000	0.0000
2025/08/25	2030	06/11/2025	10.08 Call	Bond Future	6580.4900	6.5805	6656.5700	6.6566	1.156	0.0000	0.0000
2025/08/25	2030	06/11/2025	10.08 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/08/25	2030	06/11/2025		Bond Future	8.1233	101.7863	8.1016	101.8624	0.267	0.0000	0.0000
2025/08/25	2030	06/11/2025	9.54 Call	Bond Future	4820.2700	4.8203	4896.0200	4.8960	1.571	0.0000	0.0000
2025/08/25	2030	06/11/2025	9.54 Put	Bond Future	1.0800	0.0011	0.7400	0.0007	31.481	0.0000	0.0000
2025/08/25	2030	05/02/2026		Bond Future	8.1650	99.6666	8.1417	99.7440	0.285	0.0000	0.0000
2025/08/25	2030	05/02/2026	9.49 Call	Bond Future	4328.1300	4.3281	4400.8200	4.4008	1.679	0.0000	0.0000
2025/08/25	2030	05/02/2026	9.49 Put	Bond Future	40.4300	0.0404	35.6600	0.0357	11.798	0.0000	0.0000
2025/08/25	2030	07/05/2026		Bond Future	8.2257	101.5012	8.2005	101.5803	0.306	0.0000	0.0000
2025/08/25	2030	07/05/2026	9.39 Call	Bond Future	3737.0900	3.7371	3804.4100	3.8044	1.801	0.0000	0.0000
2025/08/25	2030	07/05/2026	9.39 Put	Bond Future	163.3700	0.1634	151.6100	0.1516	7.198	0.0000	0.0000
2025/08/25	2030	06/08/2026		Bond Future	8.3033	99.3581	8.2759	99.4389	0.330	0.0000	0.0000
2025/08/25	2030	06/08/2026	9.22 Call	Bond Future	3048.3100	3.0483	3108.7100	3.1087	1.981	0.0000	0.0000
2025/08/25	2030	06/08/2026	9.22 Put	Bond Future	393.9400	0.3939	373.5600	0.3736	5.173	0.0000	0.0000
2025/08/25	2030	05/11/2026		Bond Future	8.4001	101.0876	8.3702	101.1701	0.356	0.0000	0.0000
2025/08/25	2030	05/11/2026	8.39 Call	Bond Future	1520.0600	1.5201	1556.8200	1.5568	2.418	0.0000	0.0000
2025/08/25	2030	05/11/2026	8.39 Put	Bond Future	1547.8500	1.5479	1502.1000	1.5021	2.956	0.0000	0.0000
2025/08/25	2031	06/11/2025		Bond Future	110.3905	110.3905	110.6792	110.6792	0.262	0.0000	0.0000
2025/08/25	2031	06/11/2025	109.69 Call	Bond Future	733.9400	0.7339	999.3800	0.9994	36.166	0.0000	0.0000
2025/08/25	2031	06/11/2025	109.69 Put	Bond Future	33.4800	0.0335	10.1400	0.0101	69.713	0.0000	0.0000
2025/08/25	2031	05/02/2026		Bond Future	110.0655	110.0655	110.3599	110.3599	0.267	0.0000	0.0000
2025/08/25	2031	05/02/2026	111.76 Call	Bond Future	9.9200	0.0099	21.5600	0.0216	117.339	0.0000	0.0000
2025/08/25	2031	05/02/2026	111.76 Put	Bond Future	1704.3800	1.7044	1421.6500	1.4217	16.588	0.0000	0.0000
2025/08/25	2031	07/05/2026		Bond Future	112.1178	112.1178	112.4178	112.4178	0.268	0.0000	0.0000
2025/08/25	2031	07/05/2026	113.84 Call	Bond Future	6.9800	0.0070	16.6900	0.0167	139.112	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
2025/08/25	2031	07/05/2026	113.84 Put	Bond Future		1729.1700	1.7292		1438.8700	1.4389	16.788	0.0000
2025/08/25	2031	06/08/2026		Bond Future		111.7632	111.7632		112.0698	112.0698	0.274	0.0000
2025/08/25	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/25	2031	06/08/2026	113.81 Put	Bond Future		2046.7600	2.0468		1740.2300	1.7402	14.976	0.0000
2025/08/25	2031	05/11/2026		Bond Future		113.7359	113.7359		114.0483	114.0483	0.275	0.0000
2025/08/25	2031	05/11/2026	111.49 Call	Bond Future		2245.9400	2.2459		2558.2900	2.5583	13.907	0.0000
2025/08/25	2031	05/11/2026	111.49 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/25	2032	06/11/2025	9.40 Put	Bond Future		214.9700	0.2150		187.7600	0.1878	12.658	0.0000
2025/08/25	2032	06/11/2025	9.40 Call	Bond Future		2835.0500	2.8351		2910.2000	2.9102	2.651	0.0000
2025/08/25	2032	06/11/2025	9.90 Put	Bond Future		27.5600	0.0276		21.9600	0.0220	20.319	0.0000
2025/08/25	2032	06/11/2025	9.90 Call	Bond Future		4893.4300	4.8934		4990.1900	4.9902	1.977	0.0000
2025/08/25	2032	06/11/2025	10.89 Call	Bond Future		9118.3900	9.1184		9220.7100	9.2207	1.122	0.0000
2025/08/25	2032	06/11/2025	10.89 Put	Bond Future		0.0900	0.0001		0.0500	0.0001	44.444	0.0000
2025/08/25	2032	06/11/2025		Bond Future		8.8351	98.1268		8.8135	98.2292	0.245	0.0000
2025/08/25	2032	06/11/2025	10.42 Call	Bond Future		7132.7600	7.1328		7234.5800	7.2346	1.427	0.0000
2025/08/25	2032	06/11/2025	10.42 Put	Bond Future		1.8400	0.0018		1.3000	0.0013	29.348	0.0000
2025/08/25	2032	05/02/2026		Bond Future		8.9059	99.9474		8.8831	100.0516	0.256	0.0000
2025/08/25	2032	05/02/2026	10.16 Call	Bond Future		5632.5100	5.6325		5725.5500	5.7256	1.652	0.0000
2025/08/25	2032	05/02/2026	10.16 Put	Bond Future		115.5400	0.1155		104.4000	0.1044	9.642	0.0000
2025/08/25	2032	07/05/2026		Bond Future		8.9849	97.6275		8.9608	97.7338	0.268	0.0000
2025/08/25	2032	07/05/2026	10.14 Call	Bond Future		5251.3400	5.2513		5337.7300	5.3377	1.645	0.0000
2025/08/25	2032	07/05/2026	10.14 Put	Bond Future		327.3500	0.3274		307.4500	0.3075	6.079	0.0000
2025/08/25	2032	06/08/2026		Bond Future		9.0758	99.4220		9.0503	99.5305	0.282	0.0000
2025/08/25	2032	06/08/2026	10.12 Call	Bond Future		4900.7600	4.9008		4981.9700	4.9820	1.657	0.0000
2025/08/25	2032	06/08/2026	10.12 Put	Bond Future		596.1900	0.5962		568.9300	0.5689	4.572	0.0000
2025/08/25	2032	05/11/2026		Bond Future		9.1882	96.9958		9.1610	97.1065	0.295	0.0000
2025/08/25	2032	05/11/2026	9.16 Call	Bond Future		2319.8800	2.3199		2368.0400	2.3680	2.076	0.0000
2025/08/25	2032	05/11/2026	9.16 Put	Bond Future		2434.6800	2.4347		2372.1200	2.3721	2.570	0.0000
2025/08/25	2033	06/11/2025		Bond Future		132.6526	132.6526		132.9685	132.9685	0.238	0.0000
2025/08/25	2033	06/11/2025	133.14 Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/25	2033	06/11/2025	133.14 Put	Bond Future		487.4000	0.4874		171.5400	0.1715	64.805	0.0000
2025/08/25	2033	05/02/2026		Bond Future		135.1457	135.1457		135.4675	135.4675	0.238	0.0000
2025/08/25	2033	05/02/2026	132.88 Call	Bond Future		2265.7000	2.2657		2587.5300	2.5875	14.204	0.0000
2025/08/25	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/25	2033	07/05/2026		Bond Future		136.0941	136.0941		136.4223	136.4223	0.241	0.0000
2025/08/25	2033	07/05/2026	135.16 Call	Bond Future		934.0700	0.9341		1262.3300	1.2623	35.143	0.0000
2025/08/25	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/08/25	2033	06/08/2026		Bond Future		138.6293	138.6293		138.9640	138.9640	0.241	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	
2025/08/25	2033	06/08/2026	134.25 Call	Bond Future	4379.3000	4.3793	4713.9900	4.7140	7.643	0.0000	0.0000
2025/08/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2033	05/11/2026		Bond Future	139.4811	139.4811	139.8226	139.8226	0.245	0.0000	0.0000
2025/08/25	2033	05/11/2026	137.26 Call	Bond Future	2221.0900	2.2211	2562.6300	2.5626	15.377	0.0000	0.0000
2025/08/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2037	06/11/2025	10.50 Put	Bond Future	697.8000	0.6978	670.5900	0.6706	3.899	0.0000	0.0000
2025/08/25	2037	06/11/2025	10.50 Call	Bond Future	2621.9800	2.6220	2601.2300	2.6012	0.791	0.0000	0.0000
2025/08/25	2037	06/11/2025	11.00 Put	Bond Future	146.9100	0.1469	135.1400	0.1351	8.012	0.0000	0.0000
2025/08/25	2037	06/11/2025	11.00 Call	Bond Future	4958.5700	4.9586	4953.2600	4.9533	0.107	0.0000	0.0000
2025/08/25	2037	06/11/2025	12.16 Call	Bond Future	11017.8700	11.0179	11024.1100	11.0241	0.057	0.0000	0.0000
2025/08/25	2037	06/11/2025	12.16 Put	Bond Future	0.9800	0.0010	0.7600	0.0008	22.449	0.0000	0.0000
2025/08/25	2037	06/11/2025		Bond Future	10.1793	91.2707	10.1783	91.2772	0.010	0.0000	0.0000
2025/08/25	2037	06/11/2025	11.63 Call	Bond Future	8275.9400	8.2759	8280.5700	8.2806	0.056	0.0000	0.0000
2025/08/25	2037	06/11/2025	11.63 Put	Bond Future	11.9500	0.0120	10.1200	0.0101	15.314	0.0000	0.0000
2025/08/25	2037	05/02/2026		Bond Future	10.2755	88.7054	10.2744	88.7119	0.011	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.20 Call	Bond Future	5755.7400	5.7557	5749.3900	5.7494	0.110	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.20 Put	Bond Future	464.0700	0.4641	451.1500	0.4512	2.784	0.0000	0.0000
2025/08/25	2037	05/02/2026	12.27 Call	Bond Future	10929.4700	10.9295	10933.3400	10.9333	0.035	0.0000	0.0000
2025/08/25	2037	05/02/2026	12.27 Put	Bond Future	45.3600	0.0454	42.6600	0.0427	5.952	0.0000	0.0000
2025/08/25	2037	05/02/2026	10.90 Put	Bond Future	820.5700	0.8206	803.3700	0.8034	2.096	0.0000	0.0000
2025/08/25	2037	05/02/2026	10.90 Call	Bond Future	4444.0900	4.4441	4433.4600	4.4335	0.239	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.86 Call	Bond Future	8922.8300	8.9228	8923.9800	8.9240	0.013	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.86 Put	Bond Future	117.8200	0.1178	112.4000	0.1124	4.600	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.36 Call	Bond Future	6500.9900	6.5010	6496.7900	6.4968	0.065	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.36 Put	Bond Future	338.1400	0.3381	327.3700	0.3274	3.185	0.0000	0.0000
2025/08/25	2037	05/02/2026	10.65 Put	Bond Future	1263.0000	1.2630	1242.6200	1.2426	1.614	0.0000	0.0000
2025/08/25	2037	05/02/2026	10.65 Call	Bond Future	3460.9600	3.4610	3447.1500	3.4472	0.399	0.0000	0.0000
2025/08/25	2037	05/02/2026	12.73 Call	Bond Future	13139.5900	13.1396	13145.2000	13.1452	0.043	0.0000	0.0000
2025/08/25	2037	05/02/2026	12.73 Put	Bond Future	12.3500	0.0124	11.3900	0.0114	7.773	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.40 Put	Bond Future	312.1300	0.3121	301.8500	0.3019	3.293	0.0000	0.0000
2025/08/25	2037	05/02/2026	11.40 Call	Bond Future	6690.8000	6.6908	6687.0900	6.6871	0.055	0.0000	0.0000
2025/08/25	2037	07/05/2026	12.40 Call	Bond Future	10978.2300	10.9782	10979.7900	10.9798	0.014	0.0000	0.0000
2025/08/25	2037	07/05/2026	12.40 Put	Bond Future	187.8300	0.1878	182.4900	0.1825	2.843	0.0000	0.0000
2025/08/25	2037	07/05/2026	10.95 Put	Bond Future	1424.6800	1.4247	1408.2800	1.4083	1.151	0.0000	0.0000
2025/08/25	2037	07/05/2026	10.95 Call	Bond Future	4658.8000	4.6588	4649.3000	4.6493	0.204	0.0000	0.0000
2025/08/25	2037	07/05/2026		Bond Future	10.3827	90.3380	10.3815	90.3449	0.011	0.0000	0.0000
2025/08/25	2037	07/05/2026	11.32 Call	Bond Future	6125.8100	6.1258	6119.4400	6.1194	0.104	0.0000	0.0000
2025/08/25	2037	07/05/2026	11.32 Put	Bond Future	869.6500	0.8697	856.3800	0.8564	1.526	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	
2025/08/25	2037	06/08/2026	11.30 Call	Bond Future	5913.2700	5.9133	5906.4300	5.9064	0.116	0.0000	0.0000
2025/08/25	2037	06/08/2026	11.30 Put	Bond Future	1507.0100	1.5070	1492.9600	1.4930	0.932	0.0000	0.0000
2025/08/25	2037	06/08/2026	10.70 Call	Bond Future	3853.3200	3.8533	3843.5500	3.8436	0.254	0.0000	0.0000
2025/08/25	2037	06/08/2026	10.70 Put	Bond Future	2729.7600	2.7298	2712.7800	2.7128	0.622	0.0000	0.0000
2025/08/25	2037	06/08/2026	10.02 Put	Bond Future	5057.0500	5.0571	5038.4900	5.0385	0.367	0.0000	0.0000
2025/08/25	2037	06/08/2026	10.02 Call	Bond Future	2243.0200	2.2430	2231.6700	2.2317	0.506	0.0000	0.0000
2025/08/25	2037	06/08/2026		Bond Future	10.5017	87.7387	10.5005	87.7459	0.012	0.0000	0.0000
2025/08/25	2037	06/08/2026	11.71 Call	Bond Future	7551.8200	7.5518	7547.2900	7.5473	0.060	0.0000	0.0000
2025/08/25	2037	06/08/2026	11.71 Put	Bond Future	1000.0500	1.0001	988.3100	0.9883	1.174	0.0000	0.0000
2025/08/25	2037	05/11/2026		Bond Future	10.6259	89.2648	10.6245	89.2724	0.013	0.0000	0.0000
2025/08/25	2037	05/11/2026	10.62 Call	Bond Future	3723.2200	3.7232	3714.4500	3.7145	0.236	0.0000	0.0000
2025/08/25	2037	05/11/2026	10.62 Put	Bond Future	3756.0600	3.7561	3739.6200	3.7396	0.438	0.0000	0.0000
2025/08/25	2038	06/11/2025		Bond Future	142.5592	142.5592	142.9272	142.9272	0.258	0.0000	0.0000
2025/08/25	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2038	06/11/2025	143.88 Put	Bond Future	1320.8400	1.3208	952.7600	0.9528	27.867	0.0000	0.0000
2025/08/25	2038	05/02/2026		Bond Future	143.0599	143.0599	143.4349	143.4349	0.262	0.0000	0.0000
2025/08/25	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	234.9400	0.2349	100.000	0.0000	0.0000
2025/08/25	2038	05/02/2026	143.20 Put	Bond Future	140.1500	0.1402	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/25	2038	07/05/2026		Bond Future	145.7276	145.7276	146.1099	146.1099	0.262	0.0000	0.0000
2025/08/25	2038	07/05/2026	144.53 Call	Bond Future	1197.6100	1.1976	1579.8600	1.5799	31.918	0.0000	0.0000
2025/08/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2038	06/08/2026		Bond Future	146.2244	146.2244	146.6147	146.6147	0.267	0.0000	0.0000
2025/08/25	2038	06/08/2026	144.72 Call	Bond Future	1504.4300	1.5044	1894.7300	1.8947	25.943	0.0000	0.0000
2025/08/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2038	05/11/2026		Bond Future	148.8070	148.8070	149.2048	149.2048	0.267	0.0000	0.0000
2025/08/25	2038	05/11/2026	146.31 Call	Bond Future	2497.0200	2.4970	2894.8200	2.8948	15.931	0.0000	0.0000
2025/08/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2040	06/11/2025		Bond Future	10.6295	90.6756	10.6232	90.7172	0.059	0.0000	0.0000
2025/08/25	2040	06/11/2025	11.84 Call	Bond Future	7539.5800	7.5396	7575.8100	7.5758	0.481	0.0000	0.0000
2025/08/25	2040	06/11/2025	11.84 Put	Bond Future	37.5200	0.0375	32.1900	0.0322	14.206	0.0000	0.0000
2025/08/25	2040	05/02/2026		Bond Future	10.7321	87.8487	10.7256	87.8910	0.061	0.0000	0.0000
2025/08/25	2040	05/02/2026	11.49 Call	Bond Future	5436.7500	5.4368	5455.2900	5.4553	0.341	0.0000	0.0000
2025/08/25	2040	05/02/2026	11.49 Put	Bond Future	708.4300	0.7084	684.6500	0.6847	3.357	0.0000	0.0000
2025/08/25	2040	05/02/2026	10.35 Put	Bond Future	4033.6000	4.0336	3985.0900	3.9851	1.203	0.0000	0.0000
2025/08/25	2040	05/02/2026	10.35 Call	Bond Future	1498.4600	1.4985	1492.2700	1.4923	0.413	0.0000	0.0000
2025/08/25	2040	05/02/2026	10.75 Call	Bond Future	2514.7200	2.5147	2514.6900	2.5147	0.001	0.0000	0.0000
2025/08/25	2040	05/02/2026	10.75 Put	Bond Future	2398.5300	2.3985	2356.1800	2.3562	1.766	0.0000	0.0000
2025/08/25	2040	05/02/2026	11.15 Call	Bond Future	3945.1100	3.9451	3954.6600	3.9547	0.242	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
2025/08/25	2040	05/02/2026	11.15 Put	Bond Future	1290.2300	1.2902	1257.4600	1.2575	2.540	0.0000	0.0000
2025/08/25	2040	05/02/2026	13.23 Call	Bond Future	14255.6400	14.2556	14296.6900	14.2967	0.288	0.0000	0.0000
2025/08/25	2040	05/02/2026	13.23 Put	Bond Future	13.6300	0.0136	12.3600	0.0124	9.318	0.0000	0.0000
2025/08/25	2040	05/02/2026	11.82 Put	Bond Future	373.1200	0.3731	357.1500	0.3572	4.280	0.0000	0.0000
2025/08/25	2040	05/02/2026	11.82 Call	Bond Future	7042.9200	7.0429	7069.2700	7.0693	0.374	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.22 Call	Bond Future	8689.1900	8.6892	8717.3300	8.7173	0.324	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.22 Put	Bond Future	527.3600	0.5274	512.2400	0.5122	2.867	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.72 Call	Bond Future	6376.0500	6.3761	6396.2100	6.3962	0.316	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.72 Put	Bond Future	1045.2500	1.0453	1022.1500	1.0222	2.210	0.0000	0.0000
2025/08/25	2040	07/05/2026	10.70 Put	Bond Future	3657.6000	3.6576	3616.4000	3.6164	1.126	0.0000	0.0000
2025/08/25	2040	07/05/2026	10.70 Call	Bond Future	2727.6000	2.7276	2729.6600	2.7297	0.076	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.53 Call	Bond Future	10188.4100	10.1884	10220.3600	10.2204	0.314	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.53 Put	Bond Future	344.2600	0.3443	332.9500	0.3330	3.285	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.03 Call	Bond Future	7784.2200	7.7842	7809.6500	7.8097	0.327	0.0000	0.0000
2025/08/25	2040	07/05/2026	12.03 Put	Bond Future	680.7300	0.6807	662.9000	0.6629	2.619	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.12 Put	Bond Future	2262.5800	2.2626	2228.2800	2.2283	1.516	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.12 Call	Bond Future	3993.0700	3.9931	4002.0300	4.0020	0.224	0.0000	0.0000
2025/08/25	2040	07/05/2026		Bond Future	10.8447	89.4655	10.8379	89.5088	0.063	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.67 Call	Bond Future	6157.0700	6.1571	6176.3200	6.1763	0.313	0.0000	0.0000
2025/08/25	2040	07/05/2026	11.67 Put	Bond Future	1117.6500	1.1177	1093.6400	1.0936	2.148	0.0000	0.0000
2025/08/25	2040	06/08/2026		Bond Future	10.9685	86.5994	10.9615	86.6437	0.065	0.0000	0.0000
2025/08/25	2040	06/08/2026	12.19 Call	Bond Future	8258.4500	8.2585	8282.7600	8.2828	0.294	0.0000	0.0000
2025/08/25	2040	06/08/2026	12.19 Put	Bond Future	1092.8800	1.0929	1072.9200	1.0729	1.826	0.0000	0.0000
2025/08/25	2040	05/11/2026		Bond Future	11.0959	88.1052	11.0885	88.1505	0.067	0.0000	0.0000
2025/08/25	2040	05/11/2026	11.06 Call	Bond Future	4022.4500	4.0225	4031.7200	4.0317	0.230	0.0000	0.0000
2025/08/25	2040	05/11/2026	11.06 Put	Bond Future	4242.8200	4.2428	4206.8000	4.2068	0.849	0.0000	0.0000
2025/08/25	2044	06/11/2025	11.75 Call	Bond Future	5602.0900	5.6021	5564.7100	5.5647	0.667	0.0000	0.0000
2025/08/25	2044	06/11/2025	11.75 Put	Bond Future	158.7700	0.1588	148.6200	0.1486	6.393	0.0000	0.0000
2025/08/25	2044	06/11/2025	11.25 Put	Bond Future	738.7800	0.7388	718.5100	0.7185	2.744	0.0000	0.0000
2025/08/25	2044	06/11/2025	11.25 Call	Bond Future	3034.7900	3.0348	2987.2900	2.9873	1.565	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.20 Call	Bond Future	8140.5400	8.1405	8110.0800	8.1101	0.374	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.20 Put	Bond Future	29.4300	0.0294	26.2000	0.0262	10.975	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.25 Call	Bond Future	8422.5100	8.4225	8392.5000	8.3925	0.356	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.25 Put	Bond Future	24.1400	0.0241	21.3600	0.0214	11.516	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.00 Call	Bond Future	7006.9900	7.0070	6974.1900	6.9742	0.468	0.0000	0.0000
2025/08/25	2044	06/11/2025	12.00 Put	Bond Future	63.0200	0.0630	57.4500	0.0575	8.838	0.0000	0.0000
2025/08/25	2044	06/11/2025		Bond Future	10.9044	85.5183	10.9084	85.4911	0.037	0.0000	0.0000
2025/08/25	2044	06/11/2025	11.88 Call	Bond Future	6329.0800	6.3291	6294.2700	6.2943	0.550	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
2025/08/25	2044	06/11/2025	11.88 Put	Bond Future	99.5400	0.0995	91.9600	0.0920	7.615	0.0000	0.0000
2025/08/25	2044	05/02/2026		Bond Future	11.0068	82.7210	11.0110	82.6932	0.038	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.56 Call	Bond Future	4627.5900	4.6276	4588.6900	4.5887	0.841	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.56 Put	Bond Future	1059.3200	1.0593	1048.1900	1.0482	1.051	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.25 Call	Bond Future	3363.2200	3.3632	3324.4700	3.3245	1.152	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.25 Put	Bond Future	1763.6900	1.7637	1752.7100	1.7527	0.623	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.50 Call	Bond Future	4365.6100	4.3656	4326.6000	4.3266	0.894	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.50 Put	Bond Future	1172.4100	1.1724	1161.1700	1.1612	0.959	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.45 Call	Bond Future	4155.1600	4.1552	4116.0900	4.1161	0.940	0.0000	0.0000
2025/08/25	2044	05/02/2026	11.45 Put	Bond Future	1276.6800	1.2767	1265.3800	1.2654	0.885	0.0000	0.0000
2025/08/25	2044	05/02/2026	10.90 Put	Bond Future	2936.0900	2.9361	2927.8700	2.9279	0.280	0.0000	0.0000
2025/08/25	2044	05/02/2026	10.90 Call	Bond Future	2217.8500	2.2179	2181.8600	2.1819	1.623	0.0000	0.0000
2025/08/25	2044	05/02/2026	10.07 Put	Bond Future	7339.5700	7.3396	7345.3700	7.3454	0.079	0.0000	0.0000
2025/08/25	2044	05/02/2026	10.07 Call	Bond Future	690.2900	0.6903	668.3200	0.6683	3.183	0.0000	0.0000
2025/08/25	2044	07/05/2026		Bond Future	11.1181	84.2434	11.1224	84.2153	0.039	0.0000	0.0000
2025/08/25	2044	07/05/2026	11.80 Call	Bond Future	5690.3100	5.6903	5654.4700	5.6545	0.630	0.0000	0.0000
2025/08/25	2044	07/05/2026	11.80 Put	Bond Future	1398.6400	1.3986	1390.9600	1.3910	0.549	0.0000	0.0000
2025/08/25	2044	06/08/2026		Bond Future	11.2398	81.4066	11.2442	81.3781	0.039	0.0000	0.0000
2025/08/25	2044	06/08/2026	12.42 Call	Bond Future	8266.0300	8.2660	8231.5100	8.2315	0.418	0.0000	0.0000
2025/08/25	2044	06/08/2026	12.42 Put	Bond Future	1189.0500	1.1891	1183.0000	1.1830	0.509	0.0000	0.0000
2025/08/25	2044	05/11/2026		Bond Future	11.3639	82.8218	11.3684	82.7931	0.040	0.0000	0.0000
2025/08/25	2044	05/11/2026	11.34 Call	Bond Future	4190.5000	4.1905	4161.0700	4.1611	0.702	0.0000	0.0000
2025/08/25	2044	05/11/2026	11.34 Put	Bond Future	4341.7500	4.3418	4340.9700	4.3410	0.018	0.0000	0.0000
2025/08/25	2046	06/11/2025		Bond Future	121.4038	121.4038	120.8698	120.8698	0.440	0.0000	0.0000
2025/08/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2046	06/11/2025	125.41 Put	Bond Future	4006.1600	4.0062	4540.2400	4.5402	13.331	0.0000	0.0000
2025/08/25	2046	05/02/2026		Bond Future	123.6855	123.6855	123.1414	123.1414	0.440	0.0000	0.0000
2025/08/25	2046	05/02/2026	121.65 Call	Bond Future	2035.4900	2.0355	1491.4300	1.4914	26.729	0.0000	0.0000
2025/08/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2046	07/05/2026		Bond Future	123.6824	123.6824	123.1289	123.1289	0.448	0.0000	0.0000
2025/08/25	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2046	07/05/2026	124.95 Put	Bond Future	1267.5800	1.2676	1821.1500	1.8212	43.671	0.0000	0.0000
2025/08/25	2046	06/08/2026		Bond Future	125.9857	125.9857	125.4220	125.4220	0.447	0.0000	0.0000
2025/08/25	2046	06/08/2026	122.38 Call	Bond Future	3605.6600	3.6057	3042.0000	3.0420	15.633	0.0000	0.0000
2025/08/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	2046	05/11/2026		Bond Future	125.8632	125.8632	125.2907	125.2907	0.455	0.0000	0.0000
2025/08/25	2046	05/11/2026	125.48 Call	Bond Future	383.2300	0.3832	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	189.2800	0.1893	100.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/25	2050	06/11/2025		Bond Future	121.9941	121.9941	121.8945	121.8945	0.082	0.0000
2025/08/25	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/25	2050	06/11/2025	124.42 Put	Bond Future	2425.8700	2.4259	2525.5100	2.5255	4.107	0.0000
2025/08/25	2050	05/02/2026		Bond Future	121.8592	121.8592	121.7576	121.7576	0.083	0.0000
2025/08/25	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/25	2050	05/02/2026	122.82 Put	Bond Future	960.7600	0.9608	1062.4000	1.0624	10.579	0.0000
2025/08/25	2050	07/05/2026		Bond Future	124.1316	124.1316	124.0283	124.0283	0.083	0.0000
2025/08/25	2050	07/05/2026	124.07 Call	Bond Future	61.5500	0.0616	0.0000	0.0000	(100.000)	0.0000
2025/08/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	41.6700	0.0417	100.000	0.0000
2025/08/25	2050	06/08/2026		Bond Future	123.9730	123.9730	123.8688	123.8688	0.084	0.0000
2025/08/25	2050	06/08/2026	123.27 Call	Bond Future	703.0300	0.7030	598.8200	0.5988	14.823	0.0000
2025/08/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/25	2050	05/11/2026		Bond Future	126.1622	126.1622	126.0564	126.0564	0.084	0.0000
2025/08/25	2050	05/11/2026	123.84 Call	Bond Future	2322.1700	2.3222	2216.4300	2.2164	4.553	0.0000
2025/08/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	AL37	06/11/2025		Index Future	1197.0730	1197.0730	1198.1920	1198.1920	0.093	0.0000
2025/08/25	AL37	05/02/2026		Index Future	1219.2820	1219.2820	1220.4200	1220.4200	0.093	0.0000
2025/08/25	AL37	07/05/2026		Index Future	1241.7400	1241.7400	1242.9050	1242.9050	0.094	0.0000
2025/08/25	AL37	06/08/2026		Index Future	1264.3530	1264.3530	1265.5480	1265.5480	0.095	0.0000
2025/08/25	AL37	05/11/2026		Index Future	1286.6940	1286.6940	1287.9220	1287.9220	0.095	0.0000
2025/08/25	AL7T	06/11/2025		Index Future	1457.2810	1457.2810	1458.1430	1458.1430	0.059	0.0000
2025/08/25	AL7T	05/02/2026		Index Future	1484.3180	1484.3180	1485.1940	1485.1940	0.059	0.0000
2025/08/25	AL7T	07/05/2026		Index Future	1511.6580	1511.6580	1512.5580	1512.5580	0.060	0.0000
2025/08/25	AL7T	06/08/2026		Index Future	1539.1850	1539.1850	1540.1120	1540.1120	0.060	0.0000
2025/08/25	AL7T	05/11/2026		Index Future	1566.3830	1566.3830	1567.3410	1567.3410	0.061	0.0000
2025/08/25	ALBI	06/11/2025		Index Future	1234.3880	1234.3880	1235.1500	1235.1500	0.062	0.0000
2025/08/25	ALBI	05/02/2026		Index Future	1257.2890	1257.2890	1258.0640	1258.0640	0.062	0.0000
2025/08/25	ALBI	07/05/2026		Index Future	1280.4470	1280.4470	1281.2430	1281.2430	0.062	0.0000
2025/08/25	ALBI	06/08/2026		Index Future	1303.7650	1303.7650	1304.5840	1304.5840	0.063	0.0000
2025/08/25	ALBI	05/11/2026		Index Future	1326.8020	1326.8020	1327.6480	1327.6480	0.064	0.0000
2025/08/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2025/08/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/08/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/08/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/25	ES33	06/11/2025		Bond Future	10.2753	86.4608	10.2636	86.5168	0.114	0.0000	0.0000
2025/08/25	ES33	06/11/2025	12.01 Call	Bond Future	7810.5200	7.8105	7866.5400	7.8665	0.717	0.0000	0.0000
2025/08/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES33	05/02/2026		Bond Future	10.3994	88.0857	10.3872	88.1428	0.118	0.0000	0.0000
2025/08/25	ES33	05/02/2026	11.49 Call	Bond Future	4890.2700	4.8903	4947.3300	4.9473	1.167	0.0000	0.0000
2025/08/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES33	07/05/2026		Bond Future	10.5296	85.9333	10.5167	85.9916	0.122	0.0000	0.0000
2025/08/25	ES33	07/05/2026	11.69 Call	Bond Future	5052.7400	5.0527	5111.0300	5.1110	1.154	0.0000	0.0000
2025/08/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES33	06/08/2026		Bond Future	10.6732	87.5324	10.6596	87.5920	0.127	0.0000	0.0000
2025/08/25	ES33	06/08/2026	12.02 Call	Bond Future	5663.8000	5.6638	5723.4000	5.7234	1.052	0.0000	0.0000
2025/08/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES33	05/11/2026		Bond Future	10.8405	85.2838	10.8262	85.3448	0.132	0.0000	0.0000
2025/08/25	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	16.3600	0.0164	100.000	0.0000	0.0000
2025/08/25	ES33	05/11/2026	10.83 Put	Bond Future	44.5900	0.0446	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/25	ES42	06/11/2025		Bond Future	11.1700	80.4813	11.1636	80.5219	0.058	0.0000	0.0000
2025/08/25	ES42	06/11/2025	12.39 Call	Bond Future	7147.3900	7.1474	7187.9600	7.1880	0.568	0.0000	0.0000
2025/08/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES42	05/02/2026		Bond Future	11.2830	81.9940	11.2764	82.0352	0.059	0.0000	0.0000
2025/08/25	ES42	05/02/2026	11.85 Call	Bond Future	3394.2600	3.3943	3435.5100	3.4355	1.215	0.0000	0.0000
2025/08/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES42	07/05/2026		Bond Future	11.4044	79.2578	11.3975	79.3000	0.061	0.0000	0.0000
2025/08/25	ES42	07/05/2026	12.20 Call	Bond Future	4616.3600	4.6164	4658.5600	4.6586	0.914	0.0000	0.0000
2025/08/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES42	06/08/2026		Bond Future	11.5321	80.7314	11.5248	80.7746	0.063	0.0000	0.0000
2025/08/25	ES42	06/08/2026	12.65 Call	Bond Future	6257.1100	6.2571	6300.2700	6.3003	0.690	0.0000	0.0000
2025/08/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES42	05/11/2026		Bond Future	11.6727	77.8907	11.6651	77.9350	0.065	0.0000	0.0000
2025/08/25	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	ES42	05/11/2026	11.66 Put	Bond Future	74.0700	0.0741	29.8500	0.0299	59.700	0.0000	0.0000
2025/08/25	GOVI	06/11/2025		GOVI	1214.3640	1214.3640	1215.1000	1215.1000	0.061	0.0000	0.0000
2025/08/25	GOVI	06/11/2025	1,112.00 Call	GOVI	1023640.0000	102.3640	1031000.0000	103.1000	0.719	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	
2025/08/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	GOVI	05/02/2026		GOVI	1236.8940	1236.8940	1237.6420	1237.6420	0.060	0.0000	0.0000
2025/08/25	GOVI	05/02/2026	1,150. Call 00	GOVI	868940.0000	86.8940	876420.0000	87.6420	0.861	0.0000	0.0000
2025/08/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	GOVI	07/05/2026		GOVI	1259.6760	1259.6760	1260.4440	1260.4440	0.061	0.0000	0.0000
2025/08/25	GOVI	07/05/2026	1,177. Call 00	GOVI	826760.0000	82.6760	834440.0000	83.4440	0.929	0.0000	0.0000
2025/08/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	GOVI	06/08/2026		GOVI	1282.6150	1282.6150	1283.4060	1283.4060	0.062	0.0000	0.0000
2025/08/25	GOVI	06/08/2026	1,189. Call 00	GOVI	936150.0000	93.6150	944060.0000	94.4060	0.845	0.0000	0.0000
2025/08/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	GOVI	05/11/2026		GOVI	1305.2790	1305.2790	1306.0960	1306.0960	0.063	0.0000	0.0000
2025/08/25	GOVI	05/11/2026	1,277. Call 00	GOVI	282790.0000	28.2790	290960.0000	29.0960	2.889	0.0000	0.0000
2025/08/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/25	IGOV	06/11/2025		Index Future	392.1470	392.1470	392.1540	392.1540	0.002	0.0000	0.0000
2025/08/25	IGOV	05/02/2026		Index Future	399.5170	399.5170	399.5240	399.5240	0.002	0.0000	0.0000
2025/08/25	IGOV	07/05/2026		Index Future	406.9690	406.9690	406.9780	406.9780	0.002	0.0000	0.0000
2025/08/25	IGOV	06/08/2026		Index Future	414.4710	414.4710	414.4840	414.4840	0.003	0.0000	0.0000
2025/08/25	IGOV	05/11/2026		Index Future	421.8850	421.8850	421.9010	421.9010	0.004	0.0000	0.0000
2025/08/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	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
2025/08/25	JBAF	17/09/2025			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/25	JBAF	17/12/2025			Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/25	JBAF	18/03/2026			Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/25	JBAF	17/06/2026			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/25	R033	06/11/2025			Bond Future	8.9974	106.4596	8.9758	106.5787	0.241	0.0000	0.0000
2025/08/25	R033	06/11/2025	10.33 Call		Bond Future	7009.9000	7.0099	7127.4700	7.1275	1.677	0.0000	0.0000
2025/08/25	R033	06/11/2025	10.33 Put		Bond Future	5.7300	0.0057	4.2100	0.0042	26.527	0.0000	0.0000
2025/08/25	R033	05/02/2026			Bond Future	9.0710	108.4348	9.0483	108.5560	0.251	0.0000	0.0000
2025/08/25	R033	05/02/2026	10.49 Call		Bond Future	7295.4000	7.2954	7408.8200	7.4088	1.555	0.0000	0.0000
2025/08/25	R033	05/02/2026	10.49 Put		Bond Future	70.4100	0.0704	62.5800	0.0626	11.121	0.0000	0.0000
2025/08/25	R033	07/05/2026			Bond Future	9.1525	105.3876	9.1285	105.5112	0.261	0.0000	0.0000
2025/08/25	R033	07/05/2026	10.38 Call		Bond Future	6365.2500	6.3653	6470.7900	6.4708	1.658	0.0000	0.0000
2025/08/25	R033	07/05/2026	10.38 Put		Bond Future	265.9300	0.2659	247.8000	0.2478	6.818	0.0000	0.0000
2025/08/25	R033	06/08/2026			Bond Future	9.2445	107.3243	9.2192	107.4506	0.273	0.0000	0.0000
2025/08/25	R033	06/08/2026	10.25 Call		Bond Future	5532.2900	5.5323	5627.3800	5.6274	1.719	0.0000	0.0000
2025/08/25	R033	06/08/2026	10.25 Put		Bond Future	662.2500	0.6623	631.0800	0.6311	4.707	0.0000	0.0000
2025/08/25	R033	05/11/2026			Bond Future	9.3557	104.1531	9.3290	104.2818	0.285	0.0000	0.0000
2025/08/25	R033	05/11/2026	9.33 Call		Bond Future	2295.5500	2.2956	2352.8400	2.3528	2.496	0.0000	0.0000
2025/08/25	R033	05/11/2026	9.33 Put		Bond Future	2419.3700	2.4194	2347.8700	2.3479	2.955	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.30 Call		Bond Future	3930.0100	3.9300	3976.2300	3.9762	1.176	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.30 Put		Bond Future	191.0300	0.1910	171.0000	0.1710	10.485	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.68 Call		Bond Future	5864.1000	5.8641	5923.6500	5.9237	1.016	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.68 Put		Bond Future	43.6600	0.0437	36.9600	0.0370	15.346	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.50 Call		Bond Future	4933.3800	4.9334	4987.8700	4.9879	1.105	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.50 Put		Bond Future	90.9500	0.0910	79.1900	0.0792	12.930	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.15 Call		Bond Future	3216.4400	3.2164	3254.7000	3.2547	1.190	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.15 Put		Bond Future	316.8300	0.3168	288.8400	0.2888	8.834	0.0000	0.0000
2025/08/25	R035	06/11/2025	9.77 Put		Bond Future	954.9600	0.9550	903.5800	0.9036	5.380	0.0000	0.0000
2025/08/25	R035	06/11/2025	9.77 Call		Bond Future	1681.9500	1.6820	1696.8200	1.6968	0.884	0.0000	0.0000
2025/08/25	R035	06/11/2025	11.00 Put		Bond Future	10.1800	0.0102	8.1400	0.0081	20.039	0.0000	0.0000
2025/08/25	R035	06/11/2025	11.00 Call		Bond Future	7534.7000	7.5347	7598.9100	7.5989	0.852	0.0000	0.0000
2025/08/25	R035	06/11/2025	9.91 Put		Bond Future	655.2200	0.6552	612.4600	0.6125	6.526	0.0000	0.0000
2025/08/25	R035	06/11/2025	9.91 Call		Bond Future	2190.4500	2.1905	2213.9400	2.2139	1.072	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.41 Put		Bond Future	128.2100	0.1282	113.0800	0.1131	11.801	0.0000	0.0000
2025/08/25	R035	06/11/2025	10.41 Call		Bond Future	4476.2900	4.4763	4527.4100	4.5274	1.142	0.0000	0.0000
2025/08/25	R035	06/11/2025	11.43 Call		Bond Future	9747.5100	9.7475	9813.5100	9.8135	0.677	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/25	R035	06/11/2025	11.43 Put			Bond Future	0.9100	0.0009	0.6600	0.0007	27.473	0.0000
2025/08/25	R035	06/11/2025	10.44 Put			Bond Future	114.5800	0.1146	100.6400	0.1006	12.166	0.0000
2025/08/25	R035	06/11/2025	10.44 Call			Bond Future	4627.8500	4.6279	4680.1600	4.6802	1.130	0.0000
2025/08/25	R035	06/11/2025	10.94 Put			Bond Future	13.5800	0.0136	10.9800	0.0110	19.146	0.0000
2025/08/25	R035	06/11/2025	10.94 Call			Bond Future	7221.9200	7.2219	7285.5700	7.2856	0.881	0.0000
2025/08/25	R035	06/11/2025	11.99 Call			Bond Future	12528.4500	12.5285	12594.6900	12.5947	0.529	0.0000
2025/08/25	R035	06/11/2025	11.99 Put			Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/08/25	R035	06/11/2025	10.08 Put			Bond Future	395.3000	0.3953	363.1900	0.3632	8.123	0.0000
2025/08/25	R035	06/11/2025	10.08 Call			Bond Future	2899.7000	2.8997	2933.8400	2.9338	1.177	0.0000
2025/08/25	R035	06/11/2025	10.58 Put			Bond Future	66.1400	0.0661	56.9000	0.0569	13.970	0.0000
2025/08/25	R035	06/11/2025	10.58 Call			Bond Future	5344.9900	5.3450	5402.0000	5.4020	1.067	0.0000
2025/08/25	R035	06/11/2025	11.67 Call			Bond Future	10954.2200	10.9542	11020.4000	11.0204	0.604	0.0000
2025/08/25	R035	06/11/2025	11.67 Put			Bond Future	0.2000	0.0002	0.1300	0.0001	35.000	0.0000
2025/08/25	R035	06/11/2025	11.95 Call			Bond Future	12333.8400	12.3338	12400.0800	12.4001	0.537	0.0000
2025/08/25	R035	06/11/2025	11.95 Put			Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/08/25	R035	06/11/2025	11.45 Call			Bond Future	9848.9100	9.8489	9914.9300	9.9149	0.670	0.0000
2025/08/25	R035	06/11/2025	11.45 Put			Bond Future	0.8100	0.0008	0.5800	0.0006	28.395	0.0000
2025/08/25	R035	06/11/2025	10.95 Put			Bond Future	12.9400	0.0129	10.4500	0.0105	19.243	0.0000
2025/08/25	R035	06/11/2025	10.95 Call			Bond Future	7274.0800	7.2741	7337.8400	7.3378	0.877	0.0000
2025/08/25	R035	06/11/2025				Bond Future	9.6454	97.0785	9.6341	97.1448	0.117	0.0000
2025/08/25	R035	06/11/2025	11.20 Call			Bond Future	8571.0600	8.5711	8636.4900	8.6365	0.763	0.0000
2025/08/25	R035	06/11/2025	11.20 Put			Bond Future	3.5000	0.0035	2.6800	0.0027	23.429	0.0000
2025/08/25	R035	05/02/2026				Bond Future	9.7368	98.8796	9.7250	98.9471	0.121	0.0000
2025/08/25	R035	05/02/2026	10.79 Call			Bond Future	6050.7600	6.0508	6102.8100	6.1028	0.860	0.0000
2025/08/25	R035	05/02/2026	10.79 Put			Bond Future	265.6700	0.2657	250.2400	0.2502	5.808	0.0000
2025/08/25	R035	05/02/2026	10.44 Put			Bond Future	557.8600	0.5579	532.3500	0.5324	4.573	0.0000
2025/08/25	R035	05/02/2026	10.44 Call			Bond Future	4473.6200	4.4736	4515.5900	4.5156	0.938	0.0000
2025/08/25	R035	05/02/2026	10.94 Put			Bond Future	188.3200	0.1883	176.3000	0.1763	6.383	0.0000
2025/08/25	R035	05/02/2026	10.94 Call			Bond Future	6758.9100	6.7589	6814.3700	6.8144	0.821	0.0000
2025/08/25	R035	05/02/2026	12.44 Call			Bond Future	13940.3400	13.9403	14007.5900	14.0076	0.482	0.0000
2025/08/25	R035	05/02/2026	12.44 Put			Bond Future	1.6400	0.0016	1.4100	0.0014	14.024	0.0000
2025/08/25	R035	05/02/2026	11.17 Call			Bond Future	7862.1900	7.8622	7921.9200	7.9219	0.760	0.0000
2025/08/25	R035	05/02/2026	11.17 Put			Bond Future	105.0100	0.1050	97.2600	0.0973	7.380	0.0000
2025/08/25	R035	05/02/2026	10.67 Call			Bond Future	5495.9100	5.4959	5544.8300	5.5448	0.890	0.0000
2025/08/25	R035	05/02/2026	10.67 Put			Bond Future	345.9300	0.3459	327.3700	0.3274	5.365	0.0000
2025/08/25	R035	05/02/2026	10.17 Put			Bond Future	931.6600	0.9317	896.8200	0.8968	3.740	0.0000
2025/08/25	R035	05/02/2026	10.17 Call			Bond Future	3369.6400	3.3696	3402.2800	3.4023	0.969	0.0000
2025/08/25	R035	05/02/2026	11.00 Put			Bond Future	163.3600	0.1634	152.5400	0.1525	6.623	0.0000
2025/08/25	R035	05/02/2026	11.00 Call			Bond Future	7045.5700	7.0456	7102.2300	7.1022	0.804	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	
2025/08/25	R035	07/05/2026	10.66 Call	Bond Future	5310.6800	5.3107	5353.8000	0.812	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.66 Put	Bond Future	814.6600	0.8147	788.9200	3.160	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.16 Call	Bond Future	3428.7600	3.4288	3458.9700	0.881	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.16 Put	Bond Future	1605.3100	1.6053	1566.6600	2.408	0.0000	0.0000	
2025/08/25	R035	07/05/2026	9.66 Put	Bond Future	2925.7800	2.9258	2874.1000	1.766	0.0000	0.0000	
2025/08/25	R035	07/05/2026	9.66 Call	Bond Future	1971.0900	1.9711	1988.2700	0.872	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.71 Call	Bond Future	5515.4300	5.5154	5559.7300	0.803	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.71 Put	Bond Future	757.7800	0.7578	733.2200	3.241	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.21 Call	Bond Future	3601.4800	3.6015	3633.0300	0.876	0.0000	0.0000	
2025/08/25	R035	07/05/2026	10.21 Put	Bond Future	1506.1000	1.5061	1468.7900	2.477	0.0000	0.0000	
2025/08/25	R035	07/05/2026	9.71 Put	Bond Future	2766.8000	2.7668	2716.3300	1.824	0.0000	0.0000	
2025/08/25	R035	07/05/2026	9.71 Call	Bond Future	2094.8100	2.0948	2113.2000	2.1132	0.878	0.0000	0.0000
2025/08/25	R035	07/05/2026		Bond Future	9.8296	96.1968	9.8173	96.2657	0.125	0.0000	0.0000
2025/08/25	R035	07/05/2026	10.86 Call	Bond Future	6143.0200	6.1430	6190.6900	6.1907	0.776	0.0000	0.0000
2025/08/25	R035	07/05/2026	10.86 Put	Bond Future	606.5100	0.6065	585.3200	0.5853	3.494	0.0000	0.0000
2025/08/25	R035	06/08/2026		Bond Future	9.9333	97.9655	9.9204	98.0359	0.130	0.0000	0.0000
2025/08/25	R035	06/08/2026	11.06 Call	Bond Future	6747.2100	6.7472	6794.7500	6.7948	0.705	0.0000	0.0000
2025/08/25	R035	06/08/2026	11.06 Put	Bond Future	862.4900	0.8625	839.6600	0.8397	2.647	0.0000	0.0000
2025/08/25	R035	05/11/2026		Bond Future	10.0558	95.1718	10.0422	95.2437	0.135	0.0000	0.0000
2025/08/25	R035	05/11/2026	10.03 Call	Bond Future	3045.4100	3.0454	3071.5400	3.0715	0.858	0.0000	0.0000
2025/08/25	R035	05/11/2026	10.03 Put	Bond Future	3182.1300	3.1821	3136.3500	3.1364	1.439	0.0000	0.0000
2025/08/25	R038	06/11/2025		Bond Future	10.2496	105.5631	10.2433	105.6082	0.062	0.0000	0.0000
2025/08/25	R038	06/11/2025	11.24 Call	Bond Future	6817.9400	6.8179	6853.9400	6.8539	0.528	0.0000	0.0000
2025/08/25	R038	06/11/2025	11.24 Put	Bond Future	74.2900	0.0743	65.1300	0.0651	12.330	0.0000	0.0000
2025/08/25	R038	06/11/2025	12.33 Call	Bond Future	13456.4800	13.4565	13501.5300	13.5015	0.335	0.0000	0.0000
2025/08/25	R038	06/11/2025	12.33 Put	Bond Future	0.4000	0.0004	0.2900	0.0003	27.500	0.0000	0.0000
2025/08/25	R038	06/11/2025	10.98 Put	Bond Future	202.5100	0.2025	183.7900	0.1838	9.244	0.0000	0.0000
2025/08/25	R038	06/11/2025	10.98 Call	Bond Future	5238.2500	5.2383	5264.6900	5.2647	0.505	0.0000	0.0000
2025/08/25	R038	05/02/2026		Bond Future	10.3509	107.5216	10.3444	107.5675	0.063	0.0000	0.0000
2025/08/25	R038	05/02/2026	11.44 Call	Bond Future	7589.1300	7.5891	7619.2100	7.6192	0.396	0.0000	0.0000
2025/08/25	R038	05/02/2026	11.44 Put	Bond Future	352.7800	0.3528	336.9400	0.3369	4.490	0.0000	0.0000
2025/08/25	R038	07/05/2026		Bond Future	10.4591	104.0162	10.4523	104.0632	0.065	0.0000	0.0000
2025/08/25	R038	07/05/2026	11.40 Call	Bond Future	7058.6400	7.0586	7083.7500	7.0838	0.356	0.0000	0.0000
2025/08/25	R038	07/05/2026	11.40 Put	Bond Future	891.6400	0.8916	869.8100	0.8698	2.448	0.0000	0.0000
2025/08/25	R038	06/08/2026		Bond Future	10.5762	105.9275	10.5690	105.9756	0.068	0.0000	0.0000
2025/08/25	R038	06/08/2026	11.77 Call	Bond Future	8730.5600	8.7306	8757.1700	8.7572	0.305	0.0000	0.0000
2025/08/25	R038	06/08/2026	11.77 Put	Bond Future	1160.0000	1.1600	1138.4900	1.1385	1.854	0.0000	0.0000
2025/08/25	R038	05/11/2026		Bond Future	10.7071	102.2902	10.6996	102.3395	0.070	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	
2025/08/25	R038	05/11/2026	10.72 Call	Bond Future	3981.0800	3.9811	3993.4500	3.9935	0.311	0.0000	0.0000
2025/08/25	R038	05/11/2026	10.72 Put	Bond Future	3896.7700	3.8968	3859.8500	3.8599	0.947	0.0000	0.0000
2025/08/25	R053	06/11/2025		Bond Future	10.8153	108.3823	10.8091	108.4403	0.058	0.0000	0.0000
2025/08/25	R053	06/11/2025	11.76 Call	Bond Future	8306.9000	8.3069	8349.4000	8.3494	0.512	0.0000	0.0000
2025/08/25	R053	06/11/2025	11.76 Put	Bond Future	138.8500	0.1389	123.3400	0.1233	11.170	0.0000	0.0000
2025/08/25	R053	05/02/2026		Bond Future	10.9112	110.3933	10.9047	110.4521	0.059	0.0000	0.0000
2025/08/25	R053	05/02/2026	11.49 Call	Bond Future	6418.0300	6.4180	6437.4300	6.4374	0.302	0.0000	0.0000
2025/08/25	R053	05/02/2026	11.49 Put	Bond Future	1358.5500	1.3586	1319.0600	1.3191	2.907	0.0000	0.0000
2025/08/25	R053	07/05/2026		Bond Future	11.0118	106.5635	11.0051	106.6238	0.061	0.0000	0.0000
2025/08/25	R053	07/05/2026	11.69 Call	Bond Future	7561.0500	7.5611	7585.4800	7.5855	0.323	0.0000	0.0000
2025/08/25	R053	07/05/2026	11.69 Put	Bond Future	1772.6700	1.7727	1736.8600	1.7369	2.020	0.0000	0.0000
2025/08/25	R053	06/08/2026		Bond Future	11.1190	108.5215	11.1120	108.5831	0.063	0.0000	0.0000
2025/08/25	R053	06/08/2026	12.28 Call	Bond Future	11139.4800	11.1395	11171.2800	11.1713	0.285	0.0000	0.0000
2025/08/25	R053	06/08/2026	12.28 Put	Bond Future	1729.3000	1.7293	1699.4500	1.6995	1.726	0.0000	0.0000
2025/08/25	R053	05/11/2026		Bond Future	11.2359	104.5510	11.2287	104.6141	0.065	0.0000	0.0000
2025/08/25	R053	05/11/2026	11.21 Call	Bond Future	5405.8200	5.4058	5419.8500	5.4199	0.260	0.0000	0.0000
2025/08/25	R053	05/11/2026	11.21 Put	Bond Future	5630.5700	5.6306	5581.5300	5.5815	0.871	0.0000	0.0000
2025/08/25	R186	06/11/2025		Bond Future	7.5720	107.1459	7.5475	107.1721	0.324	0.0000	0.0000
2025/08/25	R186	06/11/2025	8.13 Call	Bond Future	597.2900	0.5973	622.8100	0.6228	4.273	0.0000	0.0000
2025/08/25	R186	06/11/2025	8.13 Put	Bond Future	2.3200	0.0023	1.5800	0.0016	31.897	0.0000	0.0000
2025/08/25	R186	05/02/2026		Bond Future	7.5915	103.8292	7.5595	103.8559	0.421	0.0000	0.0000
2025/08/25	R186	05/02/2026	8.43 Call	Bond Future	707.4700	0.7075	732.3500	0.7324	3.517	0.0000	0.0000
2025/08/25	R186	05/02/2026	8.43 Put	Bond Future	10.6600	0.0107	8.8300	0.0088	17.167	0.0000	0.0000
2025/08/25	R186	07/05/2026		Bond Future	7.6599	105.7406	7.6140	105.7680	0.600	0.0000	0.0000
2025/08/25	R186	07/05/2026	8.69 Call	Bond Future	626.6100	0.6266	651.5600	0.6516	3.982	0.0000	0.0000
2025/08/25	R186	07/05/2026	8.69 Put	Bond Future	15.9900	0.0160	13.5600	0.0136	15.197	0.0000	0.0000
2025/08/25	R186	06/08/2026		Bond Future	7.8136	102.3790	7.7349	102.4071	1.008	0.0000	0.0000
2025/08/25	R186	06/08/2026	8.57 Call	Bond Future	316.0200	0.3160	337.7300	0.3377	6.870	0.0000	0.0000
2025/08/25	R186	06/08/2026	8.57 Put	Bond Future	46.3800	0.0464	39.9500	0.0400	13.864	0.0000	0.0000
2025/08/25	R186	05/11/2026		Bond Future	9.3109	104.1606	9.0606	104.1896	2.688	0.0000	0.0000
2025/08/25	R186	05/11/2026	8.12 Call	Bond Future	34.2600	0.0343	42.2400	0.0422	23.292	0.0000	0.0000
2025/08/25	R186	05/11/2026	8.12 Put	Bond Future	172.3300	0.1723	151.3200	0.1513	12.192	0.0000	0.0000
2025/08/25	R202	06/11/2025		Bond Future	276.8300	276.8300	276.9263	276.9263	0.035	0.0000	0.0000
2025/08/25	R202	06/11/2025	275.64 Call	Bond Future	1190.0300	1.1900	1286.2900	1.2863	8.089	0.0000	0.0000
2025/08/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R202	05/02/2026		Bond Future	276.6627	276.6627	276.7610	276.7610	0.036	0.0000	0.0000
2025/08/25	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/25	R202	05/02/2026	277.82 Put	Bond Future	1157.2800	1.1573	1058.9800	1.0590	8.494	0.0000	0.0000
2025/08/25	R202	07/05/2026		Bond Future	281.8221	281.8221	281.9228	281.9228	0.036	0.0000	0.0000
2025/08/25	R202	07/05/2026	277.55 Call	Bond Future	4272.1400	4.2721	4372.8400	4.3728	2.357	0.0000	0.0000
2025/08/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R202	06/08/2026		Bond Future	281.6097	281.6097	281.7141	281.7141	0.037	0.0000	0.0000
2025/08/25	R202	06/08/2026	278.86 Call	Bond Future	2749.7200	2.7497	2854.0800	2.8541	3.795	0.0000	0.0000
2025/08/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R202	05/11/2026		Bond Future	286.5837	286.5837	286.6908	286.6908	0.037	0.0000	0.0000
2025/08/25	R202	05/11/2026	280.46 Call	Bond Future	6123.6600	6.1237	6230.7500	6.2308	1.749	0.0000	0.0000
2025/08/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R209	06/11/2025		Bond Future	9.9177	77.2605	9.9064	77.3211	0.114	0.0000	0.0000
2025/08/25	R209	06/11/2025	11.27 Call	Bond Future	6845.7300	6.8457	6903.7000	6.9037	0.847	0.0000	0.0000
2025/08/25	R209	06/11/2025	11.27 Put	Bond Future	14.4700	0.0145	11.7900	0.0118	18.521	0.0000	0.0000
2025/08/25	R209	05/02/2026		Bond Future	10.0045	78.6939	9.9928	78.7557	0.117	0.0000	0.0000
2025/08/25	R209	05/02/2026	10.93 Call	Bond Future	5065.5600	5.0656	5108.2100	5.1082	0.842	0.0000	0.0000
2025/08/25	R209	05/02/2026	10.93 Put	Bond Future	383.5000	0.3835	364.4000	0.3644	4.980	0.0000	0.0000
2025/08/25	R209	07/05/2026		Bond Future	10.0973	76.9912	10.0851	77.0542	0.121	0.0000	0.0000
2025/08/25	R209	07/05/2026	11.07 Call	Bond Future	5519.2000	5.5192	5560.0600	5.5601	0.740	0.0000	0.0000
2025/08/25	R209	07/05/2026	11.07 Put	Bond Future	697.8300	0.6978	675.6800	0.6757	3.174	0.0000	0.0000
2025/08/25	R209	06/08/2026		Bond Future	10.1985	78.4065	10.1858	78.4708	0.125	0.0000	0.0000
2025/08/25	R209	06/08/2026	11.39 Call	Bond Future	6598.7400	6.5987	6641.6000	6.6416	0.650	0.0000	0.0000
2025/08/25	R209	06/08/2026	11.39 Put	Bond Future	858.7900	0.8588	837.2700	0.8373	2.506	0.0000	0.0000
2025/08/25	R209	05/11/2026		Bond Future	10.3129	76.6224	10.2996	76.6881	0.128	0.0000	0.0000
2025/08/25	R209	05/11/2026	10.32 Call	Bond Future	3194.8400	3.1948	3218.4600	3.2185	0.739	0.0000	0.0000
2025/08/25	R209	05/11/2026	10.32 Put	Bond Future	3159.5400	3.1595	3117.4100	3.1174	1.333	0.0000	0.0000
2025/08/25	R210	06/11/2025		Bond Future	252.9511	252.9511	252.7896	252.7896	0.064	0.0000	0.0000
2025/08/25	R210	06/11/2025	252.14 Call	Bond Future	811.0800	0.8111	649.6100	0.6496	19.908	0.0000	0.0000
2025/08/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R210	05/02/2026		Bond Future	257.7052	257.7052	257.5406	257.5406	0.064	0.0000	0.0000
2025/08/25	R210	05/02/2026	253.10 Call	Bond Future	4605.1500	4.6052	4440.6100	4.4406	3.573	0.0000	0.0000
2025/08/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R210	07/05/2026		Bond Future	259.0101	259.0101	258.8434	258.8434	0.064	0.0000	0.0000
2025/08/25	R210	07/05/2026	255.40 Call	Bond Future	3610.0600	3.6101	3443.3900	3.4434	4.617	0.0000	0.0000
2025/08/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R210	06/08/2026		Bond Future	263.8342	263.8342	263.6650	263.6650	0.064	0.0000	0.0000
2025/08/25	R210	06/08/2026	259.84 Call	Bond Future	3994.1600	3.9942	3825.0400	3.8250	4.234	0.0000	0.0000
2025/08/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R210	05/11/2026		Bond Future	264.9371	264.9371	264.7670	264.7670	0.064	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
2025/08/25	R210	05/11/2026	253.33 Call	Bond Future	11607.1200	11.6071	11437.0400	11.4370	1.465	0.0000	0.0000
2025/08/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	R213	06/11/2025		Bond Future	8.4573	95.2511	8.4357	95.3385	0.255	0.0000	0.0000
2025/08/25	R213	06/11/2025	10.05 Call	Bond Future	6181.9000	6.1819	6269.1100	6.2691	1.411	0.0000	0.0000
2025/08/25	R213	06/11/2025	10.05 Put	Bond Future	0.3800	0.0004	0.2500	0.0003	34.211	0.0000	0.0000
2025/08/25	R213	05/02/2026		Bond Future	8.5182	97.0183	8.4953	97.1073	0.269	0.0000	0.0000
2025/08/25	R213	05/02/2026	9.89 Call	Bond Future	5184.1200	5.1841	5268.6500	5.2687	1.631	0.0000	0.0000
2025/08/25	R213	05/02/2026	9.89 Put	Bond Future	36.0500	0.0361	31.6000	0.0316	12.344	0.0000	0.0000
2025/08/25	R213	07/05/2026		Bond Future	8.5815	95.2527	8.5571	95.3435	0.284	0.0000	0.0000
2025/08/25	R213	07/05/2026	9.80 Call	Bond Future	4556.3200	4.5563	4635.8200	4.6358	1.745	0.0000	0.0000
2025/08/25	R213	07/05/2026	9.80 Put	Bond Future	148.3500	0.1484	137.0700	0.1371	7.604	0.0000	0.0000
2025/08/25	R213	06/08/2026		Bond Future	8.6573	97.0044	8.6313	97.0971	0.301	0.0000	0.0000
2025/08/25	R213	06/08/2026	9.69 Call	Bond Future	3929.4400	3.9294	4003.1100	4.0031	1.875	0.0000	0.0000
2025/08/25	R213	06/08/2026	9.69 Put	Bond Future	341.1400	0.3411	322.1400	0.3221	5.570	0.0000	0.0000
2025/08/25	R213	05/11/2026		Bond Future	8.7628	95.1458	8.7350	95.2404	0.318	0.0000	0.0000
2025/08/25	R213	05/11/2026	8.75 Call	Bond Future	1608.0900	1.6081	1650.6600	1.6507	2.647	0.0000	0.0000
2025/08/25	R213	05/11/2026	8.75 Put	Bond Future	1651.6200	1.6516	1599.6100	1.5996	3.149	0.0000	0.0000
2025/08/25	R214	06/11/2025		Bond Future	10.5734	70.7106	10.5673	70.7461	0.058	0.0000	0.0000
2025/08/25	R214	06/11/2025	11.64 Call	Bond Future	5829.6500	5.8297	5858.5600	5.8586	0.496	0.0000	0.0000
2025/08/25	R214	06/11/2025	11.64 Put	Bond Future	51.3500	0.0514	44.8100	0.0448	12.736	0.0000	0.0000
2025/08/25	R214	05/02/2026		Bond Future	10.6685	72.0226	10.6621	72.0585	0.059	0.0000	0.0000
2025/08/25	R214	05/02/2026	11.26 Call	Bond Future	4026.9300	4.0269	4039.5700	4.0396	0.314	0.0000	0.0000
2025/08/25	R214	05/02/2026	11.26 Put	Bond Future	779.5000	0.7795	756.1500	0.7562	2.996	0.0000	0.0000
2025/08/25	R214	07/05/2026		Bond Future	10.7636	70.0503	10.7570	70.0872	0.061	0.0000	0.0000
2025/08/25	R214	07/05/2026	11.53 Call	Bond Future	5111.3900	5.1114	5127.1900	5.1272	0.309	0.0000	0.0000
2025/08/25	R214	07/05/2026	11.53 Put	Bond Future	1004.5200	1.0045	983.4900	0.9835	2.094	0.0000	0.0000
2025/08/25	R214	06/08/2026		Bond Future	10.8667	71.3383	10.8599	71.3760	0.063	0.0000	0.0000
2025/08/25	R214	06/08/2026	11.97 Call	Bond Future	6790.8000	6.7908	6809.9800	6.8100	0.282	0.0000	0.0000
2025/08/25	R214	06/08/2026	11.97 Put	Bond Future	1078.3300	1.0783	1059.8300	1.0598	1.716	0.0000	0.0000
2025/08/25	R214	05/11/2026		Bond Future	10.9822	69.2850	10.9751	69.3236	0.065	0.0000	0.0000
2025/08/25	R214	05/11/2026	10.97 Call	Bond Future	3379.4600	3.3795	3387.9600	3.3880	0.252	0.0000	0.0000
2025/08/25	R214	05/11/2026	10.97 Put	Bond Future	3445.5500	3.4456	3415.4800	3.4155	0.873	0.0000	0.0000
2025/08/25	R248	06/11/2025		Bond Future	10.9035	83.8127	10.8973	83.8566	0.057	0.0000	0.0000
2025/08/25	R248	06/11/2025	11.74 Call	Bond Future	5736.5300	5.7365	5764.1600	5.7642	0.482	0.0000	0.0000
2025/08/25	R248	06/11/2025	11.74 Put	Bond Future	166.0600	0.1661	149.8000	0.1498	9.792	0.0000	0.0000
2025/08/25	R248	05/02/2026		Bond Future	11.0052	85.3677	10.9988	85.4123	0.058	0.0000	0.0000
2025/08/25	R248	05/02/2026	11.46 Call	Bond Future	4306.9000	4.3069	4318.5100	4.3185	0.270	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
2025/08/25	R248	05/02/2026	11.46 Put	Bond Future	1246.7400	1.2467	1213.7200	1.2137	2.649	0.0000	0.0000
2025/08/25	R248	07/05/2026		Bond Future	11.1067	82.4994	11.1000	82.5451	0.060	0.0000	0.0000
2025/08/25	R248	07/05/2026	11.72 Call	Bond Future	5596.5100	5.5965	5612.5900	5.6126	0.287	0.0000	0.0000
2025/08/25	R248	07/05/2026	11.72 Put	Bond Future	1577.3900	1.5774	1547.8400	1.5478	1.873	0.0000	0.0000
2025/08/25	R248	06/08/2026		Bond Future	11.2164	84.0160	11.2094	84.0627	0.062	0.0000	0.0000
2025/08/25	R248	06/08/2026	12.37 Call	Bond Future	8536.0200	8.5360	8559.5000	8.5595	0.275	0.0000	0.0000
2025/08/25	R248	06/08/2026	12.37 Put	Bond Future	1369.2500	1.3693	1346.0600	1.3461	1.694	0.0000	0.0000
2025/08/25	R248	05/11/2026		Bond Future	11.3377	81.0420	11.3304	81.0898	0.064	0.0000	0.0000
2025/08/25	R248	05/11/2026	11.31 Call	Bond Future	4186.6300	4.1866	4196.9200	4.1969	0.246	0.0000	0.0000
2025/08/25	R248	05/11/2026	11.31 Put	Bond Future	4369.4400	4.3694	4331.9300	4.3319	0.858	0.0000	0.0000
2025/08/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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