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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2025 TO 27/08/2025

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
2025/08/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	2029	06/11/2025	139.79 Call	Bond Future	1158.4600	1.1585	1007.1600	1.0072	13.060	0.0000
2025/08/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/27	2029	06/11/2025		Bond Future	140.9485	140.9485	140.7972	140.7972	0.107	0.0000
2025/08/27	2029	05/02/2026		Bond Future	143.5975	143.5975	143.4432	143.4432	0.107	0.0000
2025/08/27	2029	05/02/2026	140.11 Call	Bond Future	3487.4600	3.4875	3333.1800	3.3332	4.424	0.0000
2025/08/27	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
2025/08/27	2029	07/05/2026		Bond Future	144.8065	144.8065	144.6502	144.6502	0.108	0.0000	0.0000
2025/08/27	2029	07/05/2026	141.82 Call	Bond Future	2986.5400	2.9865	2830.2300	2.8302	5.234	0.0000	0.0000
2025/08/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2029	06/08/2026		Bond Future	147.5046	147.5046	147.3465	147.3465	0.107	0.0000	0.0000
2025/08/27	2029	06/08/2026	144.10 Call	Bond Future	3404.6300	3.4046	3246.4700	3.2465	4.645	0.0000	0.0000
2025/08/27	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2029	05/11/2026		Bond Future	148.6194	148.6194	148.4601	148.4601	0.107	0.0000	0.0000
2025/08/27	2029	05/11/2026	147.56 Call	Bond Future	1059.4300	1.0594	900.0600	0.9001	15.043	0.0000	0.0000
2025/08/27	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2030	06/11/2025	8.72 Put	Bond Future	93.0500	0.0931	92.2000	0.0922	0.913	0.0000	0.0000
2025/08/27	2030	06/11/2025	8.72 Call	Bond Future	2162.4700	2.1625	2148.8600	2.1489	0.629	0.0000	0.0000
2025/08/27	2030	06/11/2025	9.22 Put	Bond Future	6.3800	0.0064	6.1800	0.0062	3.135	0.0000	0.0000
2025/08/27	2030	06/11/2025	9.22 Call	Bond Future	3766.3200	3.7663	3753.3600	3.7534	0.344	0.0000	0.0000
2025/08/27	2030	06/11/2025	10.08 Call	Bond Future	6584.3000	6.5843	6571.5400	6.5715	0.194	0.0000	0.0000
2025/08/27	2030	06/11/2025	10.08 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/08/27	2030	06/11/2025		Bond Future	8.1222	101.7901	8.1259	101.7774	0.045	0.0000	0.0000
2025/08/27	2030	06/11/2025	9.54 Call	Bond Future	4823.8100	4.8238	4811.0100	4.8110	0.265	0.0000	0.0000
2025/08/27	2030	06/11/2025	9.54 Put	Bond Future	0.8000	0.0008	0.7600	0.0008	5.000	0.0000	0.0000
2025/08/27	2030	05/02/2026		Bond Future	8.1638	99.6704	8.1678	99.6573	0.048	0.0000	0.0000
2025/08/27	2030	05/02/2026	9.49 Call	Bond Future	4329.2700	4.3293	4316.0100	4.3160	0.306	0.0000	0.0000
2025/08/27	2030	05/02/2026	9.49 Put	Bond Future	37.7500	0.0378	37.6200	0.0376	0.344	0.0000	0.0000
2025/08/27	2030	07/05/2026		Bond Future	8.2243	101.5055	8.2284	101.4927	0.050	0.0000	0.0000
2025/08/27	2030	07/05/2026	9.39 Call	Bond Future	3736.4900	3.7365	3723.9500	3.7240	0.336	0.0000	0.0000
2025/08/27	2030	07/05/2026	9.39 Put	Bond Future	158.5000	0.1585	158.8000	0.1588	0.189	0.0000	0.0000
2025/08/27	2030	06/08/2026		Bond Future	8.3017	99.3629	8.3059	99.3505	0.050	0.0000	0.0000
2025/08/27	2030	06/08/2026	9.22 Call	Bond Future	3046.6600	3.0467	3035.4800	3.0355	0.367	0.0000	0.0000
2025/08/27	2030	06/08/2026	9.22 Put	Bond Future	387.4900	0.3875	388.6400	0.3886	0.297	0.0000	0.0000
2025/08/27	2030	05/11/2026		Bond Future	8.3981	101.0932	8.4023	101.0816	0.050	0.0000	0.0000
2025/08/27	2030	05/11/2026	8.39 Call	Bond Future	1515.8900	1.5159	1508.3100	1.5083	0.500	0.0000	0.0000
2025/08/27	2030	05/11/2026	8.39 Put	Bond Future	1538.1100	1.5381	1542.0800	1.5421	0.258	0.0000	0.0000
2025/08/27	2031	06/11/2025		Bond Future	110.6779	110.6779	110.6738	110.6738	0.004	0.0000	0.0000
2025/08/27	2031	06/11/2025	109.69 Call	Bond Future	997.7300	0.9977	993.4900	0.9935	0.425	0.0000	0.0000
2025/08/27	2031	06/11/2025	109.69 Put	Bond Future	9.8400	0.0098	9.6500	0.0097	1.931	0.0000	0.0000
2025/08/27	2031	05/02/2026		Bond Future	110.3586	110.3586	110.3544	110.3544	0.004	0.0000	0.0000
2025/08/27	2031	05/02/2026	111.76 Call	Bond Future	21.1800	0.0212	20.6300	0.0206	2.597	0.0000	0.0000
2025/08/27	2031	05/02/2026	111.76 Put	Bond Future	1422.5500	1.4226	1426.2100	1.4262	0.257	0.0000	0.0000
2025/08/27	2031	07/05/2026		Bond Future	112.4167	112.4167	112.4131	112.4131	0.003	0.0000	0.0000
2025/08/27	2031	07/05/2026	113.84 Call	Bond Future	16.4700	0.0165	16.1400	0.0161	2.004	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	
2025/08/27	2031	07/05/2026	113.84 Put	Bond Future	1439.7500	1.4398	1443.0900	1.4431	0.232	0.0000	0.0000
2025/08/27	2031	06/08/2026		Bond Future	112.0693	112.0693	112.0666	112.0666	0.002	0.0000	0.0000
2025/08/27	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2031	06/08/2026	113.81 Put	Bond Future	1740.7200	1.7407	1743.4200	1.7434	0.155	0.0000	0.0000
2025/08/27	2031	05/11/2026		Bond Future	114.0482	114.0482	114.0465	114.0465	0.001	0.0000	0.0000
2025/08/27	2031	05/11/2026	111.49 Call	Bond Future	2558.1700	2.5582	2556.5300	2.5565	0.064	0.0000	0.0000
2025/08/27	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2032	06/11/2025	9.40 Put	Bond Future	200.9600	0.2010	202.3900	0.2024	0.712	0.0000	0.0000
2025/08/27	2032	06/11/2025	9.40 Call	Bond Future	2804.2500	2.8043	2768.3300	2.7683	1.281	0.0000	0.0000
2025/08/27	2032	06/11/2025	9.90 Put	Bond Future	23.7900	0.0238	23.6900	0.0237	0.420	0.0000	0.0000
2025/08/27	2032	06/11/2025	9.90 Call	Bond Future	4872.8700	4.8729	4835.4200	4.8354	0.769	0.0000	0.0000
2025/08/27	2032	06/11/2025	10.89 Call	Bond Future	9101.5700	9.1016	9064.2200	9.0642	0.410	0.0000	0.0000
2025/08/27	2032	06/11/2025	10.89 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2025/08/27	2032	06/11/2025		Bond Future	8.8387	98.1100	8.8466	98.0727	0.090	0.0000	0.0000
2025/08/27	2032	06/11/2025	10.42 Call	Bond Future	7115.5400	7.1155	7078.1500	7.0782	0.525	0.0000	0.0000
2025/08/27	2032	06/11/2025	10.42 Put	Bond Future	1.4100	0.0014	1.3700	0.0014	2.837	0.0000	0.0000
2025/08/27	2032	05/02/2026		Bond Future	8.9096	99.9302	8.9180	99.8920	0.094	0.0000	0.0000
2025/08/27	2032	05/02/2026	10.16 Call	Bond Future	5610.4700	5.6105	5573.3300	5.5733	0.662	0.0000	0.0000
2025/08/27	2032	05/02/2026	10.16 Put	Bond Future	110.7000	0.1107	111.7300	0.1117	0.930	0.0000	0.0000
2025/08/27	2032	07/05/2026		Bond Future	8.9888	97.6104	8.9975	97.5720	0.097	0.0000	0.0000
2025/08/27	2032	07/05/2026	10.14 Call	Bond Future	5228.6200	5.2286	5193.4300	5.1934	0.673	0.0000	0.0000
2025/08/27	2032	07/05/2026	10.14 Put	Bond Future	321.7500	0.3218	324.9400	0.3249	0.991	0.0000	0.0000
2025/08/27	2032	06/08/2026		Bond Future	9.0798	99.4050	9.0889	99.3667	0.100	0.0000	0.0000
2025/08/27	2032	06/08/2026	10.12 Call	Bond Future	4878.6600	4.8787	4845.7700	4.8458	0.674	0.0000	0.0000
2025/08/27	2032	06/08/2026	10.12 Put	Bond Future	591.0500	0.5911	596.4800	0.5965	0.919	0.0000	0.0000
2025/08/27	2032	05/11/2026		Bond Future	9.1922	96.9791	9.2016	96.9412	0.101	0.0000	0.0000
2025/08/27	2032	05/11/2026	9.16 Call	Bond Future	2300.6800	2.3007	2278.9100	2.2789	0.946	0.0000	0.0000
2025/08/27	2032	05/11/2026	9.16 Put	Bond Future	2432.1000	2.4321	2448.2900	2.4483	0.666	0.0000	0.0000
2025/08/27	2033	06/11/2025		Bond Future	132.6518	132.6518	132.7410	132.7410	0.067	0.0000	0.0000
2025/08/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2033	06/11/2025	133.14 Put	Bond Future	488.2000	0.4882	398.9600	0.3990	18.279	0.0000	0.0000
2025/08/27	2033	05/02/2026		Bond Future	135.1448	135.1448	135.2357	135.2357	0.067	0.0000	0.0000
2025/08/27	2033	05/02/2026	132.88 Call	Bond Future	2264.8100	2.2648	2355.6800	2.3557	4.012	0.0000	0.0000
2025/08/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2033	07/05/2026		Bond Future	136.0939	136.0939	136.1873	136.1873	0.069	0.0000	0.0000
2025/08/27	2033	07/05/2026	135.16 Call	Bond Future	933.9300	0.9339	1027.2800	1.0273	9.995	0.0000	0.0000
2025/08/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2033	06/08/2026		Bond Future	138.6299	138.6299	138.7259	138.7259	0.069	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	
2025/08/27	2033	06/08/2026	134.25	Call	Bond Future	4379.8600	4.3799	4475.8700	4.4759	2.192	0.0000	0.0000
2025/08/27	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2033	05/11/2026			Bond Future	139.4833	139.4833	139.5826	139.5826	0.071	0.0000	0.0000
2025/08/27	2033	05/11/2026	137.26	Call	Bond Future	2223.3300	2.2233	2322.5500	2.3226	4.463	0.0000	0.0000
2025/08/27	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2037	06/11/2025	10.50	Put	Bond Future	678.4000	0.6784	691.7300	0.6917	1.965	0.0000	0.0000
2025/08/27	2037	06/11/2025	10.50	Call	Bond Future	2552.7800	2.5528	2491.7100	2.4917	2.392	0.0000	0.0000
2025/08/27	2037	06/11/2025	11.00	Put	Bond Future	136.0100	0.1360	138.3900	0.1384	1.750	0.0000	0.0000
2025/08/27	2037	06/11/2025	11.00	Call	Bond Future	4897.8700	4.8979	4825.8500	4.8259	1.470	0.0000	0.0000
2025/08/27	2037	06/11/2025	12.16	Call	Bond Future	10967.8300	10.9678	10893.4200	10.8934	0.678	0.0000	0.0000
2025/08/27	2037	06/11/2025	12.16	Put	Bond Future	0.7400	0.0007	0.7300	0.0007	1.351	0.0000	0.0000
2025/08/27	2037	06/11/2025			Bond Future	10.1875	91.2209	10.1997	91.1465	0.120	0.0000	0.0000
2025/08/27	2037	06/11/2025	11.63	Call	Bond Future	8224.2100	8.2242	8149.8600	8.1499	0.904	0.0000	0.0000
2025/08/27	2037	06/11/2025	11.63	Put	Bond Future	10.0200	0.0100	10.0700	0.0101	0.499	0.0000	0.0000
2025/08/27	2037	05/02/2026			Bond Future	10.2840	88.6546	10.2967	88.5787	0.124	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.20	Call	Bond Future	5696.8700	5.6969	5628.8000	5.6288	1.195	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.20	Put	Bond Future	455.9900	0.4560	463.8100	0.4638	1.715	0.0000	0.0000
2025/08/27	2037	05/02/2026	12.27	Call	Bond Future	10876.2800	10.8763	10801.0600	10.8011	0.692	0.0000	0.0000
2025/08/27	2037	05/02/2026	12.27	Put	Bond Future	42.9600	0.0430	43.6300	0.0436	1.560	0.0000	0.0000
2025/08/27	2037	05/02/2026	10.90	Put	Bond Future	812.0000	0.8120	825.3000	0.8253	1.638	0.0000	0.0000
2025/08/27	2037	05/02/2026	10.90	Call	Bond Future	4384.7300	4.3847	4322.1400	4.3221	1.427	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.86	Call	Bond Future	8867.6300	8.8676	8793.6500	8.7937	0.834	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.86	Put	Bond Future	113.4100	0.1134	115.3200	0.1153	1.684	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.36	Call	Bond Future	6442.8700	6.4429	6372.7000	6.3727	1.089	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.36	Put	Bond Future	330.8100	0.3308	336.5300	0.3365	1.729	0.0000	0.0000
2025/08/27	2037	05/02/2026	10.65	Put	Bond Future	1255.6100	1.2556	1275.0300	1.2750	1.547	0.0000	0.0000
2025/08/27	2037	05/02/2026	10.65	Call	Bond Future	3402.7800	3.4028	3346.3100	3.3463	1.660	0.0000	0.0000
2025/08/27	2037	05/02/2026	12.73	Call	Bond Future	13087.8900	13.0879	13012.1600	13.0122	0.579	0.0000	0.0000
2025/08/27	2037	05/02/2026	12.73	Put	Bond Future	11.4400	0.0114	11.6000	0.0116	1.399	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.40	Put	Bond Future	305.0000	0.3050	310.2800	0.3103	1.731	0.0000	0.0000
2025/08/27	2037	05/02/2026	11.40	Call	Bond Future	6632.8800	6.6329	6562.2700	6.5623	1.065	0.0000	0.0000
2025/08/27	2037	07/05/2026	12.40	Call	Bond Future	10923.1300	10.9231	10849.0400	10.8490	0.678	0.0000	0.0000
2025/08/27	2037	07/05/2026	12.40	Put	Bond Future	184.1200	0.1841	186.8200	0.1868	1.466	0.0000	0.0000
2025/08/27	2037	07/05/2026	10.95	Put	Bond Future	1421.2900	1.4213	1440.1700	1.4402	1.328	0.0000	0.0000
2025/08/27	2037	07/05/2026	10.95	Call	Bond Future	4604.0200	4.6040	4546.1100	4.5461	1.258	0.0000	0.0000
2025/08/27	2037	07/05/2026			Bond Future	10.3915	90.2867	10.4046	90.2099	0.127	0.0000	0.0000
2025/08/27	2037	07/05/2026	11.32	Call	Bond Future	6069.4000	6.0694	6004.8700	6.0049	1.063	0.0000	0.0000
2025/08/27	2037	07/05/2026	11.32	Put	Bond Future	864.6300	0.8646	876.8900	0.8769	1.418	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	
2025/08/27	2037	06/08/2026	11.30 Call	Bond Future	5859.7200	5.8597	5799.8500	5.7999	1.022	0.0000	0.0000
2025/08/27	2037	06/08/2026	11.30 Put	Bond Future	1505.3500	1.5054	1523.0600	1.5231	1.176	0.0000	0.0000
2025/08/27	2037	06/08/2026	10.70 Call	Bond Future	3805.0800	3.8051	3756.2800	3.7563	1.282	0.0000	0.0000
2025/08/27	2037	06/08/2026	10.70 Put	Bond Future	2733.4100	2.7334	2762.1900	2.7622	1.053	0.0000	0.0000
2025/08/27	2037	06/08/2026	10.02 Put	Bond Future	5069.8100	5.0698	5112.6600	5.1127	0.845	0.0000	0.0000
2025/08/27	2037	06/08/2026	10.02 Call	Bond Future	2203.8900	2.2039	2169.1600	2.1692	1.576	0.0000	0.0000
2025/08/27	2037	06/08/2026		Bond Future	10.5108	87.6868	10.5244	87.6092	0.129	0.0000	0.0000
2025/08/27	2037	06/08/2026	11.71 Call	Bond Future	7496.5200	7.4965	7431.0800	7.4311	0.873	0.0000	0.0000
2025/08/27	2037	06/08/2026	11.71 Put	Bond Future	996.6400	0.9966	1008.7800	1.0088	1.218	0.0000	0.0000
2025/08/27	2037	05/11/2026		Bond Future	10.6352	89.2126	10.6492	89.1346	0.131	0.0000	0.0000
2025/08/27	2037	05/11/2026	10.62 Call	Bond Future	3679.1400	3.6791	3634.6600	3.6347	1.209	0.0000	0.0000
2025/08/27	2037	05/11/2026	10.62 Put	Bond Future	3764.1900	3.7642	3797.7200	3.7977	0.891	0.0000	0.0000
2025/08/27	2038	06/11/2025		Bond Future	142.7801	142.7801	142.6334	142.6334	0.103	0.0000	0.0000
2025/08/27	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2038	06/11/2025	143.88 Put	Bond Future	1099.8800	1.0999	1246.6200	1.2466	13.341	0.0000	0.0000
2025/08/27	2038	05/02/2026		Bond Future	143.2850	143.2850	143.1357	143.1357	0.104	0.0000	0.0000
2025/08/27	2038	05/02/2026	143.20 Call	Bond Future	85.0000	0.0850	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	64.2900	0.0643	100.000	0.0000	0.0000
2025/08/27	2038	07/05/2026		Bond Future	145.9575	145.9575	145.8061	145.8061	0.104	0.0000	0.0000
2025/08/27	2038	07/05/2026	144.53 Call	Bond Future	1427.5200	1.4275	1276.0500	1.2761	10.611	0.0000	0.0000
2025/08/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2038	06/08/2026		Bond Future	146.4602	146.4602	146.3072	146.3072	0.105	0.0000	0.0000
2025/08/27	2038	06/08/2026	144.72 Call	Bond Future	1740.2300	1.7402	1587.1700	1.5872	8.795	0.0000	0.0000
2025/08/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2038	05/11/2026		Bond Future	149.0480	149.0480	148.8938	148.8938	0.103	0.0000	0.0000
2025/08/27	2038	05/11/2026	146.31 Call	Bond Future	2737.9800	2.7380	2583.7500	2.5838	5.633	0.0000	0.0000
2025/08/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2040	06/11/2025		Bond Future	10.6272	90.6905	10.6598	90.4753	0.307	0.0000	0.0000
2025/08/27	2040	06/11/2025	11.84 Call	Bond Future	7548.3800	7.5484	7336.5300	7.3365	2.807	0.0000	0.0000
2025/08/27	2040	06/11/2025	11.84 Put	Bond Future	31.3700	0.0314	34.7400	0.0347	10.743	0.0000	0.0000
2025/08/27	2040	05/02/2026		Bond Future	10.7298	87.8639	10.7636	87.6445	0.315	0.0000	0.0000
2025/08/27	2040	05/02/2026	11.49 Call	Bond Future	5428.4300	5.4284	5248.4200	5.2484	3.316	0.0000	0.0000
2025/08/27	2040	05/02/2026	11.49 Put	Bond Future	684.9000	0.6849	724.3000	0.7243	5.753	0.0000	0.0000
2025/08/27	2040	05/02/2026	10.35 Put	Bond Future	3995.2400	3.9952	4130.1400	4.1301	3.377	0.0000	0.0000
2025/08/27	2040	05/02/2026	10.35 Call	Bond Future	1475.3100	1.4753	1390.8000	1.3908	5.728	0.0000	0.0000
2025/08/27	2040	05/02/2026	10.75 Call	Bond Future	2493.0800	2.4931	2372.5900	2.3726	4.833	0.0000	0.0000
2025/08/27	2040	05/02/2026	10.75 Put	Bond Future	2361.6800	2.3617	2460.6000	2.4606	4.189	0.0000	0.0000
2025/08/27	2040	05/02/2026	11.15 Call	Bond Future	3929.5300	3.9295	3773.7100	3.7737	3.965	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
2025/08/27	2040	05/02/2026	11.15 Put	Bond Future	1259.4400	1.2594	1323.0300	1.3230	5.049	0.0000	0.0000
2025/08/27	2040	05/02/2026	13.23 Call	Bond Future	14269.4200	14.2694	14051.0300	14.0510	1.530	0.0000	0.0000
2025/08/27	2040	05/02/2026	13.23 Put	Bond Future	12.2000	0.0122	13.2200	0.0132	8.361	0.0000	0.0000
2025/08/27	2040	05/02/2026	11.82 Put	Bond Future	356.7000	0.3567	379.4600	0.3795	6.381	0.0000	0.0000
2025/08/27	2040	05/02/2026	11.82 Call	Bond Future	7041.7100	7.0417	6845.0600	6.8451	2.793	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.22 Call	Bond Future	8690.1700	8.6902	8492.8800	8.4929	2.270	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.22 Put	Bond Future	512.5200	0.5125	538.1700	0.5382	5.005	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.72 Call	Bond Future	6370.3800	6.3704	6193.4900	6.1935	2.777	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.72 Put	Bond Future	1023.7600	1.0238	1069.8100	1.0698	4.498	0.0000	0.0000
2025/08/27	2040	07/05/2026	10.70 Put	Bond Future	3624.7400	3.6247	3737.7400	3.7377	3.117	0.0000	0.0000
2025/08/27	2040	07/05/2026	10.70 Call	Bond Future	2710.5600	2.7106	2600.6200	2.6006	4.056	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.53 Call	Bond Future	10192.8300	10.1928	9987.3000	9.9873	2.016	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.53 Put	Bond Future	332.8600	0.3329	350.2700	0.3503	5.230	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.03 Call	Bond Future	7782.8700	7.7829	7592.1000	7.5921	2.451	0.0000	0.0000
2025/08/27	2040	07/05/2026	12.03 Put	Bond Future	663.5600	0.6636	695.7300	0.6957	4.848	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.12 Put	Bond Future	2233.2400	2.2332	2316.1500	2.3162	3.713	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.12 Call	Bond Future	3979.5500	3.9796	3839.5200	3.8395	3.519	0.0000	0.0000
2025/08/27	2040	07/05/2026		Bond Future	10.8422	89.4813	10.8772	89.2584	0.323	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.67 Call	Bond Future	6150.7000	6.1507	5976.3800	5.9764	2.834	0.0000	0.0000
2025/08/27	2040	07/05/2026	11.67 Put	Bond Future	1095.4600	1.0955	1144.0800	1.1441	4.438	0.0000	0.0000
2025/08/27	2040	06/08/2026		Bond Future	10.9659	86.6159	11.0022	86.3896	0.331	0.0000	0.0000
2025/08/27	2040	06/08/2026	12.19 Call	Bond Future	8256.6900	8.2567	8071.7000	8.0717	2.240	0.0000	0.0000
2025/08/27	2040	06/08/2026	12.19 Put	Bond Future	1074.6200	1.0746	1115.9900	1.1160	3.850	0.0000	0.0000
2025/08/27	2040	05/11/2026		Bond Future	11.0931	88.1226	11.1306	87.8932	0.338	0.0000	0.0000
2025/08/27	2040	05/11/2026	11.06 Call	Bond Future	4012.6200	4.0126	3890.6500	3.8907	3.040	0.0000	0.0000
2025/08/27	2040	05/11/2026	11.06 Put	Bond Future	4215.5900	4.2156	4323.0700	4.3231	2.550	0.0000	0.0000
2025/08/27	2044	06/11/2025	11.75 Call	Bond Future	5567.6900	5.5677	5297.5100	5.2975	4.853	0.0000	0.0000
2025/08/27	2044	06/11/2025	11.75 Put	Bond Future	143.9300	0.1439	163.6400	0.1636	13.694	0.0000	0.0000
2025/08/27	2044	06/11/2025	11.25 Put	Bond Future	707.0000	0.7070	780.8600	0.7809	10.447	0.0000	0.0000
2025/08/27	2044	06/11/2025	11.25 Call	Bond Future	2983.4500	2.9835	2767.4200	2.7674	7.241	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.20 Call	Bond Future	8116.4300	8.1164	7830.5300	7.8305	3.522	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.20 Put	Bond Future	24.8800	0.0249	28.8700	0.0289	16.037	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.25 Call	Bond Future	8399.0500	8.3991	8112.4400	8.1124	3.412	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.25 Put	Bond Future	20.2400	0.0202	23.5200	0.0235	16.206	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.00 Call	Bond Future	6979.4600	6.9795	6697.9400	6.6979	4.034	0.0000	0.0000
2025/08/27	2044	06/11/2025	12.00 Put	Bond Future	55.0500	0.0551	63.4200	0.0634	15.204	0.0000	0.0000
2025/08/27	2044	06/11/2025		Bond Future	10.9072	85.4987	10.9501	85.2088	0.393	0.0000	0.0000
2025/08/27	2044	06/11/2025	11.88 Call	Bond Future	6298.5700	6.2986	6021.5100	6.0215	4.399	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
2025/08/27	2044	06/11/2025	11.88 Put	Bond Future	88.5900	0.0886	101.4200	0.1014	14.482	0.0000	0.0000
2025/08/27	2044	05/02/2026		Bond Future	11.0098	82.7010	11.0542	82.4056	0.403	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.56 Call	Bond Future	4588.2000	4.5882	4367.4100	4.3674	4.812	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.56 Put	Bond Future	1039.8900	1.0399	1114.4500	1.1145	7.170	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.25 Call	Bond Future	3322.0100	3.3220	3135.4800	3.1355	5.615	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.25 Put	Bond Future	1742.4400	1.7424	1851.2600	1.8513	6.245	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.50 Call	Bond Future	4325.7200	4.3257	4111.0300	4.1110	4.963	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.50 Put	Bond Future	1152.4800	1.1525	1233.1400	1.2331	6.999	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.45 Call	Bond Future	4114.8700	4.1149	3905.5100	3.9055	5.088	0.0000	0.0000
2025/08/27	2044	05/02/2026	11.45 Put	Bond Future	1256.3500	1.2564	1342.3400	1.3423	6.844	0.0000	0.0000
2025/08/27	2044	05/02/2026	10.90 Put	Bond Future	2916.0300	2.9160	3068.0000	3.0680	5.212	0.0000	0.0000
2025/08/27	2044	05/02/2026	10.90 Call	Bond Future	2177.8300	2.1778	2034.4500	2.0345	6.584	0.0000	0.0000
2025/08/27	2044	05/02/2026	10.07 Put	Bond Future	7333.4200	7.3334	7570.5100	7.5705	3.233	0.0000	0.0000
2025/08/27	2044	05/02/2026	10.07 Call	Bond Future	664.1800	0.6642	605.9200	0.6059	8.772	0.0000	0.0000
2025/08/27	2044	07/05/2026		Bond Future	11.1211	84.2234	11.1670	83.9230	0.413	0.0000	0.0000
2025/08/27	2044	07/05/2026	11.80 Call	Bond Future	5655.2400	5.6552	5433.4900	5.4335	3.921	0.0000	0.0000
2025/08/27	2044	07/05/2026	11.80 Put	Bond Future	1383.5900	1.3836	1462.2500	1.4623	5.685	0.0000	0.0000
2025/08/27	2044	06/08/2026		Bond Future	11.2429	81.3865	11.2904	81.0812	0.423	0.0000	0.0000
2025/08/27	2044	06/08/2026	12.42 Call	Bond Future	8234.2500	8.2343	7988.8200	7.9888	2.981	0.0000	0.0000
2025/08/27	2044	06/08/2026	12.42 Put	Bond Future	1177.3000	1.1773	1237.1800	1.2372	5.086	0.0000	0.0000
2025/08/27	2044	05/11/2026		Bond Future	11.3670	82.8020	11.4161	82.4922	0.432	0.0000	0.0000
2025/08/27	2044	05/11/2026	11.34 Call	Bond Future	4160.8100	4.1608	3996.9000	3.9969	3.939	0.0000	0.0000
2025/08/27	2044	05/11/2026	11.34 Put	Bond Future	4331.8600	4.3319	4477.7400	4.4777	3.368	0.0000	0.0000
2025/08/27	2046	06/11/2025		Bond Future	121.1368	121.1368	121.1373	121.1373	0.000	0.0000	0.0000
2025/08/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2046	06/11/2025	125.41 Put	Bond Future	4273.2100	4.2732	4272.6700	4.2727	0.013	0.0000	0.0000
2025/08/27	2046	05/02/2026		Bond Future	123.4134	123.4134	123.4139	123.4139	0.000	0.0000	0.0000
2025/08/27	2046	05/02/2026	121.65 Call	Bond Future	1763.4000	1.7634	1763.8600	1.7639	0.026	0.0000	0.0000
2025/08/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2046	07/05/2026		Bond Future	123.4063	123.4063	123.4075	123.4075	0.001	0.0000	0.0000
2025/08/27	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2046	07/05/2026	124.95 Put	Bond Future	1543.7500	1.5438	1542.5100	1.5425	0.080	0.0000	0.0000
2025/08/27	2046	06/08/2026		Bond Future	125.7050	125.7050	125.7073	125.7073	0.002	0.0000	0.0000
2025/08/27	2046	06/08/2026	122.38 Call	Bond Future	3324.9500	3.3250	3327.2800	3.3273	0.070	0.0000	0.0000
2025/08/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	2046	05/11/2026		Bond Future	125.5797	125.5797	125.5836	125.5836	0.003	0.0000	0.0000
2025/08/27	2046	05/11/2026	125.48 Call	Bond Future	99.7000	0.0997	103.6100	0.1036	3.922	0.0000	0.0000
2025/08/27	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
2025/08/27	2050	06/11/2025		Bond Future	122.3952	122.3952	121.9950	121.9950	0.327	0.0000
2025/08/27	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/27	2050	06/11/2025	124.42 Put	Bond Future	2024.7600	2.0248	2425.0100	2.4250	19.768	0.0000
2025/08/27	2050	05/02/2026		Bond Future	122.2681	122.2681	121.8602	121.8602	0.334	0.0000
2025/08/27	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/27	2050	05/02/2026	122.82 Put	Bond Future	551.9300	0.5519	959.8300	0.9598	73.904	0.0000
2025/08/27	2050	07/05/2026		Bond Future	124.5485	124.5485	124.1335	124.1335	0.333	0.0000
2025/08/27	2050	07/05/2026	124.07 Call	Bond Future	478.5100	0.4785	63.5300	0.0635	86.723	0.0000
2025/08/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/27	2050	06/08/2026		Bond Future	124.3991	124.3991	123.9775	123.9775	0.339	0.0000
2025/08/27	2050	06/08/2026	123.27 Call	Bond Future	1129.1300	1.1291	707.5200	0.7075	37.339	0.0000
2025/08/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/27	2050	05/11/2026		Bond Future	126.5966	126.5966	126.1690	126.1690	0.338	0.0000
2025/08/27	2050	05/11/2026	123.84 Call	Bond Future	2756.6100	2.7566	2329.0400	2.3290	15.511	0.0000
2025/08/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/27	AL37	06/11/2025		Index Future	1197.0170	1197.0170	1196.3440	1196.3440	0.056	0.0000
2025/08/27	AL37	05/02/2026		Index Future	1219.2230	1219.2230	1218.5370	1218.5370	0.056	0.0000
2025/08/27	AL37	07/05/2026		Index Future	1241.6880	1241.6880	1240.9920	1240.9920	0.056	0.0000
2025/08/27	AL37	06/08/2026		Index Future	1264.3110	1264.3110	1263.6050	1263.6050	0.056	0.0000
2025/08/27	AL37	05/11/2026		Index Future	1286.6680	1286.6680	1285.9530	1285.9530	0.056	0.0000
2025/08/27	AL7T	06/11/2025		Index Future	1456.9870	1456.9870	1454.3850	1454.3850	0.179	0.0000
2025/08/27	AL7T	05/02/2026		Index Future	1484.0160	1484.0160	1481.3650	1481.3650	0.179	0.0000
2025/08/27	AL7T	07/05/2026		Index Future	1511.3600	1511.3600	1508.6630	1508.6630	0.178	0.0000
2025/08/27	AL7T	06/08/2026		Index Future	1538.8960	1538.8960	1536.1530	1536.1530	0.178	0.0000
2025/08/27	AL7T	05/11/2026		Index Future	1566.1080	1566.1080	1563.3220	1563.3220	0.178	0.0000
2025/08/27	ALBI	06/11/2025		Index Future	1234.3410	1234.3410	1231.8630	1231.8630	0.201	0.0000
2025/08/27	ALBI	05/02/2026		Index Future	1257.2390	1257.2390	1254.7150	1254.7150	0.201	0.0000
2025/08/27	ALBI	07/05/2026		Index Future	1280.4050	1280.4050	1277.8360	1277.8360	0.201	0.0000
2025/08/27	ALBI	06/08/2026		Index Future	1303.7330	1303.7330	1301.1200	1301.1200	0.200	0.0000
2025/08/27	ALBI	05/11/2026		Index Future	1326.7870	1326.7870	1324.1320	1324.1320	0.200	0.0000
2025/08/27	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
2025/08/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/08/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/27	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	
2025/08/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/27	ES33	06/11/2025		Bond Future	10.2778	86.4486	10.2894	86.3934	0.112	0.0000	0.0000
2025/08/27	ES33	06/11/2025	12.01 Call	Bond Future	7798.4100	7.7984	7743.2100	7.7432	0.708	0.0000	0.0000
2025/08/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES33	05/02/2026		Bond Future	10.4021	88.0734	10.4142	88.0171	0.116	0.0000	0.0000
2025/08/27	ES33	05/02/2026	11.49 Call	Bond Future	4877.9400	4.8779	4821.5900	4.8216	1.155	0.0000	0.0000
2025/08/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES33	07/05/2026		Bond Future	10.5323	85.9210	10.5449	85.8641	0.119	0.0000	0.0000
2025/08/27	ES33	07/05/2026	11.69 Call	Bond Future	5040.4700	5.0405	4983.5600	4.9836	1.129	0.0000	0.0000
2025/08/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES33	06/08/2026		Bond Future	10.6759	87.5204	10.6890	87.4631	0.122	0.0000	0.0000
2025/08/27	ES33	06/08/2026	12.02 Call	Bond Future	5651.7600	5.6518	5594.4600	5.5945	1.014	0.0000	0.0000
2025/08/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES33	05/11/2026		Bond Future	10.8432	85.2721	10.8567	85.2148	0.124	0.0000	0.0000
2025/08/27	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES33	05/11/2026	10.83 Put	Bond Future	56.2500	0.0563	113.6400	0.1136	102.027	0.0000	0.0000
2025/08/27	ES42	06/11/2025		Bond Future	11.1778	80.4326	11.2099	80.2308	0.288	0.0000	0.0000
2025/08/27	ES42	06/11/2025	12.39 Call	Bond Future	7098.7300	7.0987	6896.9300	6.8969	2.843	0.0000	0.0000
2025/08/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES42	05/02/2026		Bond Future	11.2910	81.9444	11.3244	81.7386	0.295	0.0000	0.0000
2025/08/27	ES42	05/02/2026	11.85 Call	Bond Future	3344.6400	3.3446	3138.9100	3.1389	6.151	0.0000	0.0000
2025/08/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES42	07/05/2026		Bond Future	11.4127	79.2075	11.4472	78.9985	0.302	0.0000	0.0000
2025/08/27	ES42	07/05/2026	12.20 Call	Bond Future	4566.1300	4.5661	4357.0800	4.3571	4.578	0.0000	0.0000
2025/08/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES42	06/08/2026		Bond Future	11.5406	80.6806	11.5763	80.4683	0.309	0.0000	0.0000
2025/08/27	ES42	06/08/2026	12.65 Call	Bond Future	6206.3100	6.2063	5993.9700	5.9940	3.421	0.0000	0.0000
2025/08/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES42	05/11/2026		Bond Future	11.6814	77.8396	11.7183	77.6244	0.316	0.0000	0.0000
2025/08/27	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	ES42	05/11/2026	11.66 Put	Bond Future	125.2000	0.1252	340.4300	0.3404	171.909	0.0000	0.0000
2025/08/27	GOVI	06/11/2025		GOVI	1214.3280	1214.3280	1211.9430	1211.9430	0.196	0.0000	0.0000
2025/08/27	GOVI	06/11/2025	1,112.00 Call	GOVI	1023280.0000	102.3280	999430.0000	99.9430	2.331	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	
2025/08/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	GOVI	05/02/2026		GOVI	1236.8550	1236.8550	1234.4260	1234.4260	0.196	0.0000	0.0000
2025/08/27	GOVI	05/02/2026	1,150. Call 00	GOVI	868550.0000	86.8550	844260.0000	84.4260	2.797	0.0000	0.0000
2025/08/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	GOVI	07/05/2026		GOVI	1259.6450	1259.6450	1257.1730	1257.1730	0.196	0.0000	0.0000
2025/08/27	GOVI	07/05/2026	1,177. Call 00	GOVI	826450.0000	82.6450	801730.0000	80.1730	2.991	0.0000	0.0000
2025/08/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	GOVI	06/08/2026		GOVI	1282.5950	1282.5950	1280.0810	1280.0810	0.196	0.0000	0.0000
2025/08/27	GOVI	06/08/2026	1,189. Call 00	GOVI	935950.0000	93.5950	910810.0000	91.0810	2.686	0.0000	0.0000
2025/08/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	GOVI	05/11/2026		GOVI	1305.2750	1305.2750	1302.7210	1302.7210	0.196	0.0000	0.0000
2025/08/27	GOVI	05/11/2026	1,277. Call 00	GOVI	282750.0000	28.2750	257210.0000	25.7210	9.033	0.0000	0.0000
2025/08/27	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/27	IGOV	06/11/2025		Index Future	392.3630	392.3630	392.4530	392.4530	0.023	0.0000	0.0000
2025/08/27	IGOV	05/02/2026		Index Future	399.7370	399.7370	399.8280	399.8280	0.023	0.0000	0.0000
2025/08/27	IGOV	07/05/2026		Index Future	407.1950	407.1950	407.2900	407.2900	0.023	0.0000	0.0000
2025/08/27	IGOV	06/08/2026		Index Future	414.7060	414.7060	414.8030	414.8030	0.023	0.0000	0.0000
2025/08/27	IGOV	05/11/2026		Index Future	422.1290	422.1290	422.2290	422.2290	0.024	0.0000	0.0000
2025/08/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/27	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/27	JBAF		17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/27	JBAF		17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/27	JBAF		18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/27	JBAF		17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/27	R033		06/11/2025		Bond Future		9.0061	106.4119	9.0191	106.3407	0.144	0.0000	0.0000
2025/08/27	R033		06/11/2025	10.33 Call	Bond Future		6961.2400	6.9612	6890.0700	6.8901	1.022	0.0000	0.0000
2025/08/27	R033		06/11/2025	10.33 Put	Bond Future		4.7500	0.0048	4.8300	0.0048	1.684	0.0000	0.0000
2025/08/27	R033		05/02/2026		Bond Future		9.0801	108.3862	9.0938	108.3134	0.150	0.0000	0.0000
2025/08/27	R033		05/02/2026	10.49 Call	Bond Future		7244.2800	7.2443	7173.3000	7.1733	0.980	0.0000	0.0000
2025/08/27	R033		05/02/2026	10.49 Put	Bond Future		67.8900	0.0679	69.6500	0.0697	2.592	0.0000	0.0000
2025/08/27	R033		07/05/2026		Bond Future		9.1620	105.3384	9.1762	105.2649	0.155	0.0000	0.0000
2025/08/27	R033		07/05/2026	10.38 Call	Bond Future		6314.0000	6.3140	6246.5600	6.2466	1.068	0.0000	0.0000
2025/08/27	R033		07/05/2026	10.38 Put	Bond Future		263.8300	0.2638	269.8500	0.2699	2.282	0.0000	0.0000
2025/08/27	R033		06/08/2026		Bond Future		9.2544	107.2748	9.2692	107.2008	0.160	0.0000	0.0000
2025/08/27	R033		06/08/2026	10.25 Call	Bond Future		5482.9900	5.4830	5421.1600	5.4212	1.128	0.0000	0.0000
2025/08/27	R033		06/08/2026	10.25 Put	Bond Future		662.4200	0.6624	674.6300	0.6746	1.843	0.0000	0.0000
2025/08/27	R033		05/11/2026		Bond Future		9.3660	104.1034	9.3814	104.0292	0.165	0.0000	0.0000
2025/08/27	R033		05/11/2026	9.33 Call	Bond Future		2259.9400	2.2599	2220.3700	2.2204	1.751	0.0000	0.0000
2025/08/27	R033		05/11/2026	9.33 Put	Bond Future		2433.4000	2.4334	2468.0500	2.4681	1.424	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.30 Call	Bond Future		3896.1800	3.8962	3826.6600	3.8267	1.784	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.30 Put	Bond Future		176.3200	0.1763	180.4700	0.1805	2.354	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.68 Call	Bond Future		5839.3200	5.8393	5766.3500	5.7664	1.250	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.68 Put	Bond Future		38.0000	0.0380	38.7000	0.0387	1.842	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.50 Call	Bond Future		4904.8800	4.9049	4832.9600	4.8330	1.466	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.50 Put	Bond Future		81.5700	0.0816	83.3200	0.0833	2.145	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.15 Call	Bond Future		3178.3300	3.1783	3111.9000	3.1119	2.090	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.15 Put	Bond Future		297.8400	0.2978	305.0800	0.3051	2.431	0.0000	0.0000
2025/08/27	R035		06/11/2025	9.77 Put	Bond Future		929.2600	0.9293	950.8500	0.9509	2.323	0.0000	0.0000
2025/08/27	R035		06/11/2025	9.77 Call	Bond Future		1637.1300	1.6371	1585.0500	1.5851	3.181	0.0000	0.0000
2025/08/27	R035		06/11/2025	11.00 Put	Bond Future		8.3200	0.0083	8.4100	0.0084	1.082	0.0000	0.0000
2025/08/27	R035		06/11/2025	11.00 Call	Bond Future		7513.7200	7.5137	7440.1400	7.4401	0.979	0.0000	0.0000
2025/08/27	R035		06/11/2025	9.91 Put	Bond Future		630.7600	0.6308	645.9600	0.6460	2.410	0.0000	0.0000
2025/08/27	R035		06/11/2025	9.91 Call	Bond Future		2146.8700	2.1469	2088.4000	2.0884	2.723	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.41 Put	Bond Future		116.5500	0.1166	119.1700	0.1192	2.248	0.0000	0.0000
2025/08/27	R035		06/11/2025	10.41 Call	Bond Future		4445.5100	4.4455	4374.4600	4.3745	1.598	0.0000	0.0000
2025/08/27	R035		06/11/2025	11.43 Call	Bond Future		9728.1500	9.7282	9654.4700	9.6545	0.757	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	
2025/08/27	R035	06/11/2025	11.43 Put	Bond Future	0.6700	0.0007	0.6600	0.0007	1.493	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.44 Put	Bond Future	103.7100	0.1037	106.0100	0.1060	2.218	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.44 Call	Bond Future	4597.8600	4.5979	4526.4900	4.5265	1.552	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.94 Put	Bond Future	11.2400	0.0112	11.3800	0.0114	1.246	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.94 Call	Bond Future	7200.4600	7.2005	7126.9300	7.1269	1.021	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.99 Call	Bond Future	12509.3200	12.5093	12435.6500	12.4357	0.589	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.99 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.08 Put	Bond Future	374.4500	0.3745	383.6000	0.3836	2.444	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.08 Call	Bond Future	2859.7300	2.8597	2795.2100	2.7952	2.256	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.58 Put	Bond Future	58.5600	0.0586	59.7500	0.0598	2.032	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.58 Call	Bond Future	5318.2900	5.3183	5245.8100	5.2458	1.363	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.67 Call	Bond Future	10935.0300	10.9350	10861.3600	10.8614	0.674	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.67 Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.95 Call	Bond Future	12314.7100	12.3147	12241.0400	12.2410	0.598	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.95 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.45 Call	Bond Future	9829.5700	9.8296	9755.8900	9.7559	0.750	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.45 Put	Bond Future	0.5900	0.0006	0.5800	0.0006	1.695	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.95 Put	Bond Future	10.6900	0.0107	10.8200	0.0108	1.216	0.0000	0.0000
2025/08/27	R035	06/11/2025	10.95 Call	Bond Future	7252.7100	7.2527	7179.1700	7.1792	1.014	0.0000	0.0000
2025/08/27	R035	06/11/2025		Bond Future	9.6487	97.0594	9.6613	96.9858	0.130	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.20 Call	Bond Future	8551.1600	8.5512	8477.5100	8.4775	0.861	0.0000	0.0000
2025/08/27	R035	06/11/2025	11.20 Put	Bond Future	2.7200	0.0027	2.7400	0.0027	0.735	0.0000	0.0000
2025/08/27	R035	05/02/2026		Bond Future	9.7402	98.8600	9.7534	98.7850	0.135	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.79 Call	Bond Future	6022.2400	6.0222	5952.5200	5.9525	1.158	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.79 Put	Bond Future	256.7300	0.2567	262.0700	0.2621	2.080	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.44 Put	Bond Future	545.3200	0.5453	556.1900	0.5562	1.993	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.44 Call	Bond Future	4441.5000	4.4415	4377.3100	4.3773	1.445	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.94 Put	Bond Future	180.9500	0.1810	184.7500	0.1848	2.100	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.94 Call	Bond Future	6731.9600	6.7320	6660.7000	6.6607	1.059	0.0000	0.0000
2025/08/27	R035	05/02/2026	12.44 Call	Bond Future	13920.5700	13.9206	13845.5300	13.8455	0.539	0.0000	0.0000
2025/08/27	R035	05/02/2026	12.44 Put	Bond Future	1.4500	0.0015	1.4700	0.0015	1.379	0.0000	0.0000
2025/08/27	R035	05/02/2026	11.17 Call	Bond Future	7837.5000	7.8375	7764.5700	7.7646	0.931	0.0000	0.0000
2025/08/27	R035	05/02/2026	11.17 Put	Bond Future	99.9000	0.0999	102.0300	0.1020	2.132	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.67 Call	Bond Future	5466.1000	5.4661	5397.9400	5.3979	1.247	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.67 Put	Bond Future	335.7000	0.3357	342.6000	0.3426	2.055	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.17 Put	Bond Future	917.2900	0.9173	934.6000	0.9346	1.887	0.0000	0.0000
2025/08/27	R035	05/02/2026	10.17 Call	Bond Future	3335.6900	3.3357	3277.9400	3.2779	1.731	0.0000	0.0000
2025/08/27	R035	05/02/2026	11.00 Put	Bond Future	156.5900	0.1566	159.8800	0.1599	2.101	0.0000	0.0000
2025/08/27	R035	05/02/2026	11.00 Call	Bond Future	7019.2200	7.0192	6947.4500	6.9475	1.022	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	
2025/08/27	R035	07/05/2026	10.66 Call	Bond Future	5281.0100	5.2810	5218.2300	5.2182	1.189	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.66 Put	Bond Future	804.6100	0.8046	817.8000	0.8178	1.639	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.16 Call	Bond Future	3398.4900	3.3985	3346.2800	3.3463	1.536	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.16 Put	Bond Future	1594.6600	1.5947	1618.4200	1.6184	1.490	0.0000	0.0000
2025/08/27	R035	07/05/2026	9.66 Put	Bond Future	2918.0100	2.9180	2955.4900	2.9555	1.284	0.0000	0.0000
2025/08/27	R035	07/05/2026	9.66 Call	Bond Future	1943.7000	1.9437	1905.2100	1.9052	1.980	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.71 Call	Bond Future	5485.9600	5.4860	5422.3400	5.4223	1.160	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.71 Put	Bond Future	747.9300	0.7479	760.2800	0.7603	1.651	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.21 Call	Bond Future	3571.1200	3.5711	3517.6800	3.5177	1.496	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.21 Put	Bond Future	1495.3600	1.4954	1517.8900	1.5179	1.507	0.0000	0.0000
2025/08/27	R035	07/05/2026	9.71 Put	Bond Future	2758.5800	2.7586	2794.6200	2.7946	1.306	0.0000	0.0000
2025/08/27	R035	07/05/2026	9.71 Call	Bond Future	2066.9700	2.0670	2027.0400	2.0270	1.932	0.0000	0.0000
2025/08/27	R035	07/05/2026		Bond Future	9.8332	96.1772	9.8468	96.1012	0.138	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.86 Call	Bond Future	6114.2500	6.1143	6048.3600	6.0484	1.078	0.0000	0.0000
2025/08/27	R035	07/05/2026	10.86 Put	Bond Future	597.3600	0.5974	607.4400	0.6074	1.687	0.0000	0.0000
2025/08/27	R035	06/08/2026		Bond Future	9.9369	97.9460	9.9510	97.8693	0.142	0.0000	0.0000
2025/08/27	R035	06/08/2026	11.06 Call	Bond Future	6719.5400	6.7195	6655.1100	6.6551	0.959	0.0000	0.0000
2025/08/27	R035	06/08/2026	11.06 Put	Bond Future	854.3300	0.8543	866.6100	0.8666	1.437	0.0000	0.0000
2025/08/27	R035	05/11/2026		Bond Future	10.0594	95.1526	10.0739	95.0755	0.145	0.0000	0.0000
2025/08/27	R035	05/11/2026	10.03 Call	Bond Future	3021.4700	3.0215	2978.9000	2.9789	1.409	0.0000	0.0000
2025/08/27	R035	05/11/2026	10.03 Put	Bond Future	3177.3900	3.1774	3211.8800	3.2119	1.085	0.0000	0.0000
2025/08/27	R038	06/11/2025		Bond Future	10.2576	105.5059	10.2747	105.3837	0.167	0.0000	0.0000
2025/08/27	R038	06/11/2025	11.24 Call	Bond Future	6753.2900	6.7533	6633.7100	6.6337	1.771	0.0000	0.0000
2025/08/27	R038	06/11/2025	11.24 Put	Bond Future	66.8400	0.0668	69.4300	0.0694	3.875	0.0000	0.0000
2025/08/27	R038	06/11/2025	12.33 Call	Bond Future	13399.1700	13.3992	13277.0000	13.2770	0.912	0.0000	0.0000
2025/08/27	R038	06/11/2025	12.33 Put	Bond Future	0.2900	0.0003	0.2900	0.0003	0.000	0.0000	0.0000
2025/08/27	R038	06/11/2025	10.98 Put	Bond Future	188.9400	0.1889	196.2800	0.1963	3.885	0.0000	0.0000
2025/08/27	R038	06/11/2025	10.98 Call	Bond Future	5167.4800	5.1675	5052.6500	5.0527	2.222	0.0000	0.0000
2025/08/27	R038	05/02/2026		Bond Future	10.3593	107.4633	10.3771	107.3387	0.172	0.0000	0.0000
2025/08/27	R038	05/02/2026	11.44 Call	Bond Future	7522.8300	7.5228	7408.6500	7.4087	1.518	0.0000	0.0000
2025/08/27	R038	05/02/2026	11.44 Put	Bond Future	344.8200	0.3448	355.2100	0.3552	3.013	0.0000	0.0000
2025/08/27	R038	07/05/2026		Bond Future	10.4677	103.9572	10.4862	103.8309	0.176	0.0000	0.0000
2025/08/27	R038	07/05/2026	11.40 Call	Bond Future	6994.3700	6.9944	6889.0400	6.8890	1.506	0.0000	0.0000
2025/08/27	R038	07/05/2026	11.40 Put	Bond Future	886.3900	0.8864	907.3800	0.9074	2.368	0.0000	0.0000
2025/08/27	R038	06/08/2026		Bond Future	10.5851	105.8679	10.6042	105.7401	0.181	0.0000	0.0000
2025/08/27	R038	06/08/2026	11.77 Call	Bond Future	8667.0100	8.6670	8561.0300	8.5610	1.223	0.0000	0.0000
2025/08/27	R038	06/08/2026	11.77 Put	Bond Future	1155.9900	1.1560	1177.8800	1.1779	1.894	0.0000	0.0000
2025/08/27	R038	05/11/2026		Bond Future	10.7163	102.2304	10.7360	102.1014	0.184	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	
2025/08/27	R038	05/11/2026	10.72 Call	Bond Future	3931.9400	3.9319	3860.6700	3.8607	1.813	0.0000	0.0000
2025/08/27	R038	05/11/2026	10.72 Put	Bond Future	3907.4900	3.9075	3965.2400	3.9652	1.478	0.0000	0.0000
2025/08/27	R053	06/11/2025		Bond Future	10.8183	108.3551	10.8509	108.0529	0.302	0.0000	0.0000
2025/08/27	R053	06/11/2025	11.76 Call	Bond Future	8264.6600	8.2647	7975.3100	7.9753	3.501	0.0000	0.0000
2025/08/27	R053	06/11/2025	11.76 Put	Bond Future	123.8800	0.1239	136.7000	0.1367	10.349	0.0000	0.0000
2025/08/27	R053	05/02/2026		Bond Future	10.9142	110.3653	10.9481	110.0574	0.310	0.0000	0.0000
2025/08/27	R053	05/02/2026	11.49 Call	Bond Future	6364.5300	6.3645	6128.8900	6.1289	3.702	0.0000	0.0000
2025/08/27	R053	05/02/2026	11.49 Put	Bond Future	1332.9700	1.3330	1405.2400	1.4052	5.422	0.0000	0.0000
2025/08/27	R053	07/05/2026		Bond Future	11.0149	106.5355	11.0499	106.2226	0.318	0.0000	0.0000
2025/08/27	R053	07/05/2026	11.69 Call	Bond Future	7513.9500	7.5140	7279.2000	7.2792	3.124	0.0000	0.0000
2025/08/27	R053	07/05/2026	11.69 Put	Bond Future	1753.6400	1.7536	1831.7900	1.8318	4.456	0.0000	0.0000
2025/08/27	R053	06/08/2026		Bond Future	11.1221	108.4934	11.1583	108.1756	0.325	0.0000	0.0000
2025/08/27	R053	06/08/2026	12.28 Call	Bond Future	11095.0100	11.0950	10840.2000	10.8402	2.297	0.0000	0.0000
2025/08/27	R053	06/08/2026	12.28 Put	Bond Future	1712.8500	1.7129	1775.8600	1.7759	3.679	0.0000	0.0000
2025/08/27	R053	05/11/2026		Bond Future	11.2392	104.5232	11.2765	104.2009	0.333	0.0000	0.0000
2025/08/27	R053	05/11/2026	11.21 Call	Bond Future	5366.3100	5.3663	5194.2900	5.1943	3.206	0.0000	0.0000
2025/08/27	R053	05/11/2026	11.21 Put	Bond Future	5618.8200	5.6188	5769.0900	5.7691	2.674	0.0000	0.0000
2025/08/27	R186	06/11/2025		Bond Future	7.5470	107.1727	7.5395	107.1807	0.099	0.0000	0.0000
2025/08/27	R186	06/11/2025	8.13 Call	Bond Future	623.2600	0.6233	631.0700	0.6311	1.253	0.0000	0.0000
2025/08/27	R186	06/11/2025	8.13 Put	Bond Future	1.4900	0.0015	1.3100	0.0013	12.081	0.0000	0.0000
2025/08/27	R186	05/02/2026		Bond Future	7.5589	103.8564	7.5493	103.8644	0.127	0.0000	0.0000
2025/08/27	R186	05/02/2026	8.43 Call	Bond Future	732.7100	0.7327	740.2200	0.7402	1.025	0.0000	0.0000
2025/08/27	R186	05/02/2026	8.43 Put	Bond Future	8.6700	0.0087	8.1700	0.0082	5.767	0.0000	0.0000
2025/08/27	R186	07/05/2026		Bond Future	7.6128	105.7687	7.5982	105.7774	0.192	0.0000	0.0000
2025/08/27	R186	07/05/2026	8.69 Call	Bond Future	652.1100	0.6521	660.1100	0.6601	1.227	0.0000	0.0000
2025/08/27	R186	07/05/2026	8.69 Put	Bond Future	13.4000	0.0134	12.6900	0.0127	5.299	0.0000	0.0000
2025/08/27	R186	06/08/2026		Bond Future	7.7321	102.4081	7.7052	102.4177	0.349	0.0000	0.0000
2025/08/27	R186	06/08/2026	8.57 Call	Bond Future	338.3800	0.3384	346.0000	0.3460	2.252	0.0000	0.0000
2025/08/27	R186	06/08/2026	8.57 Put	Bond Future	39.6100	0.0396	37.5800	0.0376	5.125	0.0000	0.0000
2025/08/27	R186	05/11/2026		Bond Future	9.0489	104.1910	8.9550	104.2018	1.038	0.0000	0.0000
2025/08/27	R186	05/11/2026	8.12 Call	Bond Future	42.5700	0.0426	45.9400	0.0459	7.916	0.0000	0.0000
2025/08/27	R186	05/11/2026	8.12 Put	Bond Future	150.3000	0.1503	142.7900	0.1428	4.997	0.0000	0.0000
2025/08/27	R202	06/11/2025		Bond Future	276.8301	276.8301	276.9263	276.9263	0.035	0.0000	0.0000
2025/08/27	R202	06/11/2025	275.64 Call	Bond Future	1190.0800	1.1901	1286.3400	1.2863	8.089	0.0000	0.0000
2025/08/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R202	05/02/2026		Bond Future	276.6629	276.6629	276.7609	276.7609	0.035	0.0000	0.0000
2025/08/27	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	
2025/08/27	R202	05/02/2026	277.82 Put	Bond Future	1157.1300	1.1571	1059.1400	1.0591	8.468	0.0000	0.0000
2025/08/27	R202	07/05/2026		Bond Future	281.8234	281.8234	281.9246	281.9246	0.036	0.0000	0.0000
2025/08/27	R202	07/05/2026	277.55 Call	Bond Future	4273.3600	4.2734	4374.5600	4.3746	2.368	0.0000	0.0000
2025/08/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R202	06/08/2026		Bond Future	281.6141	281.6141	281.7196	281.7196	0.037	0.0000	0.0000
2025/08/27	R202	06/08/2026	278.86 Call	Bond Future	2754.1000	2.7541	2859.5900	2.8596	3.830	0.0000	0.0000
2025/08/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R202	05/11/2026		Bond Future	286.5901	286.5901	286.7003	286.7003	0.038	0.0000	0.0000
2025/08/27	R202	05/11/2026	280.46 Call	Bond Future	6130.0500	6.1301	6240.2600	6.2403	1.798	0.0000	0.0000
2025/08/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R209	06/11/2025		Bond Future	9.9209	77.2435	9.9334	77.1766	0.126	0.0000	0.0000
2025/08/27	R209	06/11/2025	11.27 Call	Bond Future	6826.2500	6.8263	6759.5100	6.7595	0.978	0.0000	0.0000
2025/08/27	R209	06/11/2025	11.27 Put	Bond Future	12.0100	0.0120	12.1100	0.0121	0.833	0.0000	0.0000
2025/08/27	R209	05/02/2026		Bond Future	10.0078	78.6765	10.0207	78.6083	0.129	0.0000	0.0000
2025/08/27	R209	05/02/2026	10.93 Call	Bond Future	5037.3300	5.0373	4975.9400	4.9759	1.219	0.0000	0.0000
2025/08/27	R209	05/02/2026	10.93 Put	Bond Future	372.6600	0.3727	379.4700	0.3795	1.827	0.0000	0.0000
2025/08/27	R209	07/05/2026		Bond Future	10.1006	76.9738	10.1140	76.9047	0.132	0.0000	0.0000
2025/08/27	R209	07/05/2026	11.07 Call	Bond Future	5491.9900	5.4920	5433.2300	5.4332	1.070	0.0000	0.0000
2025/08/27	R209	07/05/2026	11.07 Put	Bond Future	688.0400	0.6880	698.3500	0.6984	1.498	0.0000	0.0000
2025/08/27	R209	06/08/2026		Bond Future	10.2019	78.3891	10.2157	78.3194	0.135	0.0000	0.0000
2025/08/27	R209	06/08/2026	11.39 Call	Bond Future	6572.9100	6.5729	6514.0600	6.5141	0.895	0.0000	0.0000
2025/08/27	R209	06/08/2026	11.39 Put	Bond Future	850.3400	0.8503	861.2000	0.8612	1.277	0.0000	0.0000
2025/08/27	R209	05/11/2026		Bond Future	10.3163	76.6052	10.3305	76.5350	0.137	0.0000	0.0000
2025/08/27	R209	05/11/2026	10.32 Call	Bond Future	3171.4200	3.1714	3131.3200	3.1313	1.264	0.0000	0.0000
2025/08/27	R209	05/11/2026	10.32 Put	Bond Future	3153.2800	3.1533	3183.3500	3.1834	0.954	0.0000	0.0000
2025/08/27	R210	06/11/2025		Bond Future	252.7847	252.7847	252.7076	252.7076	0.031	0.0000	0.0000
2025/08/27	R210	06/11/2025	252.14 Call	Bond Future	644.7100	0.6447	567.6100	0.5676	11.959	0.0000	0.0000
2025/08/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R210	05/02/2026		Bond Future	257.5355	257.5355	257.4568	257.4568	0.031	0.0000	0.0000
2025/08/27	R210	05/02/2026	253.10 Call	Bond Future	4435.5200	4.4355	4356.7900	4.3568	1.775	0.0000	0.0000
2025/08/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R210	07/05/2026		Bond Future	258.8390	258.8390	258.7603	258.7603	0.030	0.0000	0.0000
2025/08/27	R210	07/05/2026	255.40 Call	Bond Future	3438.9800	3.4390	3360.3000	3.3603	2.288	0.0000	0.0000
2025/08/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R210	06/08/2026		Bond Future	263.6612	263.6612	263.5830	263.5830	0.030	0.0000	0.0000
2025/08/27	R210	06/08/2026	259.84 Call	Bond Future	3821.1700	3.8212	3742.9500	3.7430	2.047	0.0000	0.0000
2025/08/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R210	05/11/2026		Bond Future	264.7649	264.7649	264.6882	264.6882	0.029	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	
2025/08/27	R210	05/11/2026	253.33 Call	Bond Future	11434.8900	11.4349	11358.2400	11.3582	0.670	0.0000	0.0000
2025/08/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	R213	06/11/2025		Bond Future	8.4665	95.2140	8.4645	95.2221	0.024	0.0000	0.0000
2025/08/27	R213	06/11/2025	10.05 Call	Bond Future	6144.6500	6.1447	6152.7800	6.1528	0.132	0.0000	0.0000
2025/08/27	R213	06/11/2025	10.05 Put	Bond Future	0.2900	0.0003	0.2600	0.0003	10.345	0.0000	0.0000
2025/08/27	R213	05/02/2026		Bond Future	8.5280	96.9804	8.5259	96.9886	0.025	0.0000	0.0000
2025/08/27	R213	05/02/2026	9.89 Call	Bond Future	5144.9600	5.1450	5152.2900	5.1523	0.142	0.0000	0.0000
2025/08/27	R213	05/02/2026	9.89 Put	Bond Future	34.7900	0.0348	33.9300	0.0339	2.472	0.0000	0.0000
2025/08/27	R213	07/05/2026		Bond Future	8.5918	95.2145	8.5894	95.2233	0.028	0.0000	0.0000
2025/08/27	R213	07/05/2026	9.80 Call	Bond Future	4517.1500	4.5172	4524.1000	4.5241	0.154	0.0000	0.0000
2025/08/27	R213	07/05/2026	9.80 Put	Bond Future	147.4600	0.1475	145.5500	0.1456	1.295	0.0000	0.0000
2025/08/27	R213	06/08/2026		Bond Future	8.6682	96.9659	8.6654	96.9756	0.031	0.0000	0.0000
2025/08/27	R213	06/08/2026	9.69 Call	Bond Future	3891.8200	3.8918	3898.5500	3.8986	0.173	0.0000	0.0000
2025/08/27	R213	06/08/2026	9.69 Put	Bond Future	342.0400	0.3420	339.0600	0.3391	0.871	0.0000	0.0000
2025/08/27	R213	05/11/2026		Bond Future	8.7742	95.1072	8.7710	95.1181	0.036	0.0000	0.0000
2025/08/27	R213	05/11/2026	8.75 Call	Bond Future	1581.2800	1.5813	1584.8500	1.5849	0.226	0.0000	0.0000
2025/08/27	R213	05/11/2026	8.75 Put	Bond Future	1663.4000	1.6634	1656.1300	1.6561	0.437	0.0000	0.0000
2025/08/27	R214	06/11/2025		Bond Future	10.5817	70.6629	10.6145	70.4740	0.310	0.0000	0.0000
2025/08/27	R214	06/11/2025	11.64 Call	Bond Future	5776.5000	5.7765	5592.5200	5.5925	3.185	0.0000	0.0000
2025/08/27	R214	06/11/2025	11.64 Put	Bond Future	45.9000	0.0459	50.8900	0.0509	10.871	0.0000	0.0000
2025/08/27	R214	05/02/2026		Bond Future	10.6770	71.9739	10.7110	71.7813	0.318	0.0000	0.0000
2025/08/27	R214	05/02/2026	11.26 Call	Bond Future	3970.7800	3.9708	3822.0300	3.8220	3.746	0.0000	0.0000
2025/08/27	R214	05/02/2026	11.26 Put	Bond Future	772.0500	0.7721	815.8800	0.8159	5.677	0.0000	0.0000
2025/08/27	R214	07/05/2026		Bond Future	10.7724	70.0011	10.8074	69.8052	0.325	0.0000	0.0000
2025/08/27	R214	07/05/2026	11.53 Call	Bond Future	5058.0900	5.0581	4907.2800	4.9073	2.982	0.0000	0.0000
2025/08/27	R214	07/05/2026	11.53 Put	Bond Future	1000.4900	1.0005	1045.5000	1.0455	4.499	0.0000	0.0000
2025/08/27	R214	06/08/2026		Bond Future	10.8758	71.2884	10.9120	71.0895	0.333	0.0000	0.0000
2025/08/27	R214	06/08/2026	11.97 Call	Bond Future	6737.8800	6.7379	6579.4800	6.5795	2.351	0.0000	0.0000
2025/08/27	R214	06/08/2026	11.97 Put	Bond Future	1075.2900	1.0753	1115.7600	1.1158	3.764	0.0000	0.0000
2025/08/27	R214	05/11/2026		Bond Future	10.9915	69.2347	11.0288	69.0330	0.339	0.0000	0.0000
2025/08/27	R214	05/11/2026	10.97 Call	Bond Future	3337.7600	3.3378	3230.1500	3.2302	3.224	0.0000	0.0000
2025/08/27	R214	05/11/2026	10.97 Put	Bond Future	3454.1500	3.4542	3548.2100	3.5482	2.723	0.0000	0.0000
2025/08/27	R248	06/11/2025		Bond Future	10.9065	83.7915	10.9443	83.5252	0.347	0.0000	0.0000
2025/08/27	R248	06/11/2025	11.74 Call	Bond Future	5699.9900	5.7000	5451.4000	5.4514	4.361	0.0000	0.0000
2025/08/27	R248	06/11/2025	11.74 Put	Bond Future	150.7100	0.1507	168.4500	0.1685	11.771	0.0000	0.0000
2025/08/27	R248	05/02/2026		Bond Future	11.0084	85.3459	11.0475	85.0746	0.356	0.0000	0.0000
2025/08/27	R248	05/02/2026	11.46 Call	Bond Future	4265.1600	4.2652	4069.8700	4.0699	4.579	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
2025/08/27	R248	05/02/2026	11.46 Put	Bond Future	1226.7400	1.2267	1302.8100	1.3028	6.201	0.0000	0.0000
2025/08/27	R248	07/05/2026		Bond Future	11.1098	82.4776	11.1503	82.2017	0.364	0.0000	0.0000
2025/08/27	R248	07/05/2026	11.72 Call	Bond Future	5559.1600	5.5592	5359.3600	5.3594	3.594	0.0000	0.0000
2025/08/27	R248	07/05/2026	11.72 Put	Bond Future	1561.8500	1.5619	1637.9800	1.6380	4.874	0.0000	0.0000
2025/08/27	R248	06/08/2026		Bond Future	11.2196	83.9941	11.2615	83.7138	0.373	0.0000	0.0000
2025/08/27	R248	06/08/2026	12.37 Call	Bond Future	8501.3800	8.5014	8278.3300	8.2783	2.624	0.0000	0.0000
2025/08/27	R248	06/08/2026	12.37 Put	Bond Future	1356.4500	1.3565	1413.7900	1.4138	4.227	0.0000	0.0000
2025/08/27	R248	05/11/2026		Bond Future	11.3409	81.0203	11.3842	80.7359	0.381	0.0000	0.0000
2025/08/27	R248	05/11/2026	11.31 Call	Bond Future	4155.9400	4.1559	4005.0700	4.0051	3.630	0.0000	0.0000
2025/08/27	R248	05/11/2026	11.31 Put	Bond Future	4360.3900	4.3604	4493.9500	4.4940	3.063	0.0000	0.0000
2025/08/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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