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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2025 TO 01/09/2025

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
2025/09/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	2029	06/11/2025	139.79 Call	Bond Future	812.5900	0.8126	791.5800	0.7916	2.586	0.0000
2025/09/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2029	06/11/2025		Bond Future	140.6026	140.6026	140.5816	140.5816	0.015	0.0000
2025/09/01	2029	05/02/2026		Bond Future	143.2195	143.2195	143.1982	143.1982	0.015	0.0000
2025/09/01	2029	05/02/2026	140.11 Call	Bond Future	3109.5400	3.1095	3088.1600	3.0882	0.688	0.0000
2025/09/01	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/01	2029	07/05/2026		Bond Future	144.4060		144.4060	144.3846		144.3846	0.015	0.0000	0.0000
2025/09/01	2029	07/05/2026	141.82 Call	Bond Future	2586.0300		2.5860	2564.5600		2.5646	0.830	0.0000	0.0000
2025/09/01	2029	07/05/2026	141.82 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/01	2029	06/08/2026		Bond Future	147.0811		147.0811	147.0596		147.0596	0.015	0.0000	0.0000
2025/09/01	2029	06/08/2026	144.10 Call	Bond Future	2981.1200		2.9811	2959.5600		2.9596	0.723	0.0000	0.0000
2025/09/01	2029	06/08/2026	144.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/01	2029	05/11/2026		Bond Future	148.1802		148.1802	148.1589		148.1589	0.014	0.0000	0.0000
2025/09/01	2029	05/11/2026	147.56 Call	Bond Future	620.1600		0.6202	598.9100		0.5989	3.427	0.0000	0.0000
2025/09/01	2029	05/11/2026	147.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/01	2030	06/11/2025	8.72 Put	Bond Future	94.4300		0.0944	89.2100		0.0892	5.528	0.0000	0.0000
2025/09/01	2030	06/11/2025	8.72 Call	Bond Future	2075.0800		2.0751	2053.4700		2.0535	1.041	0.0000	0.0000
2025/09/01	2030	06/11/2025	9.22 Put	Bond Future	5.9600		0.0060	5.1600		0.0052	13.423	0.0000	0.0000
2025/09/01	2030	06/11/2025	9.22 Call	Bond Future	3677.1300		3.6771	3659.9400		3.6599	0.467	0.0000	0.0000
2025/09/01	2030	06/11/2025	10.08 Call	Bond Future	6495.5300		6.4955	6479.1400		6.4791	0.252	0.0000	0.0000
2025/09/01	2030	06/11/2025	10.08 Put	Bond Future	0.0100		0.0000	0.0100		0.0000	0.000	0.0000	0.0000
2025/09/01	2030	06/11/2025		Bond Future	8.1475		101.7013	8.1522		101.6850	0.057	0.0000	0.0000
2025/09/01	2030	06/11/2025	9.54 Call	Bond Future	4734.9200		4.7349	4718.4000		4.7184	0.349	0.0000	0.0000
2025/09/01	2030	06/11/2025	9.54 Put	Bond Future	0.6800		0.0007	0.5500		0.0006	19.118	0.0000	0.0000
2025/09/01	2030	05/02/2026		Bond Future	8.1966		99.5615	8.2016		99.5448	0.061	0.0000	0.0000
2025/09/01	2030	05/02/2026	9.49 Call	Bond Future	4221.7400		4.2217	4203.7500		4.2038	0.426	0.0000	0.0000
2025/09/01	2030	05/02/2026	9.49 Put	Bond Future	39.0900		0.0391	37.8000		0.0378	3.300	0.0000	0.0000
2025/09/01	2030	07/05/2026		Bond Future	8.2631		101.3837	8.2685		101.3669	0.065	0.0000	0.0000
2025/09/01	2030	07/05/2026	9.39 Call	Bond Future	3623.3200		3.6233	3605.0200		3.6050	0.505	0.0000	0.0000
2025/09/01	2030	07/05/2026	9.39 Put	Bond Future	167.1300		0.1671	165.6300		0.1656	0.898	0.0000	0.0000
2025/09/01	2030	06/08/2026		Bond Future	8.3475		99.2280	8.3533		99.2111	0.069	0.0000	0.0000
2025/09/01	2030	06/08/2026	9.22 Call	Bond Future	2933.0500		2.9331	2915.5700		2.9156	0.596	0.0000	0.0000
2025/09/01	2030	06/08/2026	9.22 Put	Bond Future	408.7700		0.4088	408.1600		0.4082	0.149	0.0000	0.0000
2025/09/01	2030	05/11/2026		Bond Future	8.4499		100.9505	8.4560		100.9337	0.072	0.0000	0.0000
2025/09/01	2030	05/11/2026	8.39 Call	Bond Future	1437.8400		1.4378	1424.3400		1.4243	0.939	0.0000	0.0000
2025/09/01	2030	05/11/2026	8.39 Put	Bond Future	1602.7500		1.6028	1606.0900		1.6061	0.208	0.0000	0.0000
2025/09/01	2031	06/11/2025		Bond Future	110.5407		110.5407	110.7274		110.7274	0.169	0.0000	0.0000
2025/09/01	2031	06/11/2025	109.69 Call	Bond Future	865.8700		0.8659	1043.2400		1.0432	20.485	0.0000	0.0000
2025/09/01	2031	06/11/2025	109.69 Put	Bond Future	15.1300		0.0151	5.8800		0.0059	61.137	0.0000	0.0000
2025/09/01	2031	05/02/2026		Bond Future	110.1989		110.1989	110.3891		110.3891	0.173	0.0000	0.0000
2025/09/01	2031	05/02/2026	111.76 Call	Bond Future	11.7900		0.0118	19.4200		0.0194	64.716	0.0000	0.0000
2025/09/01	2031	05/02/2026	111.76 Put	Bond Future	1572.8500		1.5729	1390.2900		1.3903	11.607	0.0000	0.0000
2025/09/01	2031	07/05/2026		Bond Future	112.2420		112.2420	112.4359		112.4359	0.173	0.0000	0.0000
2025/09/01	2031	07/05/2026	113.84 Call	Bond Future	8.8600		0.0089	15.4900		0.0155	74.831	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	
2025/09/01	2031	07/05/2026	113.84 Put	Bond Future	1606.8500	1.6069	1419.5700	1.4196	11.655	0.0000	0.0000
2025/09/01	2031	06/08/2026		Bond Future	111.8795	111.8795	112.0774	112.0774	0.177	0.0000	0.0000
2025/09/01	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2031	06/08/2026	113.81 Put	Bond Future	1930.5500	1.9306	1732.5700	1.7326	10.255	0.0000	0.0000
2025/09/01	2031	05/11/2026		Bond Future	113.8487	113.8487	114.0505	114.0505	0.177	0.0000	0.0000
2025/09/01	2031	05/11/2026	111.49 Call	Bond Future	2358.7400	2.3587	2560.5100	2.5605	8.554	0.0000	0.0000
2025/09/01	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2032	06/11/2025	9.40 Put	Bond Future	200.7300	0.2007	190.9100	0.1909	4.892	0.0000	0.0000
2025/09/01	2032	06/11/2025	9.40 Call	Bond Future	2719.5800	2.7196	2689.3100	2.6893	1.113	0.0000	0.0000
2025/09/01	2032	06/11/2025	9.90 Put	Bond Future	22.5500	0.0226	20.0400	0.0200	11.131	0.0000	0.0000
2025/09/01	2032	06/11/2025	9.90 Call	Bond Future	4787.1900	4.7872	4764.2300	4.7642	0.480	0.0000	0.0000
2025/09/01	2032	06/11/2025	10.89 Call	Bond Future	9017.1200	9.0171	8996.6500	8.9967	0.227	0.0000	0.0000
2025/09/01	2032	06/11/2025	10.89 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/09/01	2032	06/11/2025		Bond Future	8.8566	98.0256	8.8609	98.0051	0.049	0.0000	0.0000
2025/09/01	2032	06/11/2025	10.42 Call	Bond Future	7030.9200	7.0309	7010.2200	7.0102	0.294	0.0000	0.0000
2025/09/01	2032	06/11/2025	10.42 Put	Bond Future	1.2300	0.0012	0.9800	0.0010	20.325	0.0000	0.0000
2025/09/01	2032	05/02/2026		Bond Future	8.9324	99.8263	8.9370	99.8055	0.051	0.0000	0.0000
2025/09/01	2032	05/02/2026	10.16 Call	Bond Future	5509.2800	5.5093	5485.3000	5.4853	0.435	0.0000	0.0000
2025/09/01	2032	05/02/2026	10.16 Put	Bond Future	113.4300	0.1134	110.2200	0.1102	2.830	0.0000	0.0000
2025/09/01	2032	07/05/2026		Bond Future	9.0153	97.4938	9.0201	97.4728	0.053	0.0000	0.0000
2025/09/01	2032	07/05/2026	10.14 Call	Bond Future	5122.9900	5.1230	5098.7600	5.0988	0.473	0.0000	0.0000
2025/09/01	2032	07/05/2026	10.14 Put	Bond Future	332.7000	0.3327	329.4800	0.3295	0.968	0.0000	0.0000
2025/09/01	2032	06/08/2026		Bond Future	9.1103	99.2759	9.1153	99.2547	0.055	0.0000	0.0000
2025/09/01	2032	06/08/2026	10.12 Call	Bond Future	4768.7900	4.7688	4745.4000	4.7454	0.490	0.0000	0.0000
2025/09/01	2032	06/08/2026	10.12 Put	Bond Future	610.3400	0.6103	608.1100	0.6081	0.365	0.0000	0.0000
2025/09/01	2032	05/11/2026		Bond Future	9.2258	96.8424	9.2310	96.8212	0.056	0.0000	0.0000
2025/09/01	2032	05/11/2026	9.16 Call	Bond Future	2228.5600	2.2286	2209.9200	2.2099	0.836	0.0000	0.0000
2025/09/01	2032	05/11/2026	9.16 Put	Bond Future	2496.7100	2.4967	2499.2600	2.4993	0.102	0.0000	0.0000
2025/09/01	2033	06/11/2025		Bond Future	132.6520	132.6520	132.5666	132.5666	0.064	0.0000	0.0000
2025/09/01	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2033	06/11/2025	133.14 Put	Bond Future	487.9700	0.4880	573.3800	0.5734	17.503	0.0000	0.0000
2025/09/01	2033	05/02/2026		Bond Future	135.1210	135.1210	135.0340	135.0340	0.064	0.0000	0.0000
2025/09/01	2033	05/02/2026	132.88 Call	Bond Future	2240.9700	2.2410	2154.0000	2.1540	3.881	0.0000	0.0000
2025/09/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2033	07/05/2026		Bond Future	136.0550	136.0550	135.9667	135.9667	0.065	0.0000	0.0000
2025/09/01	2033	07/05/2026	135.16 Call	Bond Future	894.9700	0.8950	806.7200	0.8067	9.861	0.0000	0.0000
2025/09/01	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2033	06/08/2026		Bond Future	138.5755	138.5755	138.4859	138.4859	0.065	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
2025/09/01	2033	06/08/2026	134.25 Call	Bond Future	4325.4500	4.3255	4235.9200	4.2359	2.070	0.0000
2025/09/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2033	05/11/2026		Bond Future	139.4203	139.4203	139.3298	139.3298	0.065	0.0000
2025/09/01	2033	05/11/2026	137.26 Call	Bond Future	2160.2700	2.1603	2069.7700	2.0698	4.189	0.0000
2025/09/01	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2037	06/11/2025	10.50 Put	Bond Future	677.0600	0.6771	595.0200	0.5950	12.117	0.0000
2025/09/01	2037	06/11/2025	10.50 Call	Bond Future	2453.4000	2.4534	2565.7600	2.5658	4.580	0.0000
2025/09/01	2037	06/11/2025	11.00 Put	Bond Future	131.1700	0.1312	105.6700	0.1057	19.440	0.0000
2025/09/01	2037	06/11/2025	11.00 Call	Bond Future	4794.9900	4.7950	4963.8900	4.9639	3.522	0.0000
2025/09/01	2037	06/11/2025	12.16 Call	Bond Future	10869.6700	10.8697	11063.8200	11.0638	1.786	0.0000
2025/09/01	2037	06/11/2025	12.16 Put	Bond Future	0.6200	0.0006	0.3700	0.0004	40.323	0.0000
2025/09/01	2037	06/11/2025		Bond Future	10.2036	91.1229	10.1717	91.3173	0.313	0.0000
2025/09/01	2037	06/11/2025	11.63 Call	Bond Future	8125.1900	8.1252	8316.8600	8.3169	2.359	0.0000
2025/09/01	2037	06/11/2025	11.63 Put	Bond Future	9.0400	0.0090	6.3100	0.0063	30.199	0.0000
2025/09/01	2037	05/02/2026		Bond Future	10.3035	88.5382	10.2703	88.7362	0.322	0.0000
2025/09/01	2037	05/02/2026	11.20 Call	Bond Future	5582.4300	5.5824	5738.4100	5.7384	2.794	0.0000
2025/09/01	2037	05/02/2026	11.20 Put	Bond Future	457.9500	0.4580	415.9300	0.4159	9.176	0.0000
2025/09/01	2037	05/02/2026	12.27 Call	Bond Future	10758.5200	10.7585	10950.4600	10.9505	1.784	0.0000
2025/09/01	2037	05/02/2026	12.27 Put	Bond Future	41.6000	0.0416	35.5400	0.0355	14.567	0.0000
2025/09/01	2037	05/02/2026	10.90 Put	Bond Future	820.3800	0.8204	756.8400	0.7568	7.745	0.0000
2025/09/01	2037	05/02/2026	10.90 Call	Bond Future	4276.7100	4.2767	4411.1700	4.4112	3.144	0.0000
2025/09/01	2037	05/02/2026	11.86 Call	Bond Future	8749.5200	8.7495	8933.6500	8.9337	2.104	0.0000
2025/09/01	2037	05/02/2026	11.86 Put	Bond Future	111.7000	0.1117	97.8300	0.0978	12.417	0.0000
2025/09/01	2037	05/02/2026	11.36 Call	Bond Future	6326.6000	6.3266	6491.6800	6.4917	2.609	0.0000
2025/09/01	2037	05/02/2026	11.36 Put	Bond Future	330.9400	0.3309	298.0200	0.2980	9.947	0.0000
2025/09/01	2037	05/02/2026	10.65 Put	Bond Future	1272.1100	1.2721	1187.4800	1.1875	6.653	0.0000
2025/09/01	2037	05/02/2026	10.65 Call	Bond Future	3302.8800	3.3029	3416.2500	3.4163	3.432	0.0000
2025/09/01	2037	05/02/2026	12.73 Call	Bond Future	12970.8900	12.9709	13166.9900	13.1670	1.512	0.0000
2025/09/01	2037	05/02/2026	12.73 Put	Bond Future	10.8400	0.0108	8.9400	0.0089	17.528	0.0000
2025/09/01	2037	05/02/2026	11.40 Put	Bond Future	304.8500	0.3049	273.9500	0.2740	10.136	0.0000
2025/09/01	2037	05/02/2026	11.40 Call	Bond Future	6516.3300	6.5163	6683.4300	6.6834	2.564	0.0000
2025/09/01	2037	07/05/2026	12.40 Call	Bond Future	10793.9700	10.7940	10979.7900	10.9798	1.722	0.0000
2025/09/01	2037	07/05/2026	12.40 Put	Bond Future	183.1500	0.1832	167.2300	0.1672	8.692	0.0000
2025/09/01	2037	07/05/2026	10.95 Put	Bond Future	1441.1900	1.4412	1364.8600	1.3649	5.296	0.0000
2025/09/01	2037	07/05/2026	10.95 Call	Bond Future	4495.7300	4.4957	4621.1400	4.6211	2.790	0.0000
2025/09/01	2037	07/05/2026		Bond Future	10.4134	90.1585	10.3789	90.3602	0.332	0.0000
2025/09/01	2037	07/05/2026	11.32 Call	Bond Future	5952.0600	5.9521	6099.6700	6.0997	2.480	0.0000
2025/09/01	2037	07/05/2026	11.32 Put	Bond Future	875.4800	0.8755	821.3500	0.8214	6.183	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	
2025/09/01	2037	06/08/2026	11.30 Call	Bond Future	5739.3400	5.7393	5875.4400	5.8754	2.371	0.0000	0.0000
2025/09/01	2037	06/08/2026	11.30 Put	Bond Future	1525.1700	1.5252	1455.6200	1.4556	4.560	0.0000	0.0000
2025/09/01	2037	06/08/2026	10.70 Call	Bond Future	3708.1800	3.7082	3811.2100	3.8112	2.778	0.0000	0.0000
2025/09/01	2037	06/08/2026	10.70 Put	Bond Future	2776.7100	2.7767	2674.0900	2.6741	3.696	0.0000	0.0000
2025/09/01	2037	06/08/2026	10.02 Put	Bond Future	5138.6100	5.1386	4998.0800	4.9981	2.735	0.0000	0.0000
2025/09/01	2037	06/08/2026	10.02 Call	Bond Future	2132.4900	2.1325	2197.6100	2.1976	3.054	0.0000	0.0000
2025/09/01	2037	06/08/2026		Bond Future	10.5354	87.5466	10.4994	87.7523	0.342	0.0000	0.0000
2025/09/01	2037	06/08/2026	11.71 Call	Bond Future	7366.5100	7.3665	7520.8200	7.5208	2.095	0.0000	0.0000
2025/09/01	2037	06/08/2026	11.71 Put	Bond Future	1006.8300	1.0068	955.4900	0.9555	5.099	0.0000	0.0000
2025/09/01	2037	05/11/2026		Bond Future	10.6616	89.0652	10.6241	89.2747	0.352	0.0000	0.0000
2025/09/01	2037	05/11/2026	10.62 Call	Bond Future	3586.7000	3.5867	3681.8400	3.6818	2.653	0.0000	0.0000
2025/09/01	2037	05/11/2026	10.62 Put	Bond Future	3819.1500	3.8192	3704.7200	3.7047	2.996	0.0000	0.0000
2025/09/01	2038	06/11/2025		Bond Future	142.6351	142.6351	142.6403	142.6403	0.004	0.0000	0.0000
2025/09/01	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2038	06/11/2025	143.88 Put	Bond Future	1244.9000	1.2449	1239.7400	1.2397	0.414	0.0000	0.0000
2025/09/01	2038	05/02/2026		Bond Future	143.1117	143.1117	143.1170	143.1170	0.004	0.0000	0.0000
2025/09/01	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2038	05/02/2026	143.20 Put	Bond Future	88.3300	0.0883	83.0300	0.0830	6.000	0.0000	0.0000
2025/09/01	2038	07/05/2026		Bond Future	145.7651	145.7651	145.7708	145.7708	0.004	0.0000	0.0000
2025/09/01	2038	07/05/2026	144.53 Call	Bond Future	1235.1200	1.2351	1240.8300	1.2408	0.462	0.0000	0.0000
2025/09/01	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2038	06/08/2026		Bond Future	146.2488	146.2488	146.2552	146.2552	0.004	0.0000	0.0000
2025/09/01	2038	06/08/2026	144.72 Call	Bond Future	1528.8200	1.5288	1535.1700	1.5352	0.415	0.0000	0.0000
2025/09/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2038	05/11/2026		Bond Future	148.8246	148.8246	148.8315	148.8315	0.005	0.0000	0.0000
2025/09/01	2038	05/11/2026	146.31 Call	Bond Future	2514.5600	2.5146	2521.5200	2.5215	0.277	0.0000	0.0000
2025/09/01	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2040	06/11/2025		Bond Future	10.6583	90.4850	10.6007	90.8663	0.541	0.0000	0.0000
2025/09/01	2040	06/11/2025	11.84 Call	Bond Future	7342.6900	7.3427	7713.2400	7.7132	5.047	0.0000	0.0000
2025/09/01	2040	06/11/2025	11.84 Put	Bond Future	31.2100	0.0312	20.4600	0.0205	34.444	0.0000	0.0000
2025/09/01	2040	05/02/2026		Bond Future	10.7646	87.6381	10.7048	88.0264	0.555	0.0000	0.0000
2025/09/01	2040	05/02/2026	11.49 Call	Bond Future	5229.4500	5.2295	5526.0200	5.5260	5.671	0.0000	0.0000
2025/09/01	2040	05/02/2026	11.49 Put	Bond Future	711.7400	0.7117	619.9800	0.6200	12.892	0.0000	0.0000
2025/09/01	2040	05/02/2026	10.35 Put	Bond Future	4115.8200	4.1158	3843.5600	3.8436	6.615	0.0000	0.0000
2025/09/01	2040	05/02/2026	10.35 Call	Bond Future	1370.0700	1.3701	1486.1400	1.4861	8.472	0.0000	0.0000
2025/09/01	2040	05/02/2026	10.75 Call	Bond Future	2352.0700	2.3521	2531.4900	2.5315	7.628	0.0000	0.0000
2025/09/01	2040	05/02/2026	10.75 Put	Bond Future	2446.4900	2.4465	2237.5800	2.2376	8.539	0.0000	0.0000
2025/09/01	2040	05/02/2026	11.15 Call	Bond Future	3751.8900	3.7519	3998.8400	3.9988	6.582	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
2025/09/01	2040	05/02/2026	11.15 Put	Bond Future	1307.6200	1.3076	1166.2400	1.1662	10.812	0.0000	0.0000
2025/09/01	2040	05/02/2026	13.23 Call	Bond Future	14043.5700	14.0436	14428.9500	14.4290	2.744	0.0000	0.0000
2025/09/01	2040	05/02/2026	13.23 Put	Bond Future	12.1700	0.0122	9.2200	0.0092	24.240	0.0000	0.0000
2025/09/01	2040	05/02/2026	11.82 Put	Bond Future	370.0900	0.3701	314.6000	0.3146	14.994	0.0000	0.0000
2025/09/01	2040	05/02/2026	11.82 Call	Bond Future	6829.2800	6.8293	7162.1200	7.1621	4.874	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.22 Call	Bond Future	8468.1000	8.4681	8804.4900	8.8045	3.972	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.22 Put	Bond Future	529.9800	0.5300	470.7700	0.4708	11.172	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.72 Call	Bond Future	6167.0400	6.1670	6461.2100	6.4612	4.770	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.72 Put	Bond Future	1059.9500	1.0600	958.5200	0.9585	9.569	0.0000	0.0000
2025/09/01	2040	07/05/2026	10.70 Put	Bond Future	3730.9100	3.7309	3502.0900	3.5021	6.133	0.0000	0.0000
2025/09/01	2040	07/05/2026	10.70 Call	Bond Future	2577.2000	2.5772	2743.9800	2.7440	6.471	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.53 Call	Bond Future	9963.3200	9.9633	10317.5300	10.3175	3.555	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.53 Put	Bond Future	342.8800	0.3429	301.4900	0.3015	12.071	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.03 Call	Bond Future	7566.8700	7.5669	7889.5400	7.8895	4.264	0.0000	0.0000
2025/09/01	2040	07/05/2026	12.03 Put	Bond Future	687.0900	0.6871	614.1600	0.6142	10.614	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.12 Put	Bond Future	2308.2800	2.3083	2134.9400	2.1349	7.509	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.12 Call	Bond Future	3815.0600	3.8151	4037.3200	4.0373	5.826	0.0000	0.0000
2025/09/01	2040	07/05/2026		Bond Future	10.8798	89.2418	10.8178	89.6374	0.570	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.67 Call	Bond Future	5949.7600	5.9498	6238.7400	6.2387	4.857	0.0000	0.0000
2025/09/01	2040	07/05/2026	11.67 Put	Bond Future	1134.0500	1.1341	1027.4300	1.0274	9.402	0.0000	0.0000
2025/09/01	2040	06/08/2026		Bond Future	11.0065	86.3625	10.9420	86.7656	0.586	0.0000	0.0000
2025/09/01	2040	06/08/2026	12.19 Call	Bond Future	8034.4300	8.0344	8347.3100	8.3473	3.894	0.0000	0.0000
2025/09/01	2040	06/08/2026	12.19 Put	Bond Future	1105.8000	1.1058	1015.5800	1.0156	8.159	0.0000	0.0000
2025/09/01	2040	05/11/2026		Bond Future	11.1360	87.8601	11.0690	88.2704	0.602	0.0000	0.0000
2025/09/01	2040	05/11/2026	11.06 Call	Bond Future	3863.7300	3.8637	4060.0900	4.0601	5.082	0.0000	0.0000
2025/09/01	2040	05/11/2026	11.06 Put	Bond Future	4329.2300	4.3292	4115.2300	4.1152	4.943	0.0000	0.0000
2025/09/01	2044	06/11/2025	11.75 Call	Bond Future	5392.3300	5.3923	5744.0900	5.7441	6.523	0.0000	0.0000
2025/09/01	2044	06/11/2025	11.75 Put	Bond Future	143.9700	0.1440	104.7500	0.1048	27.242	0.0000	0.0000
2025/09/01	2044	06/11/2025	11.25 Put	Bond Future	725.1500	0.7252	591.5600	0.5916	18.422	0.0000	0.0000
2025/09/01	2044	06/11/2025	11.25 Call	Bond Future	2826.2000	2.8262	3083.5900	3.0836	9.107	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.20 Call	Bond Future	7940.2100	7.9402	8322.6400	8.3226	4.816	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.20 Put	Bond Future	24.0600	0.0241	15.5100	0.0155	35.536	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.25 Call	Bond Future	8222.9000	8.2229	8606.7800	8.6068	4.668	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.25 Put	Bond Future	19.4900	0.0195	12.3900	0.0124	36.429	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.00 Call	Bond Future	6803.1000	6.8031	7176.7600	7.1768	5.492	0.0000	0.0000
2025/09/01	2044	06/11/2025	12.00 Put	Bond Future	54.0900	0.0541	36.7700	0.0368	32.021	0.0000	0.0000
2025/09/01	2044	06/11/2025		Bond Future	10.9331	85.3233	10.8756	85.7143	0.527	0.0000	0.0000
2025/09/01	2044	06/11/2025	11.88 Call	Bond Future	6122.4400	6.1224	6487.3200	6.4873	5.960	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
2025/09/01	2044	06/11/2025	11.88 Put	Bond Future	87.8600	0.0879	61.7600	0.0618	29.706	0.0000	0.0000
2025/09/01	2044	05/02/2026		Bond Future	11.0389	82.5069	10.9793	82.9050	0.540	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.56 Call	Bond Future	4424.0600	4.4241	4698.7400	4.6987	6.209	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.56 Put	Bond Future	1069.8900	1.0699	946.4000	0.9464	11.542	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.25 Call	Bond Future	3177.3600	3.1774	3401.1600	3.4012	7.044	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.25 Put	Bond Future	1791.9300	1.7919	1617.5600	1.6176	9.731	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.50 Call	Bond Future	4164.8900	4.1649	4430.3500	4.4304	6.374	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.50 Put	Bond Future	1185.7900	1.1858	1053.0800	1.0531	11.192	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.45 Call	Bond Future	3956.9900	3.9570	4214.4000	4.2144	6.505	0.0000	0.0000
2025/09/01	2044	05/02/2026	11.45 Put	Bond Future	1292.6100	1.2926	1151.8500	1.1519	10.890	0.0000	0.0000
2025/09/01	2044	05/02/2026	10.90 Put	Bond Future	2992.9100	2.9929	2757.7700	2.7578	7.857	0.0000	0.0000
2025/09/01	2044	05/02/2026	10.90 Call	Bond Future	2060.5700	2.0606	2223.6000	2.2236	7.912	0.0000	0.0000
2025/09/01	2044	05/02/2026	10.07 Put	Bond Future	7474.5500	7.4746	7131.7100	7.1317	4.587	0.0000	0.0000
2025/09/01	2044	05/02/2026	10.07 Call	Bond Future	611.1700	0.6112	666.5000	0.6665	9.053	0.0000	0.0000
2025/09/01	2044	07/05/2026		Bond Future	11.1527	84.0167	11.0909	84.4223	0.554	0.0000	0.0000
2025/09/01	2044	07/05/2026	11.80 Call	Bond Future	5485.2200	5.4852	5765.3100	5.7653	5.106	0.0000	0.0000
2025/09/01	2044	07/05/2026	11.80 Put	Bond Future	1420.3100	1.4203	1294.8000	1.2948	8.837	0.0000	0.0000
2025/09/01	2044	06/08/2026		Bond Future	11.2770	81.1670	11.2129	81.5802	0.569	0.0000	0.0000
2025/09/01	2044	06/08/2026	12.42 Call	Bond Future	8042.6500	8.0427	8359.8400	8.3598	3.944	0.0000	0.0000
2025/09/01	2044	06/08/2026	12.42 Put	Bond Future	1205.2000	1.2052	1109.1700	1.1092	7.968	0.0000	0.0000
2025/09/01	2044	05/11/2026		Bond Future	11.4031	82.5743	11.3365	82.9950	0.584	0.0000	0.0000
2025/09/01	2044	05/11/2026	11.34 Call	Bond Future	4025.3900	4.0254	4228.8600	4.2289	5.055	0.0000	0.0000
2025/09/01	2044	05/11/2026	11.34 Put	Bond Future	4424.1300	4.4241	4206.8300	4.2068	4.912	0.0000	0.0000
2025/09/01	2046	06/11/2025		Bond Future	120.7840	120.7840	120.9661	120.9661	0.151	0.0000	0.0000
2025/09/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2046	06/11/2025	125.41 Put	Bond Future	4626.0400	4.6260	4443.9500	4.4440	3.936	0.0000	0.0000
2025/09/01	2046	05/02/2026		Bond Future	123.0320	123.0320	123.2175	123.2175	0.151	0.0000	0.0000
2025/09/01	2046	05/02/2026	121.65 Call	Bond Future	1381.9700	1.3820	1567.5200	1.5675	13.426	0.0000	0.0000
2025/09/01	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2046	07/05/2026		Bond Future	123.0046	123.0046	123.1938	123.1938	0.154	0.0000	0.0000
2025/09/01	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2046	07/05/2026	124.95 Put	Bond Future	1945.4400	1.9454	1756.2300	1.7562	9.726	0.0000	0.0000
2025/09/01	2046	06/08/2026		Bond Future	125.2826	125.2826	125.4754	125.4754	0.154	0.0000	0.0000
2025/09/01	2046	06/08/2026	122.38 Call	Bond Future	2902.5900	2.9026	3095.4400	3.0954	6.644	0.0000	0.0000
2025/09/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2046	05/11/2026		Bond Future	125.1431	125.1431	125.3402	125.3402	0.157	0.0000	0.0000
2025/09/01	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	2046	05/11/2026	125.48 Put	Bond Future	336.9100	0.3369	139.8300	0.1398	58.496	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
2025/09/01	2050	06/11/2025		Bond Future	120.9040	120.9040	121.8013	121.8013	0.742	0.0000
2025/09/01	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2050	06/11/2025	124.42 Put	Bond Future	3515.9900	3.5160	2618.6900	2.6187	25.521	0.0000
2025/09/01	2050	05/02/2026		Bond Future	120.7271	120.7271	121.6412	121.6412	0.757	0.0000
2025/09/01	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2050	05/02/2026	122.82 Put	Bond Future	2092.9200	2.0929	1178.8400	1.1788	43.675	0.0000
2025/09/01	2050	07/05/2026		Bond Future	122.9655	122.9655	123.8968	123.8968	0.757	0.0000
2025/09/01	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	2050	07/05/2026	124.07 Put	Bond Future	1104.4900	1.1045	173.1700	0.1732	84.321	0.0000
2025/09/01	2050	06/08/2026		Bond Future	122.7737	122.7737	123.7227	123.7227	0.773	0.0000
2025/09/01	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	452.7400	0.4527	100.000	0.0000
2025/09/01	2050	06/08/2026	123.27 Put	Bond Future	496.2600	0.4963	0.0000	0.0000	(100.000)	0.0000
2025/09/01	2050	05/11/2026		Bond Future	124.9357	124.9357	125.9016	125.9016	0.773	0.0000
2025/09/01	2050	05/11/2026	123.84 Call	Bond Future	1095.6800	1.0957	2061.6400	2.0616	88.161	0.0000
2025/09/01	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	AL37	06/11/2025		Index Future	1196.0000	1196.0000	1195.8540	1195.8540	0.012	0.0000
2025/09/01	AL37	05/02/2026		Index Future	1217.9710	1217.9710	1217.8230	1217.8230	0.012	0.0000
2025/09/01	AL37	07/05/2026		Index Future	1240.2740	1240.2740	1240.1300	1240.1300	0.012	0.0000
2025/09/01	AL37	06/08/2026		Index Future	1262.7320	1262.7320	1262.5930	1262.5930	0.011	0.0000
2025/09/01	AL37	05/11/2026		Index Future	1284.9770	1284.9770	1284.8470	1284.8470	0.010	0.0000
2025/09/01	AL7T	06/11/2025		Index Future	1455.1000	1455.1000	1457.7940	1457.7940	0.185	0.0000
2025/09/01	AL7T	05/02/2026		Index Future	1481.8300	1481.8300	1484.5750	1484.5750	0.185	0.0000
2025/09/01	AL7T	07/05/2026		Index Future	1508.9650	1508.9650	1511.7670	1511.7670	0.186	0.0000
2025/09/01	AL7T	06/08/2026		Index Future	1536.2890	1536.2890	1539.1520	1539.1520	0.186	0.0000
2025/09/01	AL7T	05/11/2026		Index Future	1563.3530	1563.3530	1566.2800	1566.2800	0.187	0.0000
2025/09/01	ALBI	06/11/2025		Index Future	1232.8190	1232.8190	1235.2940	1235.2940	0.201	0.0000
2025/09/01	ALBI	05/02/2026		Index Future	1255.4660	1255.4660	1257.9870	1257.9870	0.201	0.0000
2025/09/01	ALBI	07/05/2026		Index Future	1278.4560	1278.4560	1281.0290	1281.0290	0.201	0.0000
2025/09/01	ALBI	06/08/2026		Index Future	1301.6050	1301.6050	1304.2340	1304.2340	0.202	0.0000
2025/09/01	ALBI	05/11/2026		Index Future	1324.5350	1324.5350	1327.2220	1327.2220	0.203	0.0000
2025/09/01	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
2025/09/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/01	ES33	06/11/2025		Bond Future	10.2929	86.3763	10.2657	86.5064	0.264	0.0000	0.0000
2025/09/01	ES33	06/11/2025	12.01 Call	Bond Future	7726.1000	7.7261	7856.2000	7.8562	1.684	0.0000	0.0000
2025/09/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES33	05/02/2026		Bond Future	10.4213	87.9840	10.3928	88.1166	0.273	0.0000	0.0000
2025/09/01	ES33	05/02/2026	11.49 Call	Bond Future	4788.4800	4.7885	4921.1000	4.9211	2.770	0.0000	0.0000
2025/09/01	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES33	07/05/2026		Bond Future	10.5545	85.8206	10.5246	85.9558	0.283	0.0000	0.0000
2025/09/01	ES33	07/05/2026	11.69 Call	Bond Future	4940.0700	4.9401	5075.2900	5.0753	2.737	0.0000	0.0000
2025/09/01	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES33	06/08/2026		Bond Future	10.7013	87.4090	10.6699	87.5469	0.294	0.0000	0.0000
2025/09/01	ES33	06/08/2026	12.02 Call	Bond Future	5540.3700	5.5404	5678.3000	5.6783	2.490	0.0000	0.0000
2025/09/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES33	05/11/2026		Bond Future	10.8709	85.1542	10.8379	85.2949	0.304	0.0000	0.0000
2025/09/01	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES33	05/11/2026	10.83 Put	Bond Future	174.1700	0.1742	33.5200	0.0335	80.754	0.0000	0.0000
2025/09/01	ES42	06/11/2025		Bond Future	11.2081	80.2421	11.1503	80.6057	0.516	0.0000	0.0000
2025/09/01	ES42	06/11/2025	12.39 Call	Bond Future	6908.2100	6.9082	7271.8400	7.2718	5.264	0.0000	0.0000
2025/09/01	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES42	05/02/2026		Bond Future	11.3249	81.7355	11.2650	82.1060	0.529	0.0000	0.0000
2025/09/01	ES42	05/02/2026	11.85 Call	Bond Future	3135.7700	3.1358	3506.2500	3.5063	11.815	0.0000	0.0000
2025/09/01	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES42	07/05/2026		Bond Future	11.4493	78.9860	11.3871	79.3635	0.543	0.0000	0.0000
2025/09/01	ES42	07/05/2026	12.20 Call	Bond Future	4344.6300	4.3446	4722.1000	4.7221	8.688	0.0000	0.0000
2025/09/01	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES42	06/08/2026		Bond Future	11.5799	80.4466	11.5153	80.8313	0.558	0.0000	0.0000
2025/09/01	ES42	06/08/2026	12.65 Call	Bond Future	5972.3100	5.9723	6356.9600	6.3570	6.441	0.0000	0.0000
2025/09/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	ES42	05/11/2026		Bond Future	11.7230	77.5972	11.6559	77.9889	0.573	0.0000	0.0000
2025/09/01	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	24.1200	0.0241	100.000	0.0000	0.0000
2025/09/01	ES42	05/11/2026	11.66 Put	Bond Future	367.5800	0.3676	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/01	GOVI	06/11/2025		GOVI	1212.8320	1212.8320	1215.1310	1215.1310	0.190	0.0000	0.0000
2025/09/01	GOVI	06/11/2025	1,112.00 Call	GOVI	1008320.0000	100.8320	1031310.0000	103.1310	2.280	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
2025/09/01	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	GOVI	05/02/2026		GOVI		1235.1120	1235.1120	1237.4540	1237.4540	0.190	0.0000	0.0000
2025/09/01	GOVI	05/02/2026	1,150. Call 00	GOVI		851120.0000	85.1120	874540.0000	87.4540	2.752	0.0000	0.0000
2025/09/01	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	GOVI	07/05/2026		GOVI		1257.7290	1257.7290	1260.1200	1260.1200	0.190	0.0000	0.0000
2025/09/01	GOVI	07/05/2026	1,177. Call 00	GOVI		807290.0000	80.7290	831200.0000	83.1200	2.962	0.0000	0.0000
2025/09/01	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	GOVI	06/08/2026		GOVI		1280.5030	1280.5030	1282.9460	1282.9460	0.191	0.0000	0.0000
2025/09/01	GOVI	06/08/2026	1,189. Call 00	GOVI		915030.0000	91.5030	939460.0000	93.9460	2.670	0.0000	0.0000
2025/09/01	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	GOVI	05/11/2026		GOVI		1303.0610	1303.0610	1305.5590	1305.5590	0.192	0.0000	0.0000
2025/09/01	GOVI	05/11/2026	1,277. Call 00	GOVI		260610.0000	26.0610	285590.0000	28.5590	9.585	0.0000	0.0000
2025/09/01	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/01	IGOV	06/11/2025		Index Future		391.1300	391.1300	391.6780	391.6780	0.140	0.0000	0.0000
2025/09/01	IGOV	05/02/2026		Index Future		398.4100	398.4100	398.9680	398.9680	0.140	0.0000	0.0000
2025/09/01	IGOV	07/05/2026		Index Future		405.7980	405.7980	406.3700	406.3700	0.141	0.0000	0.0000
2025/09/01	IGOV	06/08/2026		Index Future		413.2380	413.2380	413.8220	413.8220	0.141	0.0000	0.0000
2025/09/01	IGOV	05/11/2026		Index Future		420.6070	420.6070	421.2060	421.2060	0.142	0.0000	0.0000
2025/09/01	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/01	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/01	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/01	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/01	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/01	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/01	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/01	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/01	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/01	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/01	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/01	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/01	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/09/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/09/01	R033	06/11/2025		Bond Future	9.0289	106.2869	9.0488	106.1782	0.220	0.0000
2025/09/01	R033	06/11/2025	10.33 Call	Bond Future	6835.9200	6.8359	6726.8800	6.7269	1.595	0.0000
2025/09/01	R033	06/11/2025	10.33 Put	Bond Future	4.4800	0.0045	4.1500	0.0042	7.366	0.0000
2025/09/01	R033	05/02/2026		Bond Future	9.1077	108.2393	9.1286	108.1287	0.229	0.0000
2025/09/01	R033	05/02/2026	10.49 Call	Bond Future	7099.9000	7.0999	6990.3000	6.9903	1.544	0.0000
2025/09/01	R033	05/02/2026	10.49 Put	Bond Future	70.3600	0.0704	71.4100	0.0714	1.492	0.0000
2025/09/01	R033	07/05/2026		Bond Future	9.1932	105.1773	9.2151	105.0648	0.238	0.0000
2025/09/01	R033	07/05/2026	10.38 Call	Bond Future	6164.7100	6.1647	6059.0800	6.0591	1.713	0.0000
2025/09/01	R033	07/05/2026	10.38 Put	Bond Future	275.6700	0.2757	282.5000	0.2825	2.478	0.0000
2025/09/01	R033	06/08/2026		Bond Future	9.2895	107.0995	9.3125	106.9852	0.247	0.0000
2025/09/01	R033	06/08/2026	10.25 Call	Bond Future	5335.3900	5.3354	5237.1500	5.2372	1.841	0.0000
2025/09/01	R033	06/08/2026	10.25 Put	Bond Future	690.1200	0.6901	706.2000	0.7062	2.330	0.0000
2025/09/01	R033	05/11/2026		Bond Future	9.4042	103.9194	9.4283	103.8034	0.257	0.0000
2025/09/01	R033	05/11/2026	9.33 Call	Bond Future	2165.6100	2.1656	2101.5300	2.1015	2.959	0.0000
2025/09/01	R033	05/11/2026	9.33 Put	Bond Future	2523.1200	2.5231	2574.9700	2.5750	2.055	0.0000
2025/09/01	R035	06/11/2025	10.30 Call	Bond Future	3807.2300	3.8072	3930.6900	3.9307	3.243	0.0000
2025/09/01	R035	06/11/2025	10.30 Put	Bond Future	215.1400	0.2151	181.4500	0.1815	15.660	0.0000
2025/09/01	R035	06/11/2025	10.68 Call	Bond Future	5720.4700	5.7205	5867.3100	5.8673	2.567	0.0000
2025/09/01	R035	06/11/2025	10.68 Put	Bond Future	46.9200	0.0469	36.6100	0.0366	21.974	0.0000
2025/09/01	R035	06/11/2025	10.50 Call	Bond Future	4796.3400	4.7963	4934.4900	4.9345	2.880	0.0000
2025/09/01	R035	06/11/2025	10.50 Put	Bond Future	100.8000	0.1008	81.8000	0.0818	18.849	0.0000
2025/09/01	R035	06/11/2025	10.15 Call	Bond Future	3113.0500	3.1131	3221.7400	3.2217	3.491	0.0000
2025/09/01	R035	06/11/2025	10.15 Put	Bond Future	360.3300	0.3603	311.8700	0.3119	13.449	0.0000
2025/09/01	R035	06/11/2025	9.77 Put	Bond Future	1070.8400	1.0708	976.7500	0.9768	8.787	0.0000
2025/09/01	R035	06/11/2025	9.77 Call	Bond Future	1650.9400	1.6509	1714.0000	1.7140	3.820	0.0000
2025/09/01	R035	06/11/2025	11.00 Put	Bond Future	10.7500	0.0108	7.7700	0.0078	27.721	0.0000
2025/09/01	R035	06/11/2025	11.00 Call	Bond Future	7388.3800	7.3884	7542.5500	7.5426	2.087	0.0000
2025/09/01	R035	06/11/2025	9.91 Put	Bond Future	743.2500	0.7433	666.4400	0.6664	10.334	0.0000
2025/09/01	R035	06/11/2025	9.91 Call	Bond Future	2131.5900	2.1316	2211.9300	2.2119	3.769	0.0000
2025/09/01	R035	06/11/2025	10.41 Put	Bond Future	143.4400	0.1434	118.5200	0.1185	17.373	0.0000
2025/09/01	R035	06/11/2025	10.41 Call	Bond Future	4344.6300	4.3446	4476.8600	4.4769	3.044	0.0000
2025/09/01	R035	06/11/2025	11.43 Call	Bond Future	9600.8400	9.6008	9757.5900	9.7576	1.633	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
2025/09/01	R035	06/11/2025	11.43 Put	Bond Future	1.1300	0.0011	0.7300	0.0007	35.398	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.44 Put	Bond Future	127.8200	0.1278	105.0000	0.1050	17.853	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.44 Call	Bond Future	4494.2000	4.4942	4628.5300	4.6285	2.989	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.94 Put	Bond Future	14.3300	0.0143	10.5200	0.0105	26.588	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.94 Call	Bond Future	7075.7800	7.0758	7229.1200	7.2291	2.167	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.99 Call	Bond Future	12381.5700	12.3816	12538.7100	12.5387	1.269	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.99 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.08 Put	Bond Future	450.7000	0.4507	394.4300	0.3944	12.485	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.08 Call	Bond Future	2808.2100	2.8082	2909.0900	2.9091	3.592	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.58 Put	Bond Future	72.4800	0.0725	57.8300	0.0578	20.212	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.58 Call	Bond Future	5204.4400	5.2044	5346.9400	5.3469	2.738	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.67 Call	Bond Future	10807.4100	10.8074	10964.4500	10.9645	1.453	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.67 Put	Bond Future	0.2800	0.0003	0.1700	0.0002	39.286	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.95 Call	Bond Future	12186.9600	12.1870	12344.0900	12.3441	1.289	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.95 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.45 Call	Bond Future	9702.2200	9.7022	9859.0100	9.8590	1.616	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.45 Put	Bond Future	1.0100	0.0010	0.6500	0.0007	35.644	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.95 Put	Bond Future	13.6700	0.0137	10.0100	0.0100	26.774	0.0000	0.0000
2025/09/01	R035	06/11/2025	10.95 Call	Bond Future	7127.9200	7.1279	7281.4100	7.2814	2.153	0.0000	0.0000
2025/09/01	R035	06/11/2025		Bond Future	9.6705	96.9317	9.6437	97.0888	0.277	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.20 Call	Bond Future	8424.6000	8.4246	8580.5200	8.5805	1.851	0.0000	0.0000
2025/09/01	R035	06/11/2025	11.20 Put	Bond Future	3.9300	0.0039	2.7000	0.0027	31.298	0.0000	0.0000
2025/09/01	R035	05/02/2026		Bond Future	9.7661	98.7123	9.7381	98.8723	0.287	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.79 Call	Bond Future	5920.3000	5.9203	6052.6400	6.0526	2.235	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.79 Put	Bond Future	302.5400	0.3025	274.8200	0.2748	9.162	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.44 Put	Bond Future	635.3600	0.6354	588.0100	0.5880	7.452	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.44 Call	Bond Future	4383.7900	4.3838	4496.5000	4.4965	2.571	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.94 Put	Bond Future	217.3700	0.2174	195.8600	0.1959	9.896	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.94 Call	Bond Future	6620.6300	6.6206	6759.1800	6.7592	2.093	0.0000	0.0000
2025/09/01	R035	05/02/2026	12.44 Call	Bond Future	13774.3800	13.7744	13933.8700	13.9339	1.158	0.0000	0.0000
2025/09/01	R035	05/02/2026	12.44 Put	Bond Future	3.0100	0.0030	2.4400	0.0024	18.937	0.0000	0.0000
2025/09/01	R035	05/02/2026	11.17 Call	Bond Future	7717.1800	7.7172	7863.1500	7.8632	1.891	0.0000	0.0000
2025/09/01	R035	05/02/2026	11.17 Put	Bond Future	127.3300	0.1273	113.2400	0.1132	11.066	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.67 Call	Bond Future	5376.2700	5.3763	5502.6300	5.5026	2.350	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.67 Put	Bond Future	393.6200	0.3936	359.9200	0.3599	8.562	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.17 Put	Bond Future	1057.2900	1.0573	991.0700	0.9911	6.263	0.0000	0.0000
2025/09/01	R035	05/02/2026	10.17 Call	Bond Future	3327.9400	3.3279	3421.7800	3.4218	2.820	0.0000	0.0000
2025/09/01	R035	05/02/2026	11.00 Put	Bond Future	189.7100	0.1897	170.3700	0.1704	10.195	0.0000	0.0000
2025/09/01	R035	05/02/2026	11.00 Call	Bond Future	6904.5900	6.9046	7045.3100	7.0453	2.038	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	
2025/09/01	R035	07/05/2026	10.66 Call	Bond Future	5216.1700	5.2162	5330.2800	5.3303	2.188	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.66 Put	Bond Future	900.6700	0.9007	851.6400	0.8516	5.444	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.16 Call	Bond Future	3424.5600	3.4246	3511.2600	3.5113	2.532	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.16 Put	Bond Future	1781.6300	1.7816	1705.1900	1.7052	4.290	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.66 Put	Bond Future	3219.9300	3.2199	3114.6300	3.1146	3.270	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.66 Call	Bond Future	2084.7200	2.0847	2142.5600	2.1426	2.774	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.71 Call	Bond Future	5413.6400	5.4136	5530.2100	5.5302	2.153	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.71 Put	Bond Future	836.5100	0.8365	789.9400	0.7899	5.567	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.21 Call	Bond Future	3584.2400	3.5842	3673.8800	3.6739	2.501	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.21 Put	Bond Future	1669.3800	1.6694	1595.8800	1.5959	4.403	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.71 Put	Bond Future	3048.9000	3.0489	2946.3400	2.9463	3.364	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.71 Call	Bond Future	2196.3900	2.1964	2256.9700	2.2570	2.758	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.64 Call	Bond Future	5137.7700	5.1378	5250.8900	5.2509	2.202	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.64 Put	Bond Future	927.2000	0.9272	877.1800	0.8772	5.395	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.14 Call	Bond Future	3361.8300	3.3618	3447.3400	3.4473	2.544	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.14 Put	Bond Future	1827.9700	1.8280	1750.3400	1.7503	4.247	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.64 Put	Bond Future	3290.0800	3.2901	3183.7000	3.1837	3.233	0.0000	0.0000
2025/09/01	R035	07/05/2026	9.64 Call	Bond Future	2041.4800	2.0415	2098.2400	2.0982	2.780	0.0000	0.0000
2025/09/01	R035	07/05/2026		Bond Future	9.8620	96.0163	9.8328	96.1794	0.296	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.86 Call	Bond Future	6028.8900	6.0289	6152.2100	6.1522	2.045	0.0000	0.0000
2025/09/01	R035	07/05/2026	10.86 Put	Bond Future	672.9000	0.6729	633.0800	0.6331	5.918	0.0000	0.0000
2025/09/01	R035	06/08/2026		Bond Future	9.9689	97.7717	9.9383	97.9381	0.307	0.0000	0.0000
2025/09/01	R035	06/08/2026	11.06 Call	Bond Future	6597.8100	6.5978	6721.1400	6.7211	1.869	0.0000	0.0000
2025/09/01	R035	06/08/2026	11.06 Put	Bond Future	906.8600	0.9069	863.7700	0.8638	4.752	0.0000	0.0000
2025/09/01	R035	05/11/2026		Bond Future	10.0938	94.9701	10.0618	95.1397	0.317	0.0000	0.0000
2025/09/01	R035	05/11/2026	10.03 Call	Bond Future	3180.9700	3.1810	3255.1100	3.2551	2.331	0.0000	0.0000
2025/09/01	R035	05/11/2026	10.03 Put	Bond Future	3519.3400	3.5193	3423.8600	3.4239	2.713	0.0000	0.0000
2025/09/01	R038	06/11/2025		Bond Future	10.2888	105.2839	10.2567	105.5125	0.312	0.0000	0.0000
2025/09/01	R038	06/11/2025	11.24 Call	Bond Future	6532.6600	6.5327	6745.3400	6.7453	3.256	0.0000	0.0000
2025/09/01	R038	06/11/2025	11.24 Put	Bond Future	68.1500	0.0682	52.3200	0.0523	23.228	0.0000	0.0000
2025/09/01	R038	06/11/2025	12.33 Call	Bond Future	13177.2100	13.1772	13405.6000	13.4056	1.733	0.0000	0.0000
2025/09/01	R038	06/11/2025	12.33 Put	Bond Future	0.2700	0.0003	0.1500	0.0002	44.444	0.0000	0.0000
2025/09/01	R038	06/11/2025	10.98 Put	Bond Future	195.6200	0.1956	159.0900	0.1591	18.674	0.0000	0.0000
2025/09/01	R038	06/11/2025	10.98 Call	Bond Future	4952.2200	4.9522	5144.2000	5.1442	3.877	0.0000	0.0000
2025/09/01	R038	05/02/2026		Bond Future	10.3944	107.2180	10.3611	107.4507	0.321	0.0000	0.0000
2025/09/01	R038	05/02/2026	11.44 Call	Bond Future	7292.7200	7.2927	7488.3300	7.4883	2.682	0.0000	0.0000
2025/09/01	R038	05/02/2026	11.44 Put	Bond Future	360.0100	0.3600	322.9100	0.3229	10.305	0.0000	0.0000
2025/09/01	R038	07/05/2026		Bond Future	10.5060	103.6959	10.4713	103.9330	0.330	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	
2025/09/01	R038	07/05/2026	11.40 Call	Bond Future	6768.5100	6.7685	6945.1200	6.9451	2.609	0.0000	0.0000
2025/09/01	R038	07/05/2026	11.40 Put	Bond Future	921.8700	0.9219	861.3000	0.8613	6.570	0.0000	0.0000
2025/09/01	R038	06/08/2026		Bond Future	10.6266	105.5907	10.5904	105.8325	0.341	0.0000	0.0000
2025/09/01	R038	06/08/2026	11.77 Call	Bond Future	8428.5000	8.4285	8608.9100	8.6089	2.140	0.0000	0.0000
2025/09/01	R038	06/08/2026	11.77 Put	Bond Future	1194.6700	1.1947	1133.2900	1.1333	5.138	0.0000	0.0000
2025/09/01	R038	05/11/2026		Bond Future	10.7603	101.9428	10.7226	102.1891	0.351	0.0000	0.0000
2025/09/01	R038	05/11/2026	10.72 Call	Bond Future	3772.3200	3.7723	3885.2500	3.8853	2.994	0.0000	0.0000
2025/09/01	R038	05/11/2026	10.72 Put	Bond Future	4035.4500	4.0355	3902.0400	3.9020	3.306	0.0000	0.0000
2025/09/01	R053	06/11/2025		Bond Future	10.8186	108.3517	10.7662	108.8396	0.484	0.0000	0.0000
2025/09/01	R053	06/11/2025	11.76 Call	Bond Future	8248.3100	8.2483	8704.2500	8.7043	5.528	0.0000	0.0000
2025/09/01	R053	06/11/2025	11.76 Put	Bond Future	110.8600	0.1109	78.9100	0.0789	28.820	0.0000	0.0000
2025/09/01	R053	05/02/2026		Bond Future	10.9168	110.3421	10.8625	110.8390	0.497	0.0000	0.0000
2025/09/01	R053	05/02/2026	11.49 Call	Bond Future	6316.5800	6.3166	6667.7100	6.6677	5.559	0.0000	0.0000
2025/09/01	R053	05/02/2026	11.49 Put	Bond Future	1308.2800	1.3083	1162.5000	1.1625	11.143	0.0000	0.0000
2025/09/01	R053	07/05/2026		Bond Future	11.0188	106.5001	10.9626	107.0063	0.510	0.0000	0.0000
2025/09/01	R053	07/05/2026	11.69 Call	Bond Future	7459.3300	7.4593	7815.4500	7.8155	4.774	0.0000	0.0000
2025/09/01	R053	07/05/2026	11.69 Put	Bond Future	1734.3500	1.7344	1584.3300	1.5843	8.650	0.0000	0.0000
2025/09/01	R053	06/08/2026		Bond Future	11.1275	108.4461	11.0692	108.9618	0.524	0.0000	0.0000
2025/09/01	R053	06/08/2026	12.28 Call	Bond Future	11023.7800	11.0238	11416.6800	11.4167	3.564	0.0000	0.0000
2025/09/01	R053	06/08/2026	12.28 Put	Bond Future	1689.0000	1.6890	1566.1600	1.5662	7.273	0.0000	0.0000
2025/09/01	R053	05/11/2026		Bond Future	11.2454	104.4694	11.1849	104.9945	0.538	0.0000	0.0000
2025/09/01	R053	05/11/2026	11.21 Call	Bond Future	5310.4600	5.3105	5567.0600	5.5671	4.832	0.0000	0.0000
2025/09/01	R053	05/11/2026	11.21 Put	Bond Future	5616.7900	5.6168	5348.3300	5.3483	4.780	0.0000	0.0000
2025/09/01	R186	06/11/2025		Bond Future	7.5623	107.1563	7.5970	107.1191	0.460	0.0000	0.0000
2025/09/01	R186	06/11/2025	8.13 Call	Bond Future	606.6100	0.6066	569.6700	0.5697	6.090	0.0000	0.0000
2025/09/01	R186	06/11/2025	8.13 Put	Bond Future	1.1800	0.0012	1.4900	0.0015	26.271	0.0000	0.0000
2025/09/01	R186	05/02/2026		Bond Future	7.6017	103.8207	7.6471	103.7828	0.597	0.0000	0.0000
2025/09/01	R186	05/02/2026	8.43 Call	Bond Future	696.5500	0.6966	660.2000	0.6602	5.219	0.0000	0.0000
2025/09/01	R186	05/02/2026	8.43 Put	Bond Future	8.2700	0.0083	9.8200	0.0098	18.742	0.0000	0.0000
2025/09/01	R186	07/05/2026		Bond Future	7.6930	105.7209	7.7575	105.6825	0.839	0.0000	0.0000
2025/09/01	R186	07/05/2026	8.69 Call	Bond Future	607.6300	0.6076	572.2800	0.5723	5.818	0.0000	0.0000
2025/09/01	R186	07/05/2026	8.69 Put	Bond Future	16.7000	0.0167	19.7700	0.0198	18.383	0.0000	0.0000
2025/09/01	R186	06/08/2026		Bond Future	7.8990	102.3484	8.0079	102.3096	1.378	0.0000	0.0000
2025/09/01	R186	06/08/2026	8.57 Call	Bond Future	289.1000	0.2891	259.8900	0.2599	10.104	0.0000	0.0000
2025/09/01	R186	06/08/2026	8.57 Put	Bond Future	49.9800	0.0500	59.6500	0.0597	19.348	0.0000	0.0000
2025/09/01	R186	05/11/2026		Bond Future	9.6210	104.1247	9.9600	104.0855	3.524	0.0000	0.0000
2025/09/01	R186	05/11/2026	8.12 Call	Bond Future	27.6000	0.0276	19.8500	0.0199	28.080	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	
2025/09/01	R186	05/11/2026	8.12 Put	Bond Future	201.5700	0.2016	233.0300	0.2330	15.607	0.0000	0.0000
2025/09/01	R202	06/11/2025		Bond Future	276.9290	276.9290	276.9387	276.9387	0.004	0.0000	0.0000
2025/09/01	R202	06/11/2025	275.64 Call	Bond Future	1288.9500	1.2890	1298.7200	1.2987	0.758	0.0000	0.0000
2025/09/01	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R202	05/02/2026		Bond Future	276.7139	276.7139	276.7241	276.7241	0.004	0.0000	0.0000
2025/09/01	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R202	05/02/2026	277.82 Put	Bond Future	1106.0600	1.1061	1095.9500	1.0960	0.914	0.0000	0.0000
2025/09/01	R202	07/05/2026		Bond Future	281.8450	281.8450	281.8557	281.8557	0.004	0.0000	0.0000
2025/09/01	R202	07/05/2026	277.55 Call	Bond Future	4294.9800	4.2950	4305.7400	4.3057	0.251	0.0000	0.0000
2025/09/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R202	06/08/2026		Bond Future	281.6067	281.6067	281.6186	281.6186	0.004	0.0000	0.0000
2025/09/01	R202	06/08/2026	278.86 Call	Bond Future	2746.6600	2.7467	2758.6000	2.7586	0.435	0.0000	0.0000
2025/09/01	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R202	05/11/2026		Bond Future	286.5665	286.5665	286.5797	286.5797	0.005	0.0000	0.0000
2025/09/01	R202	05/11/2026	280.46 Call	Bond Future	6106.5300	6.1065	6119.6600	6.1197	0.215	0.0000	0.0000
2025/09/01	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R209	06/11/2025		Bond Future	9.9374	77.1550	9.9107	77.2983	0.269	0.0000	0.0000
2025/09/01	R209	06/11/2025	11.27 Call	Bond Future	6736.9300	6.7369	6877.1900	6.8772	2.082	0.0000	0.0000
2025/09/01	R209	06/11/2025	11.27 Put	Bond Future	11.1300	0.0111	8.1200	0.0081	27.044	0.0000	0.0000
2025/09/01	R209	05/02/2026		Bond Future	10.0276	78.5724	9.9999	78.7183	0.276	0.0000	0.0000
2025/09/01	R209	05/02/2026	10.93 Call	Bond Future	4936.3900	4.9364	5050.8600	5.0509	2.319	0.0000	0.0000
2025/09/01	R209	05/02/2026	10.93 Put	Bond Future	375.8600	0.3759	344.4400	0.3444	8.359	0.0000	0.0000
2025/09/01	R209	07/05/2026		Bond Future	10.1228	76.8593	10.0940	77.0080	0.284	0.0000	0.0000
2025/09/01	R209	07/05/2026	11.07 Call	Bond Future	5388.1600	5.3882	5497.7400	5.4977	2.034	0.0000	0.0000
2025/09/01	R209	07/05/2026	11.07 Put	Bond Future	698.7500	0.6988	659.6200	0.6596	5.600	0.0000	0.0000
2025/09/01	R209	06/08/2026		Bond Future	10.2266	78.2642	10.1966	78.4158	0.293	0.0000	0.0000
2025/09/01	R209	06/08/2026	11.39 Call	Bond Future	6460.9900	6.4610	6573.6300	6.5736	1.743	0.0000	0.0000
2025/09/01	R209	06/08/2026	11.39 Put	Bond Future	863.2500	0.8633	824.3100	0.8243	4.511	0.0000	0.0000
2025/09/01	R209	05/11/2026		Bond Future	10.3429	76.4739	10.3117	76.6284	0.302	0.0000	0.0000
2025/09/01	R209	05/11/2026	10.32 Call	Bond Future	3094.8200	3.0948	3164.0400	3.1640	2.237	0.0000	0.0000
2025/09/01	R209	05/11/2026	10.32 Put	Bond Future	3207.9800	3.2080	3122.6900	3.1227	2.659	0.0000	0.0000
2025/09/01	R210	06/11/2025		Bond Future	252.6384	252.6384	252.6427	252.6427	0.002	0.0000	0.0000
2025/09/01	R210	06/11/2025	252.14 Call	Bond Future	498.4100	0.4984	502.6600	0.5027	0.853	0.0000	0.0000
2025/09/01	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R210	05/02/2026		Bond Future	257.3405	257.3405	257.3450	257.3450	0.002	0.0000	0.0000
2025/09/01	R210	05/02/2026	253.10 Call	Bond Future	4240.5000	4.2405	4244.9500	4.2450	0.105	0.0000	0.0000
2025/09/01	R210	05/02/2026	253.10 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
2025/09/01	R210	07/05/2026		Bond Future	258.6125	258.6125	258.6176	0.002	0.0000	0.0000
2025/09/01	R210	07/05/2026	255.40 Call	Bond Future	3212.5000	3.2125	3217.5800	0.158	0.0000	0.0000
2025/09/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R210	06/08/2026		Bond Future	263.4027	263.4027	263.4084	0.002	0.0000	0.0000
2025/09/01	R210	06/08/2026	259.84 Call	Bond Future	3562.6600	3.5627	3568.4300	0.162	0.0000	0.0000
2025/09/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R210	05/11/2026		Bond Future	264.4872	264.4872	264.4944	0.003	0.0000	0.0000
2025/09/01	R210	05/11/2026	253.33 Call	Bond Future	11157.1800	11.1572	11164.4100	0.065	0.0000	0.0000
2025/09/01	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	R213	06/11/2025		Bond Future	8.4801	95.1591	8.4845	0.053	0.0000	0.0000
2025/09/01	R213	06/11/2025	10.05 Call	Bond Future	6090.2400	6.0902	6072.0600	0.299	0.0000	0.0000
2025/09/01	R213	06/11/2025	10.05 Put	Bond Future	0.7700	0.0008	0.6100	20.779	0.0000	0.0000
2025/09/01	R213	05/02/2026		Bond Future	8.5469	96.9072	8.5516	0.055	0.0000	0.0000
2025/09/01	R213	05/02/2026	9.89 Call	Bond Future	5098.3000	5.0983	5077.9500	0.399	0.0000	0.0000
2025/09/01	R213	05/02/2026	9.89 Put	Bond Future	61.3400	0.0613	59.3300	3.277	0.0000	0.0000
2025/09/01	R213	07/05/2026		Bond Future	8.6146	95.1296	8.6196	0.058	0.0000	0.0000
2025/09/01	R213	07/05/2026	9.80 Call	Bond Future	4506.1000	4.5061	4485.3400	0.461	0.0000	0.0000
2025/09/01	R213	07/05/2026	9.80 Put	Bond Future	221.3100	0.2213	219.0300	1.030	0.0000	0.0000
2025/09/01	R213	06/08/2026		Bond Future	8.6954	96.8692	8.7006	0.060	0.0000	0.0000
2025/09/01	R213	06/08/2026	9.69 Call	Bond Future	3922.5400	3.9225	3902.4200	0.513	0.0000	0.0000
2025/09/01	R213	06/08/2026	9.69 Put	Bond Future	469.4600	0.4695	467.9900	0.313	0.0000	0.0000
2025/09/01	R213	05/11/2026		Bond Future	8.8048	95.0036	8.8104	0.063	0.0000	0.0000
2025/09/01	R213	05/11/2026	8.75 Call	Bond Future	1829.7900	1.8298	1813.9200	0.867	0.0000	0.0000
2025/09/01	R213	05/11/2026	8.75 Put	Bond Future	2015.5300	2.0155	2018.3000	0.137	0.0000	0.0000
2025/09/01	R214	06/11/2025		Bond Future	10.6131	70.4820	10.5557	0.541	0.0000	0.0000
2025/09/01	R214	06/11/2025	11.64 Call	Bond Future	5599.5900	5.5996	5914.7700	5.629	0.0000	0.0000
2025/09/01	R214	06/11/2025	11.64 Put	Bond Future	49.9200	0.0499	34.0900	31.711	0.0000	0.0000
2025/09/01	R214	05/02/2026		Bond Future	10.7118	71.7768	10.6524	0.555	0.0000	0.0000
2025/09/01	R214	05/02/2026	11.26 Call	Bond Future	3835.4200	3.8354	4073.0600	6.196	0.0000	0.0000
2025/09/01	R214	05/02/2026	11.26 Put	Bond Future	833.7900	0.8338	734.3000	11.932	0.0000	0.0000
2025/09/01	R214	07/05/2026		Bond Future	10.8097	69.7927	10.7483	0.568	0.0000	0.0000
2025/09/01	R214	07/05/2026	11.53 Call	Bond Future	4910.9100	4.9109	5156.6800	5.005	0.0000	0.0000
2025/09/01	R214	07/05/2026	11.53 Put	Bond Future	1061.6600	1.0617	964.0100	9.198	0.0000	0.0000
2025/09/01	R214	06/08/2026		Bond Future	10.9158	71.0687	10.8522	0.582	0.0000	0.0000
2025/09/01	R214	06/08/2026	11.97 Call	Bond Future	6490.2800	6.4903	6755.7200	4.090	0.0000	0.0000
2025/09/01	R214	06/08/2026	11.97 Put	Bond Future	1047.4000	1.0474	962.9500	8.063	0.0000	0.0000
2025/09/01	R214	05/11/2026		Bond Future	11.0335	69.0075	10.9677	0.597	0.0000	0.0000
2025/09/01	R214	05/11/2026	10.97 Call	Bond Future	3347.8600	3.3479	3520.1200	5.145	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
2025/09/01	R214	05/11/2026	10.97 Put	Bond Future	3691.4800	3.6915	3507.5800	3.5076	4.982	0.0000	0.0000
2025/09/01	R248	06/11/2025		Bond Future	10.9222	83.6805	10.8647	84.0876	0.527	0.0000	0.0000
2025/09/01	R248	06/11/2025	11.74 Call	Bond Future	5584.4000	5.5844	5951.4200	5.9514	6.572	0.0000	0.0000
2025/09/01	R248	06/11/2025	11.74 Put	Bond Future	146.1300	0.1461	106.0200	0.1060	27.448	0.0000	0.0000
2025/09/01	R248	05/02/2026		Bond Future	11.0268	85.2177	10.9672	85.6323	0.540	0.0000	0.0000
2025/09/01	R248	05/02/2026	11.46 Call	Bond Future	4189.5100	4.1895	4461.9100	4.4619	6.502	0.0000	0.0000
2025/09/01	R248	05/02/2026	11.46 Put	Bond Future	1279.3400	1.2793	1137.1300	1.1371	11.116	0.0000	0.0000
2025/09/01	R248	07/05/2026		Bond Future	11.1303	82.3380	11.0686	82.7604	0.554	0.0000	0.0000
2025/09/01	R248	07/05/2026	11.72 Call	Bond Future	5427.1500	5.4272	5712.8200	5.7128	5.264	0.0000	0.0000
2025/09/01	R248	07/05/2026	11.72 Put	Bond Future	1569.4300	1.5694	1432.7100	1.4327	8.711	0.0000	0.0000
2025/09/01	R248	06/08/2026		Bond Future	11.2421	83.8432	11.1782	84.2735	0.569	0.0000	0.0000
2025/09/01	R248	06/08/2026	12.37 Call	Bond Future	8244.4300	8.2444	8574.2400	8.5742	4.000	0.0000	0.0000
2025/09/01	R248	06/08/2026	12.37 Put	Bond Future	1250.4200	1.2504	1149.9600	1.1500	8.034	0.0000	0.0000
2025/09/01	R248	05/11/2026		Bond Future	11.3649	80.8624	11.2986	81.3004	0.584	0.0000	0.0000
2025/09/01	R248	05/11/2026	11.31 Call	Bond Future	4141.7000	4.1417	4355.0700	4.3551	5.152	0.0000	0.0000
2025/09/01	R248	05/11/2026	11.31 Put	Bond Future	4504.0600	4.5041	4279.4200	4.2794	4.988	0.0000	0.0000
2025/09/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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