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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2025 TO 08/09/2025

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
2025/09/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	2029	06/11/2025	139.79 Call	Bond Future	925.9600	0.9260	976.1700	0.9762	5.422	0.0000
2025/09/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/08	2029	06/11/2025		Bond Future	140.7160	140.7160	140.7662	140.7662	0.036	0.0000
2025/09/08	2029	05/02/2026		Bond Future	143.3337	143.3337	143.3849	143.3849	0.036	0.0000
2025/09/08	2029	05/02/2026	140.11 Call	Bond Future	3223.7100	3.2237	3274.9100	3.2749	1.588	0.0000
2025/09/08	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
2025/09/08	2029	07/05/2026		Bond Future			144.5239	144.5239		144.5763	0.036	0.0000	0.0000
2025/09/08	2029	07/05/2026	141.82 Call	Bond Future			2703.9400	2.7039		2756.3300	1.938	0.0000	0.0000
2025/09/08	2029	07/05/2026	141.82 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/08	2029	06/08/2026		Bond Future			147.2020	147.2020		147.2557	0.036	0.0000	0.0000
2025/09/08	2029	06/08/2026	144.10 Call	Bond Future			3102.0200	3.1020		3155.7400	1.732	0.0000	0.0000
2025/09/08	2029	06/08/2026	144.10 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/08	2029	05/11/2026		Bond Future			148.3118	148.3118		148.3667	0.037	0.0000	0.0000
2025/09/08	2029	05/11/2026	147.56 Call	Bond Future			751.7500	0.7518		806.7200	7.312	0.0000	0.0000
2025/09/08	2029	05/11/2026	147.56 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/08	2030	06/11/2025	8.72 Put	Bond Future			65.3500	0.0654		50.5400	22.663	0.0000	0.0000
2025/09/08	2030	06/11/2025	8.72 Call	Bond Future			2187.7800	2.1878		2285.1500	4.451	0.0000	0.0000
2025/09/08	2030	06/11/2025	9.22 Put	Bond Future			2.9400	0.0029		1.8600	36.735	0.0000	0.0000
2025/09/08	2030	06/11/2025	9.22 Call	Bond Future			3815.8900	3.8159		3926.9900	2.912	0.0000	0.0000
2025/09/08	2030	06/11/2025	10.08 Call	Bond Future			6637.3000	6.6373		6749.4800	1.690	0.0000	0.0000
2025/09/08	2030	06/11/2025	10.08 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/08	2030	06/11/2025		Bond Future			8.1071	101.8431		8.0752	101.9553	0.394	0.0000
2025/09/08	2030	06/11/2025	9.54 Call	Bond Future			4876.2700	4.8763		4988.3400	2.298	0.0000	0.0000
2025/09/08	2030	06/11/2025	9.54 Put	Bond Future			0.2500	0.0003		0.1400	44.000	0.0000	0.0000
2025/09/08	2030	05/02/2026		Bond Future			8.1535	99.7049		8.1191	99.8191	0.421	0.0000
2025/09/08	2030	05/02/2026	9.49 Call	Bond Future			4355.8300	4.3558		4465.1300	2.509	0.0000	0.0000
2025/09/08	2030	05/02/2026	9.49 Put	Bond Future			29.7900	0.0298		24.8600	16.549	0.0000	0.0000
2025/09/08	2030	07/05/2026		Bond Future			8.2162	101.5308		8.1792	101.6473	0.451	0.0000
2025/09/08	2030	07/05/2026	9.39 Call	Bond Future			3748.2900	3.7483		3850.1700	2.718	0.0000	0.0000
2025/09/08	2030	07/05/2026	9.39 Put	Bond Future			144.9600	0.1450		130.3500	10.079	0.0000	0.0000
2025/09/08	2030	06/08/2026		Bond Future			8.2964	99.3784		8.2561	99.4973	0.486	0.0000
2025/09/08	2030	06/08/2026	9.22 Call	Bond Future			3057.4000	3.0574		3148.7300	2.987	0.0000	0.0000
2025/09/08	2030	06/08/2026	9.22 Put	Bond Future			382.7100	0.3827		355.1700	7.196	0.0000	0.0000
2025/09/08	2030	05/11/2026		Bond Future			8.3923	101.1092		8.3483	101.2304	0.524	0.0000
2025/09/08	2030	05/11/2026	8.39 Call	Bond Future			1513.3300	1.5133		1570.2200	3.759	0.0000	0.0000
2025/09/08	2030	05/11/2026	8.39 Put	Bond Future			1519.5700	1.5196		1455.1900	4.237	0.0000	0.0000
2025/09/08	2031	06/11/2025		Bond Future			110.7939	110.7939		110.9539	0.144	0.0000	0.0000
2025/09/08	2031	06/11/2025	109.69 Call	Bond Future			1107.1700	1.1072		1264.9500	14.251	0.0000	0.0000
2025/09/08	2031	06/11/2025	109.69 Put	Bond Future			3.2600	0.0033		1.0900	66.564	0.0000	0.0000
2025/09/08	2031	05/02/2026		Bond Future			110.4556	110.4556		110.6186	0.148	0.0000	0.0000
2025/09/08	2031	05/02/2026	111.76 Call	Bond Future			21.1400	0.0211		31.6500	49.716	0.0000	0.0000
2025/09/08	2031	05/02/2026	111.76 Put	Bond Future			1325.5200	1.3255		1173.0700	11.501	0.0000	0.0000
2025/09/08	2031	07/05/2026		Bond Future			112.5048	112.5048		112.6709	0.148	0.0000	0.0000
2025/09/08	2031	07/05/2026	113.84 Call	Bond Future			17.2200	0.0172		26.9600	56.562	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
2025/09/08	2031	07/05/2026	113.84	Put	Bond Future	1352.4600	1.3525	1196.0700	1.1961	11.563	0.0000	0.0000
2025/09/08	2031	06/08/2026			Bond Future	112.1486	112.1486	112.3178	112.3178	0.151	0.0000	0.0000
2025/09/08	2031	06/08/2026	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2031	06/08/2026	113.81	Put	Bond Future	1661.4200	1.6614	1492.2300	1.4922	10.183	0.0000	0.0000
2025/09/08	2031	05/11/2026			Bond Future	114.1289	114.1289	114.3014	114.3014	0.151	0.0000	0.0000
2025/09/08	2031	05/11/2026	111.49	Call	Bond Future	2638.8800	2.6389	2811.4200	2.8114	6.538	0.0000	0.0000
2025/09/08	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2032	06/11/2025	9.40	Put	Bond Future	157.5200	0.1575	130.3500	0.1304	17.249	0.0000	0.0000
2025/09/08	2032	06/11/2025	9.40	Call	Bond Future	2801.2000	2.8012	2900.1000	2.9001	3.531	0.0000	0.0000
2025/09/08	2032	06/11/2025	9.90	Put	Bond Future	14.4600	0.0145	10.4300	0.0104	27.870	0.0000	0.0000
2025/09/08	2032	06/11/2025	9.90	Call	Bond Future	4903.9300	4.9039	5025.9700	5.0260	2.489	0.0000	0.0000
2025/09/08	2032	06/11/2025	10.89	Call	Bond Future	9141.9200	9.1419	9267.9800	9.2680	1.379	0.0000	0.0000
2025/09/08	2032	06/11/2025	10.89	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/08	2032	06/11/2025			Bond Future	8.8301	98.1504	8.8034	98.2765	0.302	0.0000	0.0000
2025/09/08	2032	06/11/2025	10.42	Call	Bond Future	7155.1100	7.1551	7280.9400	7.2809	1.759	0.0000	0.0000
2025/09/08	2032	06/11/2025	10.42	Put	Bond Future	0.5900	0.0006	0.3500	0.0004	40.678	0.0000	0.0000
2025/09/08	2032	05/02/2026			Bond Future	8.9048	99.9524	8.8766	100.0809	0.316	0.0000	0.0000
2025/09/08	2032	05/02/2026	10.16	Call	Bond Future	5620.0000	5.6200	5736.8500	5.7369	2.079	0.0000	0.0000
2025/09/08	2032	05/02/2026	10.16	Put	Bond Future	98.0100	0.0980	86.4100	0.0864	11.836	0.0000	0.0000
2025/09/08	2032	07/05/2026			Bond Future	8.9859	97.6233	8.9562	97.7543	0.331	0.0000	0.0000
2025/09/08	2032	07/05/2026	10.14	Call	Bond Future	5226.7000	5.2267	5335.1500	5.3352	2.075	0.0000	0.0000
2025/09/08	2032	07/05/2026	10.14	Put	Bond Future	306.8900	0.3069	284.3700	0.2844	7.338	0.0000	0.0000
2025/09/08	2032	06/08/2026			Bond Future	9.0790	99.4084	9.0475	99.5420	0.347	0.0000	0.0000
2025/09/08	2032	06/08/2026	10.12	Call	Bond Future	4875.5500	4.8756	4977.1500	4.9772	2.084	0.0000	0.0000
2025/09/08	2032	06/08/2026	10.12	Put	Bond Future	584.5900	0.5846	552.6100	0.5526	5.471	0.0000	0.0000
2025/09/08	2032	05/11/2026			Bond Future	9.1913	96.9829	9.1579	97.1191	0.363	0.0000	0.0000
2025/09/08	2032	05/11/2026	9.16	Call	Bond Future	2346.7500	2.3468	2407.5200	2.4075	2.590	0.0000	0.0000
2025/09/08	2032	05/11/2026	9.16	Put	Bond Future	2474.4600	2.4745	2398.9900	2.3990	3.050	0.0000	0.0000
2025/09/08	2033	06/11/2025			Bond Future	132.9526	132.9526	133.1821	133.1821	0.173	0.0000	0.0000
2025/09/08	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	42.1400	0.0421	100.000	0.0000	0.0000
2025/09/08	2033	06/11/2025	133.14	Put	Bond Future	187.4400	0.1874	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/08	2033	05/02/2026			Bond Future	135.4259	135.4259	135.6598	135.6598	0.173	0.0000	0.0000
2025/09/08	2033	05/02/2026	132.88	Call	Bond Future	2545.9000	2.5459	2779.8200	2.7798	9.188	0.0000	0.0000
2025/09/08	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2033	07/05/2026			Bond Future	136.3670	136.3670	136.6056	136.6056	0.175	0.0000	0.0000
2025/09/08	2033	07/05/2026	135.16	Call	Bond Future	1207.0200	1.2070	1445.5600	1.4456	19.763	0.0000	0.0000
2025/09/08	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2033	06/08/2026			Bond Future	138.8941	138.8941	139.1373	139.1373	0.175	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	
2025/09/08	2033	06/08/2026	134.25	Call	Bond Future	4644.0900	4.6441	4887.2900	4.8873	5.237	0.0000	0.0000
2025/09/08	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2033	05/11/2026			Bond Future	139.7527	139.7527	140.0004	140.0004	0.177	0.0000	0.0000
2025/09/08	2033	05/11/2026	137.26	Call	Bond Future	2492.6700	2.4927	2740.4300	2.7404	9.940	0.0000	0.0000
2025/09/08	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2037	06/11/2025	10.50	Put	Bond Future	531.9000	0.5319	472.9000	0.4729	11.092	0.0000	0.0000
2025/09/08	2037	06/11/2025	10.50	Call	Bond Future	2603.6600	2.6037	2676.4800	2.6765	2.797	0.0000	0.0000
2025/09/08	2037	06/11/2025	11.00	Put	Bond Future	85.7400	0.0857	69.4700	0.0695	18.976	0.0000	0.0000
2025/09/08	2037	06/11/2025	11.00	Call	Bond Future	5044.9800	5.0450	5160.5300	5.1605	2.290	0.0000	0.0000
2025/09/08	2037	06/11/2025	12.16	Call	Bond Future	11164.6900	11.1647	11296.4200	11.2964	1.180	0.0000	0.0000
2025/09/08	2037	06/11/2025	12.16	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	40.909	0.0000	0.0000
2025/09/08	2037	06/11/2025			Bond Future	10.1551	91.4183	10.1336	91.5501	0.212	0.0000	0.0000
2025/09/08	2037	06/11/2025	11.63	Call	Bond Future	8415.9300	8.4159	8546.4000	8.5464	1.550	0.0000	0.0000
2025/09/08	2037	06/11/2025	11.63	Put	Bond Future	4.3600	0.0044	3.0100	0.0030	30.963	0.0000	0.0000
2025/09/08	2037	05/02/2026			Bond Future	10.2532	88.8382	10.2308	88.9724	0.219	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.20	Call	Bond Future	5809.0300	5.8090	5913.8200	5.9138	1.804	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.20	Put	Bond Future	384.5600	0.3846	355.0900	0.3551	7.663	0.0000	0.0000
2025/09/08	2037	05/02/2026	12.27	Call	Bond Future	11047.4200	11.0474	11177.7500	11.1778	1.180	0.0000	0.0000
2025/09/08	2037	05/02/2026	12.27	Put	Bond Future	30.5100	0.0305	26.5800	0.0266	12.881	0.0000	0.0000
2025/09/08	2037	05/02/2026	10.90	Put	Bond Future	710.7700	0.7108	665.6600	0.6657	6.347	0.0000	0.0000
2025/09/08	2037	05/02/2026	10.90	Call	Bond Future	4467.0900	4.4671	4556.2400	4.5562	1.996	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.86	Call	Bond Future	9024.5100	9.0245	9149.4500	9.1495	1.384	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.86	Put	Bond Future	86.7000	0.0867	77.3800	0.0774	10.750	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.36	Call	Bond Future	6568.6600	6.5687	6680.0300	6.6800	1.695	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.36	Put	Bond Future	273.0100	0.2730	250.1200	0.2501	8.384	0.0000	0.0000
2025/09/08	2037	05/02/2026	10.65	Put	Bond Future	1128.6700	1.1287	1068.2100	1.0682	5.357	0.0000	0.0000
2025/09/08	2037	05/02/2026	10.65	Call	Bond Future	3459.4300	3.4594	3533.2300	3.5332	2.133	0.0000	0.0000
2025/09/08	2037	05/02/2026	12.73	Call	Bond Future	13267.4000	13.2674	13400.5000	13.4005	1.003	0.0000	0.0000
2025/09/08	2037	05/02/2026	12.73	Put	Bond Future	7.3600	0.0074	6.2000	0.0062	15.761	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.40	Put	Bond Future	250.2900	0.2503	228.8500	0.2289	8.566	0.0000	0.0000
2025/09/08	2037	05/02/2026	11.40	Call	Bond Future	6761.7600	6.7618	6874.5800	6.8746	1.669	0.0000	0.0000
2025/09/08	2037	07/05/2026	12.40	Call	Bond Future	11070.6900	11.0707	11196.5800	11.1966	1.137	0.0000	0.0000
2025/09/08	2037	07/05/2026	12.40	Put	Bond Future	153.4400	0.1534	142.4300	0.1424	7.175	0.0000	0.0000
2025/09/08	2037	07/05/2026	10.95	Put	Bond Future	1312.4100	1.3124	1258.3000	1.2583	4.123	0.0000	0.0000
2025/09/08	2037	07/05/2026	10.95	Call	Bond Future	4673.3800	4.6734	4756.1700	4.7562	1.772	0.0000	0.0000
2025/09/08	2037	07/05/2026			Bond Future	10.3610	90.4649	10.3377	90.6018	0.225	0.0000	0.0000
2025/09/08	2037	07/05/2026	11.32	Call	Bond Future	6164.2800	6.1643	6262.9400	6.2629	1.601	0.0000	0.0000
2025/09/08	2037	07/05/2026	11.32	Put	Bond Future	781.2700	0.7813	743.0300	0.7430	4.895	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	
2025/09/08	2037	06/08/2026	11.30 Call	Bond Future	5935.4900	5.9355	6025.9700	6.0260	1.524	0.0000	0.0000
2025/09/08	2037	06/08/2026	11.30 Put	Bond Future	1408.7700	1.4088	1359.6200	1.3596	3.489	0.0000	0.0000
2025/09/08	2037	06/08/2026	10.70 Call	Bond Future	3854.1100	3.8541	3921.4100	3.9214	1.746	0.0000	0.0000
2025/09/08	2037	06/08/2026	10.70 Put	Bond Future	2610.0900	2.6101	2537.7600	2.5378	2.771	0.0000	0.0000
2025/09/08	2037	06/08/2026	10.02 Put	Bond Future	4913.9200	4.9139	4815.2000	4.8152	2.009	0.0000	0.0000
2025/09/08	2037	06/08/2026	10.02 Call	Bond Future	2220.3500	2.2204	2261.2600	2.2613	1.843	0.0000	0.0000
2025/09/08	2037	06/08/2026		Bond Future	10.4807	87.8592	10.4563	87.9988	0.232	0.0000	0.0000
2025/09/08	2037	06/08/2026	11.71 Call	Bond Future	7590.2300	7.5902	7693.5400	7.6935	1.361	0.0000	0.0000
2025/09/08	2037	06/08/2026	11.71 Put	Bond Future	918.0000	0.9180	881.6800	0.8817	3.956	0.0000	0.0000
2025/09/08	2037	05/11/2026		Bond Future	10.6038	89.3883	10.5784	89.5306	0.239	0.0000	0.0000
2025/09/08	2037	05/11/2026	10.62 Call	Bond Future	3723.9000	3.7239	3786.0300	3.7860	1.668	0.0000	0.0000
2025/09/08	2037	05/11/2026	10.62 Put	Bond Future	3633.2500	3.6333	3553.0200	3.5530	2.208	0.0000	0.0000
2025/09/08	2038	06/11/2025		Bond Future	142.7433	142.7433	142.9685	142.9685	0.158	0.0000	0.0000
2025/09/08	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2038	06/11/2025	143.88 Put	Bond Future	1136.6900	1.1367	911.5500	0.9116	19.807	0.0000	0.0000
2025/09/08	2038	05/02/2026		Bond Future	143.2204	143.2204	143.4498	143.4498	0.160	0.0000	0.0000
2025/09/08	2038	05/02/2026	143.20 Call	Bond Future	20.4400	0.0204	249.7900	0.2498	1,122.065	0.0000	0.0000
2025/09/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2038	07/05/2026		Bond Future	145.8775	145.8775	146.1115	146.1115	0.160	0.0000	0.0000
2025/09/08	2038	07/05/2026	144.53 Call	Bond Future	1347.5100	1.3475	1581.4700	1.5815	17.362	0.0000	0.0000
2025/09/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2038	06/08/2026		Bond Future	146.3649	146.3649	146.6032	146.6032	0.163	0.0000	0.0000
2025/09/08	2038	06/08/2026	144.72 Call	Bond Future	1644.9000	1.6449	1883.1700	1.8832	14.485	0.0000	0.0000
2025/09/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2038	05/11/2026		Bond Future	148.9508	148.9508	149.1938	149.1938	0.163	0.0000	0.0000
2025/09/08	2038	05/11/2026	146.31 Call	Bond Future	2640.7600	2.6408	2883.7700	2.8838	9.202	0.0000	0.0000
2025/09/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2040	06/11/2025		Bond Future	10.6299	90.6729	10.6031	90.8501	0.252	0.0000	0.0000
2025/09/08	2040	06/11/2025	11.84 Call	Bond Future	7518.5200	7.5185	7690.4900	7.6905	2.287	0.0000	0.0000
2025/09/08	2040	06/11/2025	11.84 Put	Bond Future	19.1700	0.0192	13.9000	0.0139	27.491	0.0000	0.0000
2025/09/08	2040	05/02/2026		Bond Future	10.7352	87.8285	10.7075	88.0090	0.258	0.0000	0.0000
2025/09/08	2040	05/02/2026	11.49 Call	Bond Future	5346.1300	5.3461	5477.3900	5.4774	2.455	0.0000	0.0000
2025/09/08	2040	05/02/2026	11.49 Put	Bond Future	638.0100	0.6380	588.7500	0.5888	7.721	0.0000	0.0000
2025/09/08	2040	05/02/2026	10.35 Put	Bond Future	3944.3700	3.9444	3805.9000	3.8059	3.511	0.0000	0.0000
2025/09/08	2040	05/02/2026	10.35 Call	Bond Future	1389.0300	1.3890	1431.0800	1.4311	3.027	0.0000	0.0000
2025/09/08	2040	05/02/2026	10.75 Call	Bond Future	2399.0600	2.3991	2470.8500	2.4709	2.992	0.0000	0.0000
2025/09/08	2040	05/02/2026	10.75 Put	Bond Future	2303.0700	2.3031	2194.3400	2.1943	4.721	0.0000	0.0000
2025/09/08	2040	05/02/2026	11.15 Call	Bond Future	3836.9800	3.8370	3942.4700	3.9425	2.749	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
2025/09/08	2040	05/02/2026	11.15 Put	Bond Future	1202.3000	1.2023	1127.2700	1.1273	6.241	0.0000	0.0000
2025/09/08	2040	05/02/2026	13.23 Call	Bond Future	14230.8100	14.2308	14409.8000	14.4098	1.258	0.0000	0.0000
2025/09/08	2040	05/02/2026	13.23 Put	Bond Future	9.0000	0.0090	7.4700	0.0075	17.000	0.0000	0.0000
2025/09/08	2040	05/02/2026	11.82 Put	Bond Future	322.0600	0.3221	292.1300	0.2921	9.293	0.0000	0.0000
2025/09/08	2040	05/02/2026	11.82 Call	Bond Future	6971.6600	6.9717	7122.2500	7.1223	2.160	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.22 Call	Bond Future	8614.8600	8.6149	8767.3500	8.7674	1.770	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.22 Put	Bond Future	481.7900	0.4818	450.3200	0.4503	6.532	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.72 Call	Bond Future	6287.2100	6.2872	6417.9300	6.4179	2.079	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.72 Put	Bond Future	985.1700	0.9852	931.9300	0.9319	5.404	0.0000	0.0000
2025/09/08	2040	07/05/2026	10.70 Put	Bond Future	3586.3200	3.5863	3470.3500	3.4704	3.234	0.0000	0.0000
2025/09/08	2040	07/05/2026	10.70 Call	Bond Future	2627.5600	2.6276	2695.5500	2.6956	2.588	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.53 Call	Bond Future	10122.5300	10.1225	10284.3700	10.2844	1.599	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.53 Put	Bond Future	307.1400	0.3071	285.0200	0.2850	7.202	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.03 Call	Bond Future	7704.7000	7.7047	7850.0800	7.8501	1.887	0.0000	0.0000
2025/09/08	2040	07/05/2026	12.03 Put	Bond Future	629.9700	0.6300	591.3900	0.5914	6.124	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.12 Put	Bond Future	2192.1900	2.1922	2102.9900	2.1030	4.069	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.12 Call	Bond Future	3893.9200	3.8939	3988.6800	3.9887	2.434	0.0000	0.0000
2025/09/08	2040	07/05/2026		Bond Future	10.8492	89.4368	10.8204	89.6207	0.266	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.67 Call	Bond Future	6066.8600	6.0669	6194.9400	6.1949	2.111	0.0000	0.0000
2025/09/08	2040	07/05/2026	11.67 Put	Bond Future	1056.2000	1.0562	1000.3200	1.0003	5.291	0.0000	0.0000
2025/09/08	2040	06/08/2026		Bond Future	10.9746	86.5615	10.9446	86.7490	0.273	0.0000	0.0000
2025/09/08	2040	06/08/2026	12.19 Call	Bond Future	8166.9600	8.1670	8307.4700	8.3075	1.720	0.0000	0.0000
2025/09/08	2040	06/08/2026	12.19 Put	Bond Future	1039.3100	1.0393	992.2800	0.9923	4.525	0.0000	0.0000
2025/09/08	2040	05/11/2026		Bond Future	11.1021	88.0675	11.0709	88.2586	0.281	0.0000	0.0000
2025/09/08	2040	05/11/2026	11.06 Call	Bond Future	3943.7500	3.9438	4028.1500	4.0282	2.140	0.0000	0.0000
2025/09/08	2040	05/11/2026	11.06 Put	Bond Future	4201.7900	4.2018	4095.0800	4.0951	2.540	0.0000	0.0000
2025/09/08	2044	06/11/2025	11.75 Call	Bond Future	5510.7000	5.5107	5671.0900	5.6711	2.911	0.0000	0.0000
2025/09/08	2044	06/11/2025	11.75 Put	Bond Future	104.5800	0.1046	83.3300	0.0833	20.319	0.0000	0.0000
2025/09/08	2044	06/11/2025	11.25 Put	Bond Future	611.8600	0.6119	536.5400	0.5365	12.310	0.0000	0.0000
2025/09/08	2044	06/11/2025	11.25 Call	Bond Future	2870.6700	2.8707	2976.9900	2.9770	3.704	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.20 Call	Bond Future	8088.5800	8.0886	8266.0300	8.2660	2.194	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.20 Put	Bond Future	14.6700	0.0147	10.4800	0.0105	28.562	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.25 Call	Bond Future	8372.8100	8.3728	8551.0200	8.5510	2.128	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.25 Put	Bond Future	11.6400	0.0116	8.2100	0.0082	29.467	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.00 Call	Bond Future	6942.4700	6.9425	7115.2000	7.1152	2.488	0.0000	0.0000
2025/09/08	2044	06/11/2025	12.00 Put	Bond Future	35.7000	0.0357	26.7900	0.0268	24.958	0.0000	0.0000
2025/09/08	2044	06/11/2025		Bond Future	10.9098	85.4811	10.8831	85.6627	0.245	0.0000	0.0000
2025/09/08	2044	06/11/2025	11.88 Call	Bond Future	6253.1800	6.2532	6421.0200	6.4210	2.684	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
2025/09/08	2044	06/11/2025	11.88 Put	Bond Future	60.8400	0.0608	47.0400	0.0470	22.682	0.0000	0.0000
2025/09/08	2044	05/02/2026		Bond Future	11.0149	82.6667	10.9873	82.8517	0.251	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.56 Call	Bond Future	4494.8200	4.4948	4613.6000	4.6136	2.643	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.56 Put	Bond Future	980.8200	0.9808	914.5800	0.9146	6.754	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.25 Call	Bond Future	3222.9400	3.2229	3315.6900	3.3157	2.878	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.25 Put	Bond Future	1677.6800	1.6777	1585.4100	1.5854	5.500	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.50 Call	Bond Future	4230.4100	4.2304	4344.4200	4.3444	2.695	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.50 Put	Bond Future	1091.4800	1.0915	1020.4700	1.0205	6.506	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.45 Call	Bond Future	4018.4000	4.0184	4128.2500	4.1283	2.734	0.0000	0.0000
2025/09/08	2044	05/02/2026	11.45 Put	Bond Future	1194.1900	1.1942	1119.0200	1.1190	6.295	0.0000	0.0000
2025/09/08	2044	05/02/2026	10.90 Put	Bond Future	2851.8600	2.8519	2729.9000	2.7299	4.277	0.0000	0.0000
2025/09/08	2044	05/02/2026	10.90 Call	Bond Future	2079.3500	2.0794	2142.4100	2.1424	3.033	0.0000	0.0000
2025/09/08	2044	05/02/2026	10.07 Put	Bond Future	7305.5400	7.3055	7136.3900	7.1364	2.315	0.0000	0.0000
2025/09/08	2044	05/02/2026	10.07 Call	Bond Future	601.9900	0.6020	617.8600	0.6179	2.636	0.0000	0.0000
2025/09/08	2044	07/05/2026		Bond Future	11.1277	84.1804	11.0990	84.3689	0.258	0.0000	0.0000
2025/09/08	2044	07/05/2026	11.80 Call	Bond Future	5567.0000	5.5670	5689.7400	5.6897	2.205	0.0000	0.0000
2025/09/08	2044	07/05/2026	11.80 Put	Bond Future	1338.3900	1.3384	1272.5700	1.2726	4.918	0.0000	0.0000
2025/09/08	2044	06/08/2026		Bond Future	11.2510	81.3342	11.2212	81.5264	0.265	0.0000	0.0000
2025/09/08	2044	06/08/2026	12.42 Call	Bond Future	8144.1400	8.1441	8286.0700	8.2861	1.743	0.0000	0.0000
2025/09/08	2044	06/08/2026	12.42 Put	Bond Future	1139.4700	1.1395	1089.2200	1.0892	4.410	0.0000	0.0000
2025/09/08	2044	05/11/2026		Bond Future	11.3754	82.7491	11.3444	82.9450	0.272	0.0000	0.0000
2025/09/08	2044	05/11/2026	11.34 Call	Bond Future	4084.5400	4.0845	4171.7000	4.1717	2.134	0.0000	0.0000
2025/09/08	2044	05/11/2026	11.34 Put	Bond Future	4308.4400	4.3084	4199.7400	4.1997	2.523	0.0000	0.0000
2025/09/08	2046	06/11/2025		Bond Future	120.9924	120.9924	120.9970	120.9970	0.004	0.0000	0.0000
2025/09/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2046	06/11/2025	125.41 Put	Bond Future	4417.6000	4.4176	4413.0500	4.4131	0.103	0.0000	0.0000
2025/09/08	2046	05/02/2026		Bond Future	123.2433	123.2433	123.2480	123.2480	0.004	0.0000	0.0000
2025/09/08	2046	05/02/2026	121.65 Call	Bond Future	1593.2700	1.5933	1598.0300	1.5980	0.299	0.0000	0.0000
2025/09/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2046	07/05/2026		Bond Future	123.2211	123.2211	123.2261	123.2261	0.004	0.0000	0.0000
2025/09/08	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2046	07/05/2026	124.95 Put	Bond Future	1728.9200	1.7289	1723.8700	1.7239	0.292	0.0000	0.0000
2025/09/08	2046	06/08/2026		Bond Future	125.5038	125.5038	125.5093	125.5093	0.004	0.0000	0.0000
2025/09/08	2046	06/08/2026	122.38 Call	Bond Future	3123.7900	3.1238	3129.3100	3.1293	0.177	0.0000	0.0000
2025/09/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2046	05/11/2026		Bond Future	125.3760	125.3760	125.3816	125.3816	0.004	0.0000	0.0000
2025/09/08	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	2046	05/11/2026	125.48 Put	Bond Future	104.0000	0.1040	98.4200	0.0984	5.365	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
2025/09/08	2050	06/11/2025		Bond Future	122.2264	122.2264	122.1309	122.1309	0.078	0.0000
2025/09/08	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	2050	06/11/2025	124.42 Put	Bond Future	2193.5900	2.1936	2289.1400	2.2891	4.356	0.0000
2025/09/08	2050	05/02/2026		Bond Future	122.0728	122.0728	121.9754	121.9754	0.080	0.0000
2025/09/08	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	2050	05/02/2026	122.82 Put	Bond Future	747.2100	0.7472	844.5900	0.8446	13.032	0.0000
2025/09/08	2050	07/05/2026		Bond Future	124.3375	124.3375	124.2386	124.2386	0.080	0.0000
2025/09/08	2050	07/05/2026	124.07 Call	Bond Future	267.5000	0.2675	168.5800	0.1686	36.979	0.0000
2025/09/08	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	2050	06/08/2026		Bond Future	124.1726	124.1726	124.0719	124.0719	0.081	0.0000
2025/09/08	2050	06/08/2026	123.27 Call	Bond Future	902.5800	0.9026	801.9300	0.8019	11.151	0.0000
2025/09/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	2050	05/11/2026		Bond Future	126.3661	126.3661	126.2640	126.2640	0.081	0.0000
2025/09/08	2050	05/11/2026	123.84 Call	Bond Future	2526.1400	2.5261	2423.9900	2.4240	4.044	0.0000
2025/09/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/08	AL37	06/11/2025		Index Future	1197.5770	1197.5770	1199.1000	1199.1000	0.127	0.0000
2025/09/08	AL37	05/02/2026		Index Future	1219.5640	1219.5640	1221.1160	1221.1160	0.127	0.0000
2025/09/08	AL37	07/05/2026		Index Future	1241.9100	1241.9100	1243.4950	1243.4950	0.128	0.0000
2025/09/08	AL37	06/08/2026		Index Future	1264.4030	1264.4030	1266.0260	1266.0260	0.128	0.0000
2025/09/08	AL37	05/11/2026		Index Future	1286.7450	1286.7450	1288.4080	1288.4080	0.129	0.0000
2025/09/08	AL7T	06/11/2025		Index Future	1459.8980	1459.8980	1462.2960	1462.2960	0.164	0.0000
2025/09/08	AL7T	05/02/2026		Index Future	1486.7020	1486.7020	1489.1450	1489.1450	0.164	0.0000
2025/09/08	AL7T	07/05/2026		Index Future	1513.9420	1513.9420	1516.4370	1516.4370	0.165	0.0000
2025/09/08	AL7T	06/08/2026		Index Future	1541.3630	1541.3630	1543.9130	1543.9130	0.165	0.0000
2025/09/08	AL7T	05/11/2026		Index Future	1568.5990	1568.5990	1571.2080	1571.2080	0.166	0.0000
2025/09/08	ALBI	06/11/2025		Index Future	1235.4420	1235.4420	1237.4320	1237.4320	0.161	0.0000
2025/09/08	ALBI	05/02/2026		Index Future	1258.1250	1258.1250	1260.1520	1260.1520	0.161	0.0000
2025/09/08	ALBI	07/05/2026		Index Future	1281.1770	1281.1770	1283.2470	1283.2470	0.162	0.0000
2025/09/08	ALBI	06/08/2026		Index Future	1304.3810	1304.3810	1306.4980	1306.4980	0.162	0.0000
2025/09/08	ALBI	05/11/2026		Index Future	1327.4300	1327.4300	1329.5960	1329.5960	0.163	0.0000
2025/09/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/08	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	
2025/09/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/08	ES33	06/11/2025		Bond Future	10.2061	86.7929	10.1842	86.8981	0.214	0.0000	0.0000
2025/09/08	ES33	06/11/2025	12.01 Call	Bond Future	8142.6500	8.1427	8247.8800	8.2479	1.292	0.0000	0.0000
2025/09/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES33	05/02/2026		Bond Future	10.3305	88.4075	10.3076	88.5147	0.222	0.0000	0.0000
2025/09/08	ES33	05/02/2026	11.49 Call	Bond Future	5212.0200	5.2120	5319.2400	5.3192	2.057	0.0000	0.0000
2025/09/08	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES33	07/05/2026		Bond Future	10.4591	86.2531	10.4351	86.3624	0.230	0.0000	0.0000
2025/09/08	ES33	07/05/2026	11.69 Call	Bond Future	5372.5500	5.3726	5481.9000	5.4819	2.035	0.0000	0.0000
2025/09/08	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES33	06/08/2026		Bond Future	10.6011	87.8501	10.5758	87.9617	0.238	0.0000	0.0000
2025/09/08	ES33	06/08/2026	12.02 Call	Bond Future	5981.5000	5.9815	6093.0900	6.0931	1.866	0.0000	0.0000
2025/09/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES33	05/11/2026		Bond Future	10.7645	85.6082	10.7379	85.7220	0.247	0.0000	0.0000
2025/09/08	ES33	05/11/2026	10.83 Call	Bond Future	279.7800	0.2798	393.6200	0.3936	40.689	0.0000	0.0000
2025/09/08	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES42	06/11/2025		Bond Future	11.1735	80.4598	11.1517	80.5970	0.195	0.0000	0.0000
2025/09/08	ES42	06/11/2025	12.39 Call	Bond Future	7125.8600	7.1259	7263.1300	7.2631	1.926	0.0000	0.0000
2025/09/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES42	05/02/2026		Bond Future	11.2891	81.9565	11.2665	82.0964	0.200	0.0000	0.0000
2025/09/08	ES42	05/02/2026	11.85 Call	Bond Future	3356.7600	3.3568	3496.6300	3.4966	4.167	0.0000	0.0000
2025/09/08	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES42	07/05/2026		Bond Future	11.4120	79.2121	11.3885	79.3547	0.205	0.0000	0.0000
2025/09/08	ES42	07/05/2026	12.20 Call	Bond Future	4570.6800	4.5707	4713.2700	4.7133	3.120	0.0000	0.0000
2025/09/08	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES42	06/08/2026		Bond Future	11.5411	80.6775	11.5167	80.8229	0.211	0.0000	0.0000
2025/09/08	ES42	06/08/2026	12.65 Call	Bond Future	6203.1500	6.2032	6348.5900	6.3486	2.345	0.0000	0.0000
2025/09/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	ES42	05/11/2026		Bond Future	11.6819	77.8368	11.6565	77.9851	0.217	0.0000	0.0000
2025/09/08	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	20.2600	0.0203	100.000	0.0000	0.0000
2025/09/08	ES42	05/11/2026	11.66 Put	Bond Future	128.0600	0.1281	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/08	GOVI	06/11/2025		GOVI	1215.2920	1215.2920	1217.2060	1217.2060	0.157	0.0000	0.0000
2025/09/08	GOVI	06/11/2025	1,112.00 Call	GOVI	1032920.0000	103.2920	1052060.0000	105.2060	1.853	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
2025/09/08	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/08	GOVI	05/02/2026		GOVI	1237.6050	1237.6050	1239.5540	1239.5540	0.157	0.0000
2025/09/08	GOVI	05/02/2026	1,150. Call 00	GOVI	876050.0000	87.6050	895540.0000	89.5540	2.225	0.0000
2025/09/08	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/08	GOVI	07/05/2026		GOVI	1260.2810	1260.2810	1262.2720	1262.2720	0.158	0.0000
2025/09/08	GOVI	07/05/2026	1,177. Call 00	GOVI	832810.0000	83.2810	852720.0000	85.2720	2.391	0.0000
2025/09/08	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/08	GOVI	06/08/2026		GOVI	1283.1070	1283.1070	1285.1430	1285.1430	0.159	0.0000
2025/09/08	GOVI	06/08/2026	1,189. Call 00	GOVI	941070.0000	94.1070	961430.0000	96.1430	2.163	0.0000
2025/09/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/08	GOVI	05/11/2026		GOVI	1305.7800	1305.7800	1307.8630	1307.8630	0.160	0.0000
2025/09/08	GOVI	05/11/2026	1,277. Call 00	GOVI	287800.0000	28.7800	308630.0000	30.8630	7.238	0.0000
2025/09/08	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/09/08	IGOV	06/11/2025		Index Future	392.1930	392.1930	392.5220	392.5220	0.084	0.0000
2025/09/08	IGOV	05/02/2026		Index Future	399.4890	399.4890	399.8250	399.8250	0.084	0.0000
2025/09/08	IGOV	07/05/2026		Index Future	406.9020	406.9020	407.2460	407.2460	0.085	0.0000
2025/09/08	IGOV	06/08/2026		Index Future	414.3640	414.3640	414.7170	414.7170	0.085	0.0000
2025/09/08	IGOV	05/11/2026		Index Future	421.7760	421.7760	422.1400	422.1400	0.086	0.0000
2025/09/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/09/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/09/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/09/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/09/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/09/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/09/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/09/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/09/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/09/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/09/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/09/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/09/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	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	
2025/09/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/08	R033	06/11/2025		Bond Future	9.0229	106.3200	8.9910	106.4948	0.353	0.0000	0.0000
2025/09/08	R033	06/11/2025	10.33 Call	Bond Future	6867.1700	6.8672	7041.0400	7.0410	2.532	0.0000	0.0000
2025/09/08	R033	06/11/2025	10.33 Put	Bond Future	2.6600	0.0027	1.6500	0.0017	37.970	0.0000	0.0000
2025/09/08	R033	05/02/2026		Bond Future	9.1016	108.2720	9.0681	108.4501	0.368	0.0000	0.0000
2025/09/08	R033	05/02/2026	10.49 Call	Bond Future	7125.4600	7.1255	7294.1600	7.2942	2.368	0.0000	0.0000
2025/09/08	R033	05/02/2026	10.49 Put	Bond Future	63.2700	0.0633	53.8200	0.0538	14.936	0.0000	0.0000
2025/09/08	R033	07/05/2026		Bond Future	9.1865	105.2117	9.1513	105.3933	0.383	0.0000	0.0000
2025/09/08	R033	07/05/2026	10.38 Call	Bond Future	6185.2500	6.1853	6342.6200	6.3426	2.544	0.0000	0.0000
2025/09/08	R033	07/05/2026	10.38 Put	Bond Future	261.7400	0.2617	237.5200	0.2375	9.253	0.0000	0.0000
2025/09/08	R033	06/08/2026		Bond Future	9.2824	107.1353	9.2452	107.3204	0.400	0.0000	0.0000
2025/09/08	R033	06/08/2026	10.25 Call	Bond Future	5350.5800	5.3506	5492.4700	5.4925	2.652	0.0000	0.0000
2025/09/08	R033	06/08/2026	10.25 Put	Bond Future	669.6000	0.6696	626.3200	0.6263	6.464	0.0000	0.0000
2025/09/08	R033	05/11/2026		Bond Future	9.3954	103.9618	9.3562	104.1506	0.417	0.0000	0.0000
2025/09/08	R033	05/11/2026	9.33 Call	Bond Future	2193.7900	2.1938	2279.2000	2.2792	3.893	0.0000	0.0000
2025/09/08	R033	05/11/2026	9.33 Put	Bond Future	2508.8900	2.5089	2405.5200	2.4055	4.120	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.30 Call	Bond Future	4024.9400	4.0249	4154.7800	4.1548	3.226	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.30 Put	Bond Future	149.7000	0.1497	122.3600	0.1224	18.263	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.68 Call	Bond Future	5984.0200	5.9840	6134.1700	6.1342	2.509	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.68 Put	Bond Future	27.3200	0.0273	20.2900	0.0203	25.732	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.50 Call	Bond Future	5042.9300	5.0429	5185.9500	5.1860	2.836	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.50 Put	Bond Future	64.2400	0.0642	50.0800	0.0501	22.042	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.15 Call	Bond Future	3301.6800	3.3017	3417.3400	3.4173	3.503	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.15 Put	Bond Future	265.8100	0.2658	224.2900	0.2243	15.620	0.0000	0.0000
2025/09/08	R035	06/11/2025	9.77 Put	Bond Future	889.0500	0.8891	800.0200	0.8000	10.014	0.0000	0.0000
2025/09/08	R035	06/11/2025	9.77 Call	Bond Future	1752.3000	1.7523	1820.4500	1.8205	3.889	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.00 Put	Bond Future	5.2800	0.0053	3.5700	0.0036	32.386	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.00 Call	Bond Future	7666.0600	7.6661	7821.5300	7.8215	2.028	0.0000	0.0000
2025/09/08	R035	06/11/2025	9.91 Put	Bond Future	593.7200	0.5937	523.1900	0.5232	11.879	0.0000	0.0000
2025/09/08	R035	06/11/2025	9.91 Call	Bond Future	2265.2100	2.2652	2351.8600	2.3519	3.825	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.41 Put	Bond Future	95.2600	0.0953	75.9200	0.0759	20.302	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.41 Call	Bond Future	4579.6000	4.5796	4717.4400	4.7174	3.010	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.43 Call	Bond Future	9883.2900	9.8833	10040.2900	10.0403	1.589	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
2025/09/08	R035	06/11/2025	11.43 Put	Bond Future	0.4300	0.0004	0.2500	0.0003	41.860	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.44 Put	Bond Future	83.7600	0.0838	66.2700	0.0663	20.881	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.44 Call	Bond Future	4733.2900	4.7333	4872.9800	4.8730	2.951	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.94 Put	Bond Future	7.2800	0.0073	5.0100	0.0050	31.181	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.94 Call	Bond Future	7351.8800	7.3519	7506.7900	7.5068	2.107	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.99 Call	Bond Future	12664.7000	12.6647	12821.8700	12.8219	1.241	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.99 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.08 Put	Bond Future	340.8400	0.3408	291.5400	0.2915	14.464	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.08 Call	Bond Future	2981.5000	2.9815	3089.3800	3.0894	3.618	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.58 Put	Bond Future	44.4400	0.0444	33.9200	0.0339	23.672	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.58 Call	Bond Future	5459.5500	5.4596	5606.2100	5.6062	2.686	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.67 Call	Bond Future	11090.3700	11.0904	11247.5100	11.2475	1.417	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.67 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.95 Call	Bond Future	12470.0800	12.4701	12627.2600	12.6273	1.260	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.45 Call	Bond Future	9984.7400	9.9847	10141.7600	10.1418	1.573	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.45 Put	Bond Future	0.3800	0.0004	0.2200	0.0002	42.105	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.95 Put	Bond Future	6.9000	0.0069	4.7400	0.0047	31.304	0.0000	0.0000
2025/09/08	R035	06/11/2025	10.95 Call	Bond Future	7404.3000	7.4043	7559.3200	7.5593	2.094	0.0000	0.0000
2025/09/08	R035	06/11/2025		Bond Future	9.6222	97.2148	9.5955	97.3720	0.278	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.20 Call	Bond Future	8705.5400	8.7055	8862.0900	8.8621	1.798	0.0000	0.0000
2025/09/08	R035	06/11/2025	11.20 Put	Bond Future	1.7200	0.0017	1.0900	0.0011	36.628	0.0000	0.0000
2025/09/08	R035	05/02/2026		Bond Future	9.7159	98.9997	9.6880	99.1597	0.287	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.79 Call	Bond Future	6154.4200	6.1544	6289.9900	6.2900	2.203	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.79 Put	Bond Future	249.2800	0.2493	224.7800	0.2248	9.828	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.44 Put	Bond Future	544.6800	0.5447	501.2400	0.5012	7.975	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.44 Call	Bond Future	4580.4900	4.5805	4697.1200	4.6971	2.546	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.94 Put	Bond Future	175.8200	0.1758	157.1400	0.1571	10.625	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.94 Call	Bond Future	6866.4600	6.8665	7007.8500	7.0079	2.059	0.0000	0.0000
2025/09/08	R035	05/02/2026	12.44 Call	Bond Future	14060.6600	14.0607	14220.3400	14.2203	1.136	0.0000	0.0000
2025/09/08	R035	05/02/2026	12.44 Put	Bond Future	1.9100	0.0019	1.5200	0.0015	20.419	0.0000	0.0000
2025/09/08	R035	05/02/2026	11.17 Call	Bond Future	7977.2000	7.9772	8125.3700	8.1254	1.857	0.0000	0.0000
2025/09/08	R035	05/02/2026	11.17 Put	Bond Future	99.9700	0.1000	88.0700	0.0881	11.904	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.67 Call	Bond Future	5598.9600	5.5990	5728.8400	5.7288	2.320	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.67 Put	Bond Future	328.9300	0.3289	298.7400	0.2987	9.178	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.17 Put	Bond Future	931.0000	0.9310	868.7600	0.8688	6.685	0.0000	0.0000
2025/09/08	R035	05/02/2026	10.17 Call	Bond Future	3489.0300	3.4890	3586.8600	3.5869	2.804	0.0000	0.0000
2025/09/08	R035	05/02/2026	11.00 Put	Bond Future	152.2500	0.1523	135.5800	0.1356	10.949	0.0000	0.0000
2025/09/08	R035	05/02/2026	11.00 Call	Bond Future	7154.5100	7.1545	7297.9100	7.2979	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	
2025/09/08	R035	07/05/2026	10.66 Call	Bond Future	5412.3400	5.4123	5529.6500	5.5297	2.167	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.66 Put	Bond Future	803.1300	0.8031	757.2500	0.7573	5.713	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.16 Call	Bond Future	3594.2700	3.5943	3683.8000	3.6838	2.491	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.16 Put	Bond Future	1657.6300	1.6576	1583.9700	1.5840	4.444	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.66 Put	Bond Future	3075.5200	3.0755	2972.5100	2.9725	3.349	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.66 Call	Bond Future	2234.0200	2.2340	2294.2000	2.2942	2.694	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.71 Call	Bond Future	5614.3500	5.6144	5734.0900	5.7341	2.133	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.71 Put	Bond Future	743.5100	0.7435	700.0600	0.7001	5.844	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.21 Call	Bond Future	3756.1400	3.7561	3848.6700	3.8487	2.463	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.21 Put	Bond Future	1547.5700	1.5476	1476.9100	1.4769	4.566	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.71 Put	Bond Future	2906.4900	2.9065	2806.2600	2.8063	3.448	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.71 Call	Bond Future	2347.6900	2.3477	2410.6500	2.4107	2.682	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.64 Call	Bond Future	5332.4800	5.3325	5448.8000	5.4488	2.181	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.64 Put	Bond Future	828.2000	0.8282	781.3300	0.7813	5.659	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.14 Call	Bond Future	3530.6700	3.5307	3619.0000	3.6190	2.502	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.14 Put	Bond Future	1703.1000	1.7031	1628.2400	1.6282	4.396	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.64 Put	Bond Future	3144.8700	3.1449	3040.7600	3.0408	3.310	0.0000	0.0000
2025/09/08	R035	07/05/2026	9.64 Call	Bond Future	2189.9800	2.1900	2249.0600	2.2491	2.698	0.0000	0.0000
2025/09/08	R035	07/05/2026		Bond Future	9.8094	96.3100	9.7803	96.4732	0.297	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.86 Call	Bond Future	6235.3700	6.2354	6361.9500	6.3620	2.030	0.0000	0.0000
2025/09/08	R035	07/05/2026	10.86 Put	Bond Future	585.6700	0.5857	549.0600	0.5491	6.251	0.0000	0.0000
2025/09/08	R035	06/08/2026		Bond Future	9.9139	98.0714	9.8834	98.2378	0.307	0.0000	0.0000
2025/09/08	R035	06/08/2026	11.06 Call	Bond Future	6815.9700	6.8160	6941.7500	6.9418	1.845	0.0000	0.0000
2025/09/08	R035	06/08/2026	11.06 Put	Bond Future	825.3600	0.8254	784.7400	0.7847	4.921	0.0000	0.0000
2025/09/08	R035	05/11/2026		Bond Future	10.0353	95.2804	10.0034	95.4500	0.318	0.0000	0.0000
2025/09/08	R035	05/11/2026	10.03 Call	Bond Future	3315.7700	3.3158	3392.2500	3.3923	2.307	0.0000	0.0000
2025/09/08	R035	05/11/2026	10.03 Put	Bond Future	3343.8800	3.3439	3250.7500	3.2508	2.785	0.0000	0.0000
2025/09/08	R038	06/11/2025		Bond Future	10.2344	105.6716	10.2025	105.9005	0.312	0.0000	0.0000
2025/09/08	R038	06/11/2025	11.24 Call	Bond Future	6891.9900	6.8920	7110.1400	7.1101	3.165	0.0000	0.0000
2025/09/08	R038	06/11/2025	11.24 Put	Bond Future	39.8200	0.0398	29.0300	0.0290	27.097	0.0000	0.0000
2025/09/08	R038	06/11/2025	12.33 Call	Bond Future	13564.6800	13.5647	13793.5800	13.7936	1.687	0.0000	0.0000
2025/09/08	R038	06/11/2025	12.33 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2025/09/08	R038	06/11/2025	10.98 Put	Bond Future	129.0900	0.1291	101.0100	0.1010	21.752	0.0000	0.0000
2025/09/08	R038	06/11/2025	10.98 Call	Bond Future	5273.3500	5.2734	5474.2100	5.4742	3.809	0.0000	0.0000
2025/09/08	R038	05/02/2026		Bond Future	10.3381	107.6117	10.3048	107.8449	0.321	0.0000	0.0000
2025/09/08	R038	05/02/2026	11.44 Call	Bond Future	7619.5700	7.6196	7820.3100	7.8203	2.635	0.0000	0.0000
2025/09/08	R038	05/02/2026	11.44 Put	Bond Future	293.1000	0.2931	260.6900	0.2607	11.058	0.0000	0.0000
2025/09/08	R038	07/05/2026		Bond Future	10.4472	104.0981	10.4126	104.3357	0.331	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
2025/09/08	R038	07/05/2026	11.40 Call	Bond Future	7060.6000	7.0606	7242.2300	2.572	0.0000	0.0000
2025/09/08	R038	07/05/2026	11.40 Put	Bond Future	811.7600	0.8118	755.7800	6.896	0.0000	0.0000
2025/09/08	R038	06/08/2026		Bond Future	10.5652	106.0010	10.5292	106.2432	0.341	0.0000
2025/09/08	R038	06/08/2026	11.77 Call	Bond Future	8680.3500	8.6804	8866.0800	8.8661	2.140	0.0000
2025/09/08	R038	06/08/2026	11.77 Put	Bond Future	1036.2600	1.0363	979.8200	0.9798	5.447	0.0000
2025/09/08	R038	05/11/2026		Bond Future	10.6955	102.3662	10.6579	102.6129	0.352	0.0000
2025/09/08	R038	05/11/2026	10.72 Call	Bond Future	3972.7200	3.9727	4089.9200	4.0899	2.950	0.0000
2025/09/08	R038	05/11/2026	10.72 Put	Bond Future	3812.4600	3.8125	3682.9100	3.6829	3.398	0.0000
2025/09/08	R053	06/11/2025		Bond Future	10.7854	108.6606	10.7587	108.9098	0.247	0.0000
2025/09/08	R053	06/11/2025	11.76 Call	Bond Future	8518.4100	8.5184	8750.6400	8.7506	2.726	0.0000
2025/09/08	R053	06/11/2025	11.76 Put	Bond Future	72.0700	0.0721	55.1600	0.0552	23.463	0.0000
2025/09/08	R053	05/02/2026		Bond Future	10.8825	110.6557	10.8548	110.9094	0.254	0.0000
2025/09/08	R053	05/02/2026	11.49 Call	Bond Future	6490.8900	6.4909	6661.4200	6.6614	2.627	0.0000
2025/09/08	R053	05/02/2026	11.49 Put	Bond Future	1169.0000	1.1690	1085.8300	1.0858	7.115	0.0000
2025/09/08	R053	07/05/2026		Bond Future	10.9832	106.8206	10.9545	107.0792	0.261	0.0000
2025/09/08	R053	07/05/2026	11.69 Call	Bond Future	7644.8600	7.6449	7819.5600	7.8196	2.285	0.0000
2025/09/08	R053	07/05/2026	11.69 Put	Bond Future	1599.3900	1.5994	1515.5400	1.5155	5.243	0.0000
2025/09/08	R053	06/08/2026		Bond Future	11.0905	108.7732	11.0608	109.0367	0.268	0.0000
2025/09/08	R053	06/08/2026	12.28 Call	Bond Future	11233.5100	11.2335	11428.1600	11.4282	1.733	0.0000
2025/09/08	R053	06/08/2026	12.28 Put	Bond Future	1571.5800	1.5716	1502.7300	1.5027	4.381	0.0000
2025/09/08	R053	05/11/2026		Bond Future	11.2062	104.8084	11.1754	105.0769	0.275	0.0000
2025/09/08	R053	05/11/2026	11.21 Call	Bond Future	5443.1100	5.4431	5566.4800	5.5665	2.267	0.0000
2025/09/08	R053	05/11/2026	11.21 Put	Bond Future	5410.4600	5.4105	5265.3500	5.2654	2.682	0.0000
2025/09/08	R186	06/11/2025		Bond Future	7.5474	107.1722	7.5236	107.1977	0.315	0.0000
2025/09/08	R186	06/11/2025	8.13 Call	Bond Future	621.8800	0.6219	647.1200	0.6471	4.059	0.0000
2025/09/08	R186	06/11/2025	8.13 Put	Bond Future	0.5600	0.0006	0.3300	0.0003	41.071	0.0000
2025/09/08	R186	05/02/2026		Bond Future	7.5835	103.8358	7.5525	103.8618	0.410	0.0000
2025/09/08	R186	05/02/2026	8.43 Call	Bond Future	710.5000	0.7105	735.1100	0.7351	3.464	0.0000
2025/09/08	R186	05/02/2026	8.43 Put	Bond Future	7.0400	0.0070	5.6900	0.0057	19.176	0.0000
2025/09/08	R186	07/05/2026		Bond Future	7.6651	105.7375	7.6204	105.7641	0.582	0.0000
2025/09/08	R186	07/05/2026	8.69 Call	Bond Future	622.0200	0.6220	646.3900	0.6464	3.918	0.0000
2025/09/08	R186	07/05/2026	8.69 Put	Bond Future	14.4700	0.0145	12.2300	0.0122	15.480	0.0000
2025/09/08	R186	06/08/2026		Bond Future	7.8499	102.3660	7.7734	102.3933	0.975	0.0000
2025/09/08	R186	06/08/2026	8.57 Call	Bond Future	303.8100	0.3038	324.7200	0.3247	6.883	0.0000
2025/09/08	R186	06/08/2026	8.57 Put	Bond Future	47.1400	0.0471	40.7000	0.0407	13.661	0.0000
2025/09/08	R186	05/11/2026		Bond Future	9.4157	104.1485	9.1726	104.1766	2.583	0.0000
2025/09/08	R186	05/11/2026	8.12 Call	Bond Future	37.6400	0.0376	45.3200	0.0453	20.404	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	
2025/09/08	R186	05/11/2026	8.12 Put	Bond Future	187.8500	0.1879	167.3800	0.1674	10.897	0.0000	0.0000
2025/09/08	R202	06/11/2025		Bond Future	277.0905	277.0905	277.5803	277.5803	0.177	0.0000	0.0000
2025/09/08	R202	06/11/2025	275.64 Call	Bond Future	1450.4700	1.4505	1940.3300	1.9403	33.773	0.0000	0.0000
2025/09/08	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R202	05/02/2026		Bond Future	276.8759	276.8759	277.3751	277.3751	0.180	0.0000	0.0000
2025/09/08	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R202	05/02/2026	277.82 Put	Bond Future	944.0600	0.9441	444.9300	0.4449	52.871	0.0000	0.0000
2025/09/08	R202	07/05/2026		Bond Future	282.0130	282.0130	282.5218	282.5218	0.180	0.0000	0.0000
2025/09/08	R202	07/05/2026	277.55 Call	Bond Future	4463.0400	4.4630	4971.8400	4.9718	11.400	0.0000	0.0000
2025/09/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R202	06/08/2026		Bond Future	281.7806	281.7806	282.2992	282.2992	0.184	0.0000	0.0000
2025/09/08	R202	06/08/2026	278.86 Call	Bond Future	2920.5700	2.9206	3439.2400	3.4392	17.759	0.0000	0.0000
2025/09/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R202	05/11/2026		Bond Future	286.7592	286.7592	287.2878	287.2878	0.184	0.0000	0.0000
2025/09/08	R202	05/11/2026	280.46 Call	Bond Future	6299.1700	6.2992	6827.8100	6.8278	8.392	0.0000	0.0000
2025/09/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R209	06/11/2025		Bond Future	9.8536	77.6058	9.8321	77.7218	0.218	0.0000	0.0000
2025/09/08	R209	06/11/2025	11.27 Call	Bond Future	7181.1400	7.1811	7295.7700	7.2958	1.596	0.0000	0.0000
2025/09/08	R209	06/11/2025	11.27 Put	Bond Future	4.5500	0.0046	3.1700	0.0032	30.330	0.0000	0.0000
2025/09/08	R209	05/02/2026		Bond Future	9.9408	79.0306	9.9185	79.1488	0.224	0.0000	0.0000
2025/09/08	R209	05/02/2026	10.93 Call	Bond Future	5309.0100	5.3090	5403.9100	5.4039	1.788	0.0000	0.0000
2025/09/08	R209	05/02/2026	10.93 Put	Bond Future	290.2300	0.2902	266.9100	0.2669	8.035	0.0000	0.0000
2025/09/08	R209	07/05/2026		Bond Future	10.0326	77.3268	10.0094	77.4473	0.231	0.0000	0.0000
2025/09/08	R209	07/05/2026	11.07 Call	Bond Future	5743.0600	5.7431	5833.3400	5.8333	1.572	0.0000	0.0000
2025/09/08	R209	07/05/2026	11.07 Put	Bond Future	586.1100	0.5861	555.9400	0.5559	5.147	0.0000	0.0000
2025/09/08	R209	06/08/2026		Bond Future	10.1327	78.7408	10.1086	78.8637	0.238	0.0000	0.0000
2025/09/08	R209	06/08/2026	11.39 Call	Bond Future	6788.0500	6.7881	6881.2700	6.8813	1.373	0.0000	0.0000
2025/09/08	R209	06/08/2026	11.39 Put	Bond Future	713.7500	0.7138	684.0900	0.6841	4.156	0.0000	0.0000
2025/09/08	R209	05/11/2026		Bond Future	10.2444	76.9632	10.2193	77.0885	0.245	0.0000	0.0000
2025/09/08	R209	05/11/2026	10.32 Call	Bond Future	3328.1700	3.3282	3385.0800	3.3851	1.710	0.0000	0.0000
2025/09/08	R209	05/11/2026	10.32 Put	Bond Future	2952.0000	2.9520	2883.6700	2.8837	2.315	0.0000	0.0000
2025/09/08	R210	06/11/2025		Bond Future	252.6040	252.6040	252.7313	252.7313	0.050	0.0000	0.0000
2025/09/08	R210	06/11/2025	252.14 Call	Bond Future	464.0100	0.4640	591.3100	0.5913	27.435	0.0000	0.0000
2025/09/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R210	05/02/2026		Bond Future	257.3032	257.3032	257.4329	257.4329	0.050	0.0000	0.0000
2025/09/08	R210	05/02/2026	253.10 Call	Bond Future	4203.2200	4.2032	4332.9400	4.3329	3.086	0.0000	0.0000
2025/09/08	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	
2025/09/08	R210	07/05/2026		Bond Future		258.5773	258.5773	258.7099	258.7099	0.051	0.0000	0.0000
2025/09/08	R210	07/05/2026	255.40 Call	Bond Future		3177.3200	3.1773	3309.9400	3.3099	4.174	0.0000	0.0000
2025/09/08	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R210	06/08/2026		Bond Future		263.3684	263.3684	263.5041	263.5041	0.052	0.0000	0.0000
2025/09/08	R210	06/08/2026	259.84 Call	Bond Future		3528.3800	3.5284	3664.0900	3.6641	3.846	0.0000	0.0000
2025/09/08	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R210	05/11/2026		Bond Future		264.4680	264.4680	264.6065	264.6065	0.052	0.0000	0.0000
2025/09/08	R210	05/11/2026	253.33 Call	Bond Future		11138.0100	11.1380	11276.4900	11.2765	1.243	0.0000	0.0000
2025/09/08	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	R213	06/11/2025		Bond Future		8.4490	95.2846	8.4171	95.4138	0.377	0.0000	0.0000
2025/09/08	R213	06/11/2025	10.05 Call	Bond Future		6215.3100	6.2153	6344.3200	6.3443	2.076	0.0000	0.0000
2025/09/08	R213	06/11/2025	10.05 Put	Bond Future		0.3300	0.0003	0.1800	0.0002	45.455	0.0000	0.0000
2025/09/08	R213	05/02/2026		Bond Future		8.5142	97.0340	8.4803	97.1656	0.397	0.0000	0.0000
2025/09/08	R213	05/02/2026	9.89 Call	Bond Future		5214.4300	5.2144	5338.5200	5.3385	2.380	0.0000	0.0000
2025/09/08	R213	05/02/2026	9.89 Put	Bond Future		50.5900	0.0506	43.1200	0.0431	14.766	0.0000	0.0000
2025/09/08	R213	07/05/2026		Bond Future		8.5796	95.2598	8.5436	95.3939	0.419	0.0000	0.0000
2025/09/08	R213	07/05/2026	9.80 Call	Bond Future		4614.6900	4.6147	4730.5300	4.7305	2.510	0.0000	0.0000
2025/09/08	R213	07/05/2026	9.80 Put	Bond Future		199.6400	0.1996	181.3500	0.1814	9.161	0.0000	0.0000
2025/09/08	R213	06/08/2026		Bond Future		8.6579	97.0023	8.6195	97.1392	0.444	0.0000	0.0000
2025/09/08	R213	06/08/2026	9.69 Call	Bond Future		4025.4200	4.0254	4132.3600	4.1324	2.657	0.0000	0.0000
2025/09/08	R213	06/08/2026	9.69 Put	Bond Future		439.2200	0.4392	409.3400	0.4093	6.803	0.0000	0.0000
2025/09/08	R213	05/11/2026		Bond Future		8.7633	95.1444	8.7221	95.2839	0.469	0.0000	0.0000
2025/09/08	R213	05/11/2026	8.75 Call	Bond Future		1896.9800	1.8970	1961.6500	1.9617	3.409	0.0000	0.0000
2025/09/08	R213	05/11/2026	8.75 Put	Bond Future		1941.9000	1.9419	1867.0800	1.8671	3.853	0.0000	0.0000
2025/09/08	R214	06/11/2025		Bond Future		10.5597	70.7899	10.5382	70.9143	0.204	0.0000	0.0000
2025/09/08	R214	06/11/2025	11.64 Call	Bond Future		5885.2100	5.8852	6003.1900	6.0032	2.005	0.0000	0.0000
2025/09/08	R214	06/11/2025	11.64 Put	Bond Future		27.6600	0.0277	21.1800	0.0212	23.427	0.0000	0.0000
2025/09/08	R214	05/02/2026		Bond Future		10.6567	72.0896	10.6344	72.2163	0.209	0.0000	0.0000
2025/09/08	R214	05/02/2026	11.26 Call	Bond Future		4034.3300	4.0343	4116.6000	4.1166	2.039	0.0000	0.0000
2025/09/08	R214	05/02/2026	11.26 Put	Bond Future		719.8900	0.7199	675.3800	0.6754	6.183	0.0000	0.0000
2025/09/08	R214	07/05/2026		Bond Future		10.7526	70.1121	10.7296	70.2412	0.214	0.0000	0.0000
2025/09/08	R214	07/05/2026	11.53 Call	Bond Future		5120.1800	5.1202	5206.7300	5.2067	1.690	0.0000	0.0000
2025/09/08	R214	07/05/2026	11.53 Put	Bond Future		951.5800	0.9516	908.9400	0.9089	4.481	0.0000	0.0000
2025/09/08	R214	06/08/2026		Bond Future		10.8566	71.3943	10.8328	71.5260	0.219	0.0000	0.0000
2025/09/08	R214	06/08/2026	11.97 Call	Bond Future		6721.3900	6.7214	6816.5600	6.8166	1.416	0.0000	0.0000
2025/09/08	R214	06/08/2026	11.97 Put	Bond Future		952.9200	0.9529	916.3500	0.9164	3.838	0.0000	0.0000
2025/09/08	R214	05/11/2026		Bond Future		10.9716	69.3426	10.9469	69.4769	0.225	0.0000	0.0000
2025/09/08	R214	05/11/2026	10.97 Call	Bond Future		3495.7000	3.4957	3554.2500	3.5543	1.675	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
2025/09/08	R214	05/11/2026	10.97 Put	Bond Future	3504.1700	3.5042	3428.4300	3.4284	2.161	0.0000	0.0000
2025/09/08	R248	06/11/2025		Bond Future	10.8888	83.9166	10.8621	84.1060	0.245	0.0000	0.0000
2025/09/08	R248	06/11/2025	11.74 Call	Bond Future	5775.4500	5.7755	5943.9200	5.9439	2.917	0.0000	0.0000
2025/09/08	R248	06/11/2025	11.74 Put	Bond Future	101.1000	0.1011	80.1900	0.0802	20.682	0.0000	0.0000
2025/09/08	R248	05/02/2026		Bond Future	10.9923	85.4573	10.9647	85.6502	0.252	0.0000	0.0000
2025/09/08	R248	05/02/2026	11.46 Call	Bond Future	4307.7200	4.3077	4425.5000	4.4255	2.734	0.0000	0.0000
2025/09/08	R248	05/02/2026	11.46 Put	Bond Future	1157.9100	1.1579	1082.8300	1.0828	6.484	0.0000	0.0000
2025/09/08	R248	07/05/2026		Bond Future	11.0945	82.5829	11.0658	82.7795	0.258	0.0000	0.0000
2025/09/08	R248	07/05/2026	11.72 Call	Bond Future	5560.7000	5.5607	5686.4300	5.6864	2.261	0.0000	0.0000
2025/09/08	R248	07/05/2026	11.72 Put	Bond Future	1458.0800	1.4581	1387.2700	1.3873	4.856	0.0000	0.0000
2025/09/08	R248	06/08/2026		Bond Future	11.2049	84.0931	11.1752	84.2934	0.265	0.0000	0.0000
2025/09/08	R248	06/08/2026	12.37 Call	Bond Future	8408.6500	8.4087	8556.9800	8.5570	1.764	0.0000	0.0000
2025/09/08	R248	06/08/2026	12.37 Put	Bond Future	1164.7900	1.1648	1112.8300	1.1128	4.461	0.0000	0.0000
2025/09/08	R248	05/11/2026		Bond Future	11.3256	81.1213	11.2948	81.3254	0.272	0.0000	0.0000
2025/09/08	R248	05/11/2026	11.31 Call	Bond Future	4287.5300	4.2875	4379.7200	4.3797	2.150	0.0000	0.0000
2025/09/08	R248	05/11/2026	11.31 Put	Bond Future	4391.0200	4.3910	4279.1200	4.2791	2.548	0.0000	0.0000
2025/09/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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