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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2025/09/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	2029	06/11/2025		Bond Future	140.7662	140.7662	140.8639	140.8639	0.069	0.0000
2025/09/09	2029	06/11/2025	139.79 Call	Bond Future	976.1700	0.9762	1073.8700	1.0739	10.009	0.0000
2025/09/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	2029	05/02/2026		Bond Future	143.3849	143.3849	143.4845	143.4845	0.069	0.0000
2025/09/09	2029	05/02/2026	140.11 Call	Bond Future	3274.9100	3.2749	3374.4600	3.3745	3.040	0.0000
2025/09/09	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/09	2029	07/05/2026		Bond Future	144.5763	144.5763	144.6780	144.6780	0.070	0.0000
2025/09/09	2029	07/05/2026	141.82 Call	Bond Future	2756.3300	2.7563	2857.9500	2.8580	3.687	0.0000
2025/09/09	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	2029	06/08/2026		Bond Future	147.2557	147.2557	147.3596	147.3596	0.071	0.0000
2025/09/09	2029	06/08/2026	144.10 Call	Bond Future	3155.7400	3.1557	3259.5800	3.2596	3.291	0.0000
2025/09/09	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	2029	05/11/2026		Bond Future	148.3667	148.3667	148.4732	148.4732	0.072	0.0000
2025/09/09	2029	05/11/2026	147.56 Call	Bond Future	806.7200	0.8067	913.2400	0.9132	13.204	0.0000
2025/09/09	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	2030	06/11/2025	8.72 Put	Bond Future	50.5400	0.0505	41.3300	0.0413	18.223	0.0000
2025/09/09	2030	06/11/2025	8.72 Call	Bond Future	2285.1500	2.2852	2388.1000	2.3881	4.505	0.0000
2025/09/09	2030	06/11/2025	9.22 Put	Bond Future	1.8600	0.0019	1.3400	0.0013	27.957	0.0000
2025/09/09	2030	06/11/2025	9.22 Call	Bond Future	3926.9900	3.9270	4038.6300	4.0386	2.843	0.0000
2025/09/09	2030	06/11/2025	10.08 Call	Bond Future	6749.4800	6.7495	6861.6400	6.8616	1.662	0.0000
2025/09/09	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	2030	06/11/2025		Bond Future	8.0752	101.9553	8.0433	102.0675	0.395	0.0000
2025/09/09	2030	06/11/2025	9.54 Call	Bond Future	4988.3400	4.9883	5100.4500	5.1005	2.247	0.0000
2025/09/09	2030	06/11/2025	9.54 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000
2025/09/09	2030	05/02/2026		Bond Future	8.1191	99.8191	8.0849	99.9334	0.422	0.0000
2025/09/09	2030	05/02/2026	9.49 Call	Bond Future	4465.1300	4.4651	4576.0100	4.5760	2.483	0.0000
2025/09/09	2030	05/02/2026	9.49 Put	Bond Future	24.8600	0.0249	21.4800	0.0215	13.596	0.0000
2025/09/09	2030	07/05/2026		Bond Future	8.1792	101.6473	8.1421	101.7639	0.453	0.0000
2025/09/09	2030	07/05/2026	9.39 Call	Bond Future	3850.1700	3.8502	3955.1200	3.9551	2.726	0.0000
2025/09/09	2030	07/05/2026	9.39 Put	Bond Future	130.3500	0.1304	118.7700	0.1188	8.884	0.0000
2025/09/09	2030	06/08/2026		Bond Future	8.2561	99.4973	8.2158	99.6162	0.488	0.0000
2025/09/09	2030	06/08/2026	9.22 Call	Bond Future	3148.7300	3.1487	3244.1100	3.2441	3.029	0.0000
2025/09/09	2030	06/08/2026	9.22 Put	Bond Future	355.1700	0.3552	331.6600	0.3317	6.619	0.0000
2025/09/09	2030	05/11/2026		Bond Future	8.3483	101.2304	8.3044	101.3517	0.526	0.0000
2025/09/09	2030	05/11/2026	8.39 Call	Bond Future	1570.2200	1.5702	1632.2100	1.6322	3.948	0.0000
2025/09/09	2030	05/11/2026	8.39 Put	Bond Future	1455.1900	1.4552	1395.9000	1.3959	4.074	0.0000
2025/09/09	2031	06/11/2025		Bond Future	110.9539	110.9539	110.9562	110.9562	0.002	0.0000
2025/09/09	2031	06/11/2025	109.69 Call	Bond Future	1264.9500	1.2650	1267.2400	1.2672	0.181	0.0000
2025/09/09	2031	06/11/2025	109.69 Put	Bond Future	1.0900	0.0011	1.0000	0.0010	8.257	0.0000
2025/09/09	2031	05/02/2026		Bond Future	110.6186	110.6186	110.6210	110.6210	0.002	0.0000
2025/09/09	2031	05/02/2026	111.76 Call	Bond Future	31.6500	0.0317	31.4300	0.0314	0.695	0.0000
2025/09/09	2031	05/02/2026	111.76 Put	Bond Future	1173.0700	1.1731	1170.4000	1.1704	0.228	0.0000
2025/09/09	2031	07/05/2026		Bond Future	112.6709	112.6709	112.6736	112.6736	0.002	0.0000
2025/09/09	2031	07/05/2026	113.84 Call	Bond Future	26.9600	0.0270	26.9200	0.0269	0.148	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	
2025/09/09	2031	07/05/2026	113.84 Put	Bond Future	1196.0700	1.1961	1193.2900	1.1933	0.232	0.0000	0.0000
2025/09/09	2031	06/08/2026		Bond Future	112.3178	112.3178	112.3210	112.3210	0.003	0.0000	0.0000
2025/09/09	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2031	06/08/2026	113.81 Put	Bond Future	1492.2300	1.4922	1489.0400	1.4890	0.214	0.0000	0.0000
2025/09/09	2031	05/11/2026		Bond Future	114.3014	114.3014	114.3050	114.3050	0.003	0.0000	0.0000
2025/09/09	2031	05/11/2026	111.49 Call	Bond Future	2811.4200	2.8114	2815.0200	2.8150	0.128	0.0000	0.0000
2025/09/09	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2032	06/11/2025	9.40 Put	Bond Future	130.3500	0.1304	105.9000	0.1059	18.757	0.0000	0.0000
2025/09/09	2032	06/11/2025	9.40 Call	Bond Future	2900.1000	2.9001	3075.3000	3.0753	6.041	0.0000	0.0000
2025/09/09	2032	06/11/2025	9.90 Put	Bond Future	10.4300	0.0104	7.6100	0.0076	27.037	0.0000	0.0000
2025/09/09	2032	06/11/2025	9.90 Call	Bond Future	5025.9700	5.0260	5222.8000	5.2228	3.916	0.0000	0.0000
2025/09/09	2032	06/11/2025	10.89 Call	Bond Future	9267.9800	9.2680	9467.6200	9.4676	2.154	0.0000	0.0000
2025/09/09	2032	06/11/2025	10.89 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/09	2032	06/11/2025		Bond Future	8.8034	98.2765	8.7613	98.4761	0.479	0.0000	0.0000
2025/09/09	2032	06/11/2025	10.42 Call	Bond Future	7280.9400	7.2809	7480.4700	7.4805	2.740	0.0000	0.0000
2025/09/09	2032	06/11/2025	10.42 Put	Bond Future	0.3500	0.0004	0.2300	0.0002	34.286	0.0000	0.0000
2025/09/09	2032	05/02/2026		Bond Future	8.8766	100.0809	8.8322	100.2842	0.501	0.0000	0.0000
2025/09/09	2032	05/02/2026	10.16 Call	Bond Future	5736.8500	5.7369	5928.4100	5.9284	3.339	0.0000	0.0000
2025/09/09	2032	05/02/2026	10.16 Put	Bond Future	86.4100	0.0864	74.6600	0.0747	13.598	0.0000	0.0000
2025/09/09	2032	07/05/2026		Bond Future	8.9562	97.7543	8.9093	97.9615	0.524	0.0000	0.0000
2025/09/09	2032	07/05/2026	10.14 Call	Bond Future	5335.1500	5.3352	5515.9000	5.5159	3.388	0.0000	0.0000
2025/09/09	2032	07/05/2026	10.14 Put	Bond Future	284.3700	0.2844	257.9400	0.2579	9.294	0.0000	0.0000
2025/09/09	2032	06/08/2026		Bond Future	9.0475	99.5420	8.9979	99.7532	0.549	0.0000	0.0000
2025/09/09	2032	06/08/2026	10.12 Call	Bond Future	4977.1500	4.9772	5147.9200	5.1479	3.431	0.0000	0.0000
2025/09/09	2032	06/08/2026	10.12 Put	Bond Future	552.6100	0.5526	512.1300	0.5121	7.325	0.0000	0.0000
2025/09/09	2032	05/11/2026		Bond Future	9.1579	97.1191	9.1053	97.3343	0.575	0.0000	0.0000
2025/09/09	2032	05/11/2026	9.16 Call	Bond Future	2407.5200	2.4075	2516.6100	2.5166	4.531	0.0000	0.0000
2025/09/09	2032	05/11/2026	9.16 Put	Bond Future	2398.9900	2.3990	2292.8400	2.2928	4.425	0.0000	0.0000
2025/09/09	2033	06/11/2025		Bond Future	133.1821	133.1821	133.1865	133.1865	0.003	0.0000	0.0000
2025/09/09	2033	06/11/2025	133.14 Call	Bond Future	42.1400	0.0421	46.5300	0.0465	10.418	0.0000	0.0000
2025/09/09	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2033	05/02/2026		Bond Future	135.6598	135.6598	135.6643	135.6643	0.003	0.0000	0.0000
2025/09/09	2033	05/02/2026	132.88 Call	Bond Future	2779.8200	2.7798	2784.3000	2.7843	0.161	0.0000	0.0000
2025/09/09	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2033	07/05/2026		Bond Future	136.6056	136.6056	136.6104	136.6104	0.004	0.0000	0.0000
2025/09/09	2033	07/05/2026	135.16 Call	Bond Future	1445.5600	1.4456	1450.3900	1.4504	0.334	0.0000	0.0000
2025/09/09	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2033	06/08/2026		Bond Future	139.1373	139.1373	139.1426	139.1426	0.004	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/09	2033	06/08/2026	134.25	Call	Bond Future		4887.2900	4.8873		4892.5700	4.8926	0.108	0.0000
2025/09/09	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/09	2033	05/11/2026			Bond Future		140.0004	140.0004		140.0064	0.004	0.0000	0.0000
2025/09/09	2033	05/11/2026	137.26	Call	Bond Future		2740.4300	2.7404		2746.4000	2.7464	0.218	0.0000
2025/09/09	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/09	2037	06/11/2025	10.50	Put	Bond Future		472.9000	0.4729		398.8600	0.3989	15.657	0.0000
2025/09/09	2037	06/11/2025	10.50	Call	Bond Future		2676.4800	2.6765		2891.7600	2.8918	8.043	0.0000
2025/09/09	2037	06/11/2025	11.00	Put	Bond Future		69.4700	0.0695		53.6600	0.0537	22.758	0.0000
2025/09/09	2037	06/11/2025	11.00	Call	Bond Future		5160.5300	5.1605		5434.0400	5.4340	5.300	0.0000
2025/09/09	2037	06/11/2025	12.16	Call	Bond Future		11296.4200	11.2964		11585.6900	11.5857	2.561	0.0000
2025/09/09	2037	06/11/2025	12.16	Put	Bond Future		0.1300	0.0001		0.0800	0.0001	38.462	0.0000
2025/09/09	2037	06/11/2025			Bond Future		10.1336	91.5501		10.0864	91.8394	0.466	0.0000
2025/09/09	2037	06/11/2025	11.63	Call	Bond Future		8546.4000	8.5464		8834.7700	8.8348	3.374	0.0000
2025/09/09	2037	06/11/2025	11.63	Put	Bond Future		3.0100	0.0030		2.0600	0.0021	31.561	0.0000
2025/09/09	2037	05/02/2026			Bond Future		10.2308	88.9724		10.1818	89.2670	0.479	0.0000
2025/09/09	2037	05/02/2026	11.20	Call	Bond Future		5913.8200	5.9138		6168.0000	6.1680	4.298	0.0000
2025/09/09	2037	05/02/2026	11.20	Put	Bond Future		355.0900	0.3551		314.6700	0.3147	11.383	0.0000
2025/09/09	2037	05/02/2026	12.27	Call	Bond Future		11177.7500	11.1778		11468.0500	11.4681	2.597	0.0000
2025/09/09	2037	05/02/2026	12.27	Put	Bond Future		26.5800	0.0266		22.2800	0.0223	16.178	0.0000
2025/09/09	2037	05/02/2026	10.90	Put	Bond Future		665.6600	0.6657		599.5600	0.5996	9.930	0.0000
2025/09/09	2037	05/02/2026	10.90	Call	Bond Future		4556.2400	4.5562		4784.7400	4.7847	5.015	0.0000
2025/09/09	2037	05/02/2026	11.86	Call	Bond Future		9149.4500	9.1495		9432.9500	9.4330	3.099	0.0000
2025/09/09	2037	05/02/2026	11.86	Put	Bond Future		77.3800	0.0774		66.2800	0.0663	14.345	0.0000
2025/09/09	2037	05/02/2026	11.36	Call	Bond Future		6680.0300	6.6800		6944.3200	6.9443	3.956	0.0000
2025/09/09	2037	05/02/2026	11.36	Put	Bond Future		250.1200	0.2501		219.8100	0.2198	12.118	0.0000
2025/09/09	2037	05/02/2026	10.65	Put	Bond Future		1068.2100	1.0682		974.6100	0.9746	8.762	0.0000
2025/09/09	2037	05/02/2026	10.65	Call	Bond Future		3533.2300	3.5332		3734.2300	3.7342	5.689	0.0000
2025/09/09	2037	05/02/2026	12.73	Call	Bond Future		13400.5000	13.4005		13693.9500	13.6940	2.190	0.0000
2025/09/09	2037	05/02/2026	12.73	Put	Bond Future		6.2000	0.0062		5.0500	0.0051	18.548	0.0000
2025/09/09	2037	05/02/2026	11.40	Put	Bond Future		228.8500	0.2289		200.7000	0.2007	12.301	0.0000
2025/09/09	2037	05/02/2026	11.40	Call	Bond Future		6874.5800	6.8746		7141.0300	7.1410	3.876	0.0000
2025/09/09	2037	07/05/2026	12.40	Call	Bond Future		11196.5800	11.1966		11482.0100	11.4820	2.549	0.0000
2025/09/09	2037	07/05/2026	12.40	Put	Bond Future		142.4300	0.1424		127.7000	0.1277	10.342	0.0000
2025/09/09	2037	07/05/2026	10.95	Put	Bond Future		1258.3000	1.2583		1169.9400	1.1699	7.022	0.0000
2025/09/09	2037	07/05/2026	10.95	Call	Bond Future		4756.1700	4.7562		4967.9700	4.9680	4.453	0.0000
2025/09/09	2037	07/05/2026			Bond Future		10.3377	90.6018		10.2867	90.9020	0.493	0.0000
2025/09/09	2037	07/05/2026	11.32	Call	Bond Future		6262.9400	6.2629		6503.8200	6.5038	3.846	0.0000
2025/09/09	2037	07/05/2026	11.32	Put	Bond Future		743.0300	0.7430		683.7500	0.6838	7.978	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	
2025/09/09	2037	06/08/2026	11.30 Call	Bond Future	6025.9700	6.0260	6249.4400	6.2494	3.708	0.0000	0.0000
2025/09/09	2037	06/08/2026	11.30 Put	Bond Future	1359.6200	1.3596	1277.2200	1.2772	6.061	0.0000	0.0000
2025/09/09	2037	06/08/2026	10.70 Call	Bond Future	3921.4100	3.9214	4098.4400	4.0984	4.514	0.0000	0.0000
2025/09/09	2037	06/08/2026	10.70 Put	Bond Future	2537.7600	2.5378	2408.9200	2.4089	5.077	0.0000	0.0000
2025/09/09	2037	06/08/2026	10.02 Put	Bond Future	4815.2000	4.8152	4628.9300	4.6289	3.868	0.0000	0.0000
2025/09/09	2037	06/08/2026	10.02 Call	Bond Future	2261.2600	2.2613	2380.8600	2.3809	5.289	0.0000	0.0000
2025/09/09	2037	06/08/2026		Bond Future	10.4563	87.9988	10.4032	88.3047	0.508	0.0000	0.0000
2025/09/09	2037	06/08/2026	11.71 Call	Bond Future	7693.5400	7.6935	7941.0900	7.9411	3.218	0.0000	0.0000
2025/09/09	2037	06/08/2026	11.71 Put	Bond Future	881.6800	0.8817	823.3600	0.8234	6.615	0.0000	0.0000
2025/09/09	2037	05/11/2026		Bond Future	10.5784	89.5306	10.5231	89.8421	0.523	0.0000	0.0000
2025/09/09	2037	05/11/2026	10.62 Call	Bond Future	3786.0300	3.7860	3949.0600	3.9491	4.306	0.0000	0.0000
2025/09/09	2037	05/11/2026	10.62 Put	Bond Future	3553.0200	3.5530	3404.5500	3.4046	4.179	0.0000	0.0000
2025/09/09	2038	06/11/2025		Bond Future	142.9685	142.9685	143.0470	143.0470	0.055	0.0000	0.0000
2025/09/09	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2038	06/11/2025	143.88 Put	Bond Future	911.5500	0.9116	832.9700	0.8330	8.620	0.0000	0.0000
2025/09/09	2038	05/02/2026		Bond Future	143.4498	143.4498	143.5299	143.5299	0.056	0.0000	0.0000
2025/09/09	2038	05/02/2026	143.20 Call	Bond Future	249.7900	0.2498	329.8900	0.3299	32.067	0.0000	0.0000
2025/09/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2038	07/05/2026		Bond Future	146.1115	146.1115	146.1932	146.1932	0.056	0.0000	0.0000
2025/09/09	2038	07/05/2026	144.53 Call	Bond Future	1581.4700	1.5815	1663.2100	1.6632	5.169	0.0000	0.0000
2025/09/09	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2038	06/08/2026		Bond Future	146.6032	146.6032	146.6870	146.6870	0.057	0.0000	0.0000
2025/09/09	2038	06/08/2026	144.72 Call	Bond Future	1883.1700	1.8832	1966.9900	1.9670	4.451	0.0000	0.0000
2025/09/09	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2038	05/11/2026		Bond Future	149.1938	149.1938	149.2795	149.2795	0.057	0.0000	0.0000
2025/09/09	2038	05/11/2026	146.31 Call	Bond Future	2883.7700	2.8838	2969.4500	2.9695	2.971	0.0000	0.0000
2025/09/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2040	06/11/2025		Bond Future	10.6031	90.8501	10.5304	91.3350	0.686	0.0000	0.0000
2025/09/09	2040	06/11/2025	11.84 Call	Bond Future	7690.4900	7.6905	8170.1500	8.1702	6.237	0.0000	0.0000
2025/09/09	2040	06/11/2025	11.84 Put	Bond Future	13.9000	0.0139	8.6800	0.0087	37.554	0.0000	0.0000
2025/09/09	2040	05/02/2026		Bond Future	10.7075	88.0090	10.6320	88.5029	0.705	0.0000	0.0000
2025/09/09	2040	05/02/2026	11.49 Call	Bond Future	5477.3900	5.4774	5881.9700	5.8820	7.386	0.0000	0.0000
2025/09/09	2040	05/02/2026	11.49 Put	Bond Future	588.7500	0.5888	499.4700	0.4995	15.164	0.0000	0.0000
2025/09/09	2040	05/02/2026	10.35 Put	Bond Future	3805.9000	3.8059	3490.4100	3.4904	8.289	0.0000	0.0000
2025/09/09	2040	05/02/2026	10.35 Call	Bond Future	1431.0800	1.4311	1609.4500	1.6095	12.464	0.0000	0.0000
2025/09/09	2040	05/02/2026	10.75 Call	Bond Future	2470.8500	2.4709	2734.1500	2.7342	10.656	0.0000	0.0000
2025/09/09	2040	05/02/2026	10.75 Put	Bond Future	2194.3400	2.1943	1963.7800	1.9638	10.507	0.0000	0.0000
2025/09/09	2040	05/02/2026	11.15 Call	Bond Future	3942.4700	3.9425	4289.8300	4.2898	8.811	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
2025/09/09	2040	05/02/2026	11.15 Put	Bond Future	1127.2700	1.1273	980.7700	0.9808	12.996	0.0000	0.0000
2025/09/09	2040	05/02/2026	13.23 Call	Bond Future	14409.8000	14.4098	14901.7400	14.9017	3.414	0.0000	0.0000
2025/09/09	2040	05/02/2026	13.23 Put	Bond Future	7.4700	0.0075	5.5500	0.0056	25.703	0.0000	0.0000
2025/09/09	2040	05/02/2026	11.82 Put	Bond Future	292.1300	0.2921	241.7000	0.2417	17.263	0.0000	0.0000
2025/09/09	2040	05/02/2026	11.82 Call	Bond Future	7122.2500	7.1223	7565.6800	7.5657	6.226	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.22 Call	Bond Future	8767.3500	8.7674	9211.9200	9.2119	5.071	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.22 Put	Bond Future	450.3200	0.4503	391.8800	0.3919	12.977	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.72 Call	Bond Future	6417.9300	6.4179	6815.0600	6.8151	6.188	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.72 Put	Bond Future	931.9300	0.9319	826.0500	0.8261	11.361	0.0000	0.0000
2025/09/09	2040	07/05/2026	10.70 Put	Bond Future	3470.3500	3.4704	3207.4200	3.2074	7.576	0.0000	0.0000
2025/09/09	2040	07/05/2026	10.70 Call	Bond Future	2695.5500	2.6956	2935.6300	2.9356	8.907	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.53 Call	Bond Future	10284.3700	10.2844	10747.9500	10.7480	4.508	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.53 Put	Bond Future	285.0200	0.2850	245.5900	0.2456	13.834	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.03 Call	Bond Future	7850.0800	7.8501	8279.5600	8.2796	5.471	0.0000	0.0000
2025/09/09	2040	07/05/2026	12.03 Put	Bond Future	591.3900	0.5914	517.8600	0.5179	12.433	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.12 Put	Bond Future	2102.9900	2.1030	1910.7200	1.9107	9.143	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.12 Call	Bond Future	3988.6800	3.9887	4299.4200	4.2994	7.791	0.0000	0.0000
2025/09/09	2040	07/05/2026		Bond Future	10.8204	89.6207	10.7421	90.1237	0.724	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.67 Call	Bond Future	6194.9400	6.1949	6586.0500	6.5861	6.313	0.0000	0.0000
2025/09/09	2040	07/05/2026	11.67 Put	Bond Future	1000.3200	1.0003	888.4200	0.8884	11.186	0.0000	0.0000
2025/09/09	2040	06/08/2026		Bond Future	10.9446	86.7490	10.8632	87.2615	0.744	0.0000	0.0000
2025/09/09	2040	06/08/2026	12.19 Call	Bond Future	8307.4700	8.3075	8723.9800	8.7240	5.014	0.0000	0.0000
2025/09/09	2040	06/08/2026	12.19 Put	Bond Future	992.2800	0.9923	896.3500	0.8964	9.668	0.0000	0.0000
2025/09/09	2040	05/11/2026		Bond Future	11.0709	88.2586	10.9863	88.7804	0.764	0.0000	0.0000
2025/09/09	2040	05/11/2026	11.06 Call	Bond Future	4028.1500	4.0282	4300.1500	4.3002	6.752	0.0000	0.0000
2025/09/09	2040	05/11/2026	11.06 Put	Bond Future	4095.0800	4.0951	3845.3400	3.8453	6.099	0.0000	0.0000
2025/09/09	2044	06/11/2025	11.75 Call	Bond Future	5671.0900	5.6711	6075.4100	6.0754	7.129	0.0000	0.0000
2025/09/09	2044	06/11/2025	11.75 Put	Bond Future	83.3300	0.0833	60.3100	0.0603	27.625	0.0000	0.0000
2025/09/09	2044	06/11/2025	11.25 Put	Bond Future	536.5400	0.5365	431.4600	0.4315	19.585	0.0000	0.0000
2025/09/09	2044	06/11/2025	11.25 Call	Bond Future	2976.9900	2.9770	3299.2500	3.2993	10.825	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.20 Call	Bond Future	8266.0300	8.2660	8689.7400	8.6897	5.126	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.20 Put	Bond Future	10.4800	0.0105	6.8500	0.0069	34.637	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.25 Call	Bond Future	8551.0200	8.5510	8975.4600	8.9755	4.964	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.25 Put	Bond Future	8.2100	0.0082	5.3100	0.0053	35.323	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.00 Call	Bond Future	7115.2000	7.1152	7534.0400	7.5340	5.887	0.0000	0.0000
2025/09/09	2044	06/11/2025	12.00 Put	Bond Future	26.7900	0.0268	18.2900	0.0183	31.728	0.0000	0.0000
2025/09/09	2044	06/11/2025		Bond Future	10.8831	85.6627	10.8206	86.0901	0.574	0.0000	0.0000
2025/09/09	2044	06/11/2025	11.88 Call	Bond Future	6421.0200	6.4210	6834.3600	6.8344	6.437	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
2025/09/09	2044	06/11/2025	11.88 Put	Bond Future	47.0400	0.0470	33.0400	0.0330	29.762	0.0000	0.0000
2025/09/09	2044	05/02/2026		Bond Future	10.9873	82.8517	10.9225	83.2869	0.589	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.56 Call	Bond Future	4613.6000	4.6136	4939.0900	4.9391	7.055	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.56 Put	Bond Future	914.5800	0.9146	804.8500	0.8049	11.998	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.25 Call	Bond Future	3315.6900	3.3157	3588.1200	3.5881	8.216	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.25 Put	Bond Future	1585.4100	1.5854	1422.6200	1.4226	10.268	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.50 Call	Bond Future	4344.4200	4.3444	4660.5300	4.6605	7.276	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.50 Put	Bond Future	1020.4700	1.0205	901.3600	0.9014	11.672	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.45 Call	Bond Future	4128.2500	4.1283	4436.1000	4.4361	7.457	0.0000	0.0000
2025/09/09	2044	05/02/2026	11.45 Put	Bond Future	1119.0200	1.1190	991.6500	0.9917	11.382	0.0000	0.0000
2025/09/09	2044	05/02/2026	10.90 Put	Bond Future	2729.9000	2.7299	2499.9800	2.5000	8.422	0.0000	0.0000
2025/09/09	2044	05/02/2026	10.90 Call	Bond Future	2142.4100	2.1424	2347.7100	2.3477	9.583	0.0000	0.0000
2025/09/09	2044	05/02/2026	10.07 Put	Bond Future	7136.3900	7.1364	6777.1900	6.7772	5.033	0.0000	0.0000
2025/09/09	2044	05/02/2026	10.07 Call	Bond Future	617.8600	0.6179	693.8800	0.6939	12.304	0.0000	0.0000
2025/09/09	2044	07/05/2026		Bond Future	11.0990	84.3689	11.0319	84.8122	0.604	0.0000	0.0000
2025/09/09	2044	07/05/2026	11.80 Call	Bond Future	5689.7400	5.6897	6016.0700	6.0161	5.735	0.0000	0.0000
2025/09/09	2044	07/05/2026	11.80 Put	Bond Future	1272.5700	1.2726	1155.6300	1.1556	9.189	0.0000	0.0000
2025/09/09	2044	06/08/2026		Bond Future	11.2212	81.5264	11.1516	81.9780	0.620	0.0000	0.0000
2025/09/09	2044	06/08/2026	12.42 Call	Bond Future	8286.0700	8.2861	8648.1900	8.6482	4.370	0.0000	0.0000
2025/09/09	2044	06/08/2026	12.42 Put	Bond Future	1089.2200	1.0892	999.7400	0.9997	8.215	0.0000	0.0000
2025/09/09	2044	05/11/2026		Bond Future	11.3444	82.9450	11.2723	83.4047	0.636	0.0000	0.0000
2025/09/09	2044	05/11/2026	11.34 Call	Bond Future	4171.7000	4.1717	4411.7300	4.4117	5.754	0.0000	0.0000
2025/09/09	2044	05/11/2026	11.34 Put	Bond Future	4199.7400	4.1997	3980.0000	3.9800	5.232	0.0000	0.0000
2025/09/09	2046	06/11/2025		Bond Future	120.9970	120.9970	121.3569	121.3569	0.297	0.0000	0.0000
2025/09/09	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2046	06/11/2025	125.41 Put	Bond Future	4413.0500	4.4131	4053.1300	4.0531	8.156	0.0000	0.0000
2025/09/09	2046	05/02/2026		Bond Future	123.2480	123.2480	123.6145	123.6145	0.297	0.0000	0.0000
2025/09/09	2046	05/02/2026	121.65 Call	Bond Future	1598.0300	1.5980	1964.4900	1.9645	22.932	0.0000	0.0000
2025/09/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2046	07/05/2026		Bond Future	123.2261	123.2261	123.5997	123.5997	0.303	0.0000	0.0000
2025/09/09	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2046	07/05/2026	124.95 Put	Bond Future	1723.8700	1.7239	1350.3400	1.3503	21.668	0.0000	0.0000
2025/09/09	2046	06/08/2026		Bond Future	125.5093	125.5093	125.8900	125.8900	0.303	0.0000	0.0000
2025/09/09	2046	06/08/2026	122.38 Call	Bond Future	3129.3100	3.1293	3510.0100	3.5100	12.166	0.0000	0.0000
2025/09/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2046	05/11/2026		Bond Future	125.3816	125.3816	125.7702	125.7702	0.310	0.0000	0.0000
2025/09/09	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	290.2100	0.2902	100.000	0.0000	0.0000
2025/09/09	2046	05/11/2026	125.48 Put	Bond Future	98.4200	0.0984	0.0000	0.0000	(100.000)	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	
2025/09/09	2050	06/11/2025		Bond Future	122.1309		122.1309	122.1309		122.1354	122.1354	0.004	0.0000	0.0000
2025/09/09	2050	06/11/2025	124.42 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	2050	06/11/2025	124.42 Put	Bond Future	2289.1400		2.2891	2284.6500		2.2847	0.196	0.0000	0.0000	0.0000
2025/09/09	2050	05/02/2026		Bond Future	121.9754		121.9754	121.9800		121.9800	0.004	0.0000	0.0000	0.0000
2025/09/09	2050	05/02/2026	122.82 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	2050	05/02/2026	122.82 Put	Bond Future	844.5900		0.8446	840.0300		0.8400	0.540	0.0000	0.0000	0.0000
2025/09/09	2050	07/05/2026		Bond Future	124.2386		124.2386	124.2435		124.2435	0.004	0.0000	0.0000	0.0000
2025/09/09	2050	07/05/2026	124.07 Call	Bond Future	168.5800		0.1686	173.4600		0.1735	2.895	0.0000	0.0000	0.0000
2025/09/09	2050	07/05/2026	124.07 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	2050	06/08/2026		Bond Future	124.0719		124.0719	124.0773		124.0773	0.004	0.0000	0.0000	0.0000
2025/09/09	2050	06/08/2026	123.27 Call	Bond Future	801.9300		0.8019	807.2900		0.8073	0.668	0.0000	0.0000	0.0000
2025/09/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	2050	05/11/2026		Bond Future	126.2640		126.2640	126.2699		126.2699	0.005	0.0000	0.0000	0.0000
2025/09/09	2050	05/11/2026	123.84 Call	Bond Future	2423.9900		2.4240	2429.9300		2.4299	0.245	0.0000	0.0000	0.0000
2025/09/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	8607	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	8608	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	8657	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/09/09	AL37	06/11/2025		Index Future	1199.1000		1199.1000	1201.0050		1201.0050	0.159	0.0000	0.0000	0.0000
2025/09/09	AL37	05/02/2026		Index Future	1221.1160		1221.1160	1223.0560		1223.0560	0.159	0.0000	0.0000	0.0000
2025/09/09	AL37	07/05/2026		Index Future	1243.4950		1243.4950	1245.4730		1245.4730	0.159	0.0000	0.0000	0.0000
2025/09/09	AL37	06/08/2026		Index Future	1266.0260		1266.0260	1268.0430		1268.0430	0.159	0.0000	0.0000	0.0000
2025/09/09	AL37	05/11/2026		Index Future	1288.4080		1288.4080	1290.4640		1290.4640	0.160	0.0000	0.0000	0.0000
2025/09/09	AL7T	06/11/2025		Index Future	1462.2960		1462.2960	1466.8190		1466.8190	0.309	0.0000	0.0000	0.0000
2025/09/09	AL7T	05/02/2026		Index Future	1489.1450		1489.1450	1493.7510		1493.7510	0.309	0.0000	0.0000	0.0000
2025/09/09	AL7T	07/05/2026		Index Future	1516.4370		1516.4370	1521.1290		1521.1290	0.309	0.0000	0.0000	0.0000
2025/09/09	AL7T	06/08/2026		Index Future	1543.9130		1543.9130	1548.6930		1548.6930	0.310	0.0000	0.0000	0.0000
2025/09/09	AL7T	05/11/2026		Index Future	1571.2080		1571.2080	1576.0780		1576.0780	0.310	0.0000	0.0000	0.0000
2025/09/09	ALBI	06/11/2025		Index Future	1237.4320		1237.4320	1241.2240		1241.2240	0.306	0.0000	0.0000	0.0000
2025/09/09	ALBI	05/02/2026		Index Future	1260.1520		1260.1520	1264.0140		1264.0140	0.306	0.0000	0.0000	0.0000
2025/09/09	ALBI	07/05/2026		Index Future	1283.2470		1283.2470	1287.1820		1287.1820	0.307	0.0000	0.0000	0.0000
2025/09/09	ALBI	06/08/2026		Index Future	1306.4980		1306.4980	1310.5070		1310.5070	0.307	0.0000	0.0000	0.0000
2025/09/09	ALBI	05/11/2026		Index Future	1329.5960		1329.5960	1333.6790		1333.6790	0.307	0.0000	0.0000	0.0000
2025/09/09	C002	31/03/2032		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	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
2025/09/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/09	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	
2025/09/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/09	ES33	06/11/2025		Bond Future	10.1842	86.8981	10.1366	87.1277	0.467	0.0000	0.0000
2025/09/09	ES33	06/11/2025	12.01 Call	Bond Future	8247.8800	8.2479	8477.4900	8.4775	2.784	0.0000	0.0000
2025/09/09	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES33	05/02/2026		Bond Future	10.3076	88.5147	10.2578	88.7486	0.483	0.0000	0.0000
2025/09/09	ES33	05/02/2026	11.49 Call	Bond Future	5319.2400	5.3192	5553.1400	5.5531	4.397	0.0000	0.0000
2025/09/09	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES33	07/05/2026		Bond Future	10.4351	86.3624	10.3829	86.6008	0.501	0.0000	0.0000
2025/09/09	ES33	07/05/2026	11.69 Call	Bond Future	5481.9000	5.4819	5720.2700	5.7203	4.348	0.0000	0.0000
2025/09/09	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES33	06/08/2026		Bond Future	10.5758	87.9617	10.5209	88.2047	0.519	0.0000	0.0000
2025/09/09	ES33	06/08/2026	12.02 Call	Bond Future	6093.0900	6.0931	6336.1000	6.3361	3.988	0.0000	0.0000
2025/09/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES33	05/11/2026		Bond Future	10.7379	85.7220	10.6802	85.9696	0.537	0.0000	0.0000
2025/09/09	ES33	05/11/2026	10.83 Call	Bond Future	393.6200	0.3936	641.2400	0.6412	62.908	0.0000	0.0000
2025/09/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES42	06/11/2025		Bond Future	11.1517	80.5970	11.0787	81.0596	0.654	0.0000	0.0000
2025/09/09	ES42	06/11/2025	12.39 Call	Bond Future	7263.1300	7.2631	7725.6800	7.7257	6.368	0.0000	0.0000
2025/09/09	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES42	05/02/2026		Bond Future	11.2665	82.0964	11.1909	82.5675	0.671	0.0000	0.0000
2025/09/09	ES42	05/02/2026	11.85 Call	Bond Future	3496.6300	3.4966	3967.8100	3.9678	13.475	0.0000	0.0000
2025/09/09	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES42	07/05/2026		Bond Future	11.3885	79.3547	11.3100	79.8347	0.689	0.0000	0.0000
2025/09/09	ES42	07/05/2026	12.20 Call	Bond Future	4713.2700	4.7133	5193.2900	5.1933	10.184	0.0000	0.0000
2025/09/09	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES42	06/08/2026		Bond Future	11.5167	80.8229	11.4353	81.3121	0.707	0.0000	0.0000
2025/09/09	ES42	06/08/2026	12.65 Call	Bond Future	6348.5900	6.3486	6837.7200	6.8377	7.705	0.0000	0.0000
2025/09/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	ES42	05/11/2026		Bond Future	11.6565	77.9851	11.5719	78.4831	0.726	0.0000	0.0000
2025/09/09	ES42	05/11/2026	11.66 Call	Bond Future	20.2600	0.0203	518.3100	0.5183	2,458.292	0.0000	0.0000
2025/09/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GOVI	06/11/2025		GOVI	1217.2060	1217.2060	1220.7850	1220.7850	0.294	0.0000	0.0000
2025/09/09	GOVI	06/11/2025	1,112.00 Call	GOVI	1052060.0000	105.2060	1087850.0000	108.7850	3.402	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	
2025/09/09	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GOVI	05/02/2026		GOVI	1239.5540	1239.5540	1243.1990	1243.1990	0.294	0.0000	0.0000
2025/09/09	GOVI	05/02/2026	1,150. Call 00	GOVI	895540.0000	89.5540	931990.0000	93.1990	4.070	0.0000	0.0000
2025/09/09	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GOVI	07/05/2026		GOVI	1262.2720	1262.2720	1265.9860	1265.9860	0.294	0.0000	0.0000
2025/09/09	GOVI	07/05/2026	1,177. Call 00	GOVI	852720.0000	85.2720	889860.0000	88.9860	4.355	0.0000	0.0000
2025/09/09	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GOVI	06/08/2026		GOVI	1285.1430	1285.1430	1288.9260	1288.9260	0.294	0.0000	0.0000
2025/09/09	GOVI	06/08/2026	1,189. Call 00	GOVI	961430.0000	96.1430	999260.0000	99.9260	3.935	0.0000	0.0000
2025/09/09	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GOVI	05/11/2026		GOVI	1307.8630	1307.8630	1311.7170	1311.7170	0.295	0.0000	0.0000
2025/09/09	GOVI	05/11/2026	1,277. Call 00	GOVI	308630.0000	30.8630	347170.0000	34.7170	12.487	0.0000	0.0000
2025/09/09	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/09	IGOV	06/11/2025		Index Future	392.5220	392.5220	392.7920	392.7920	0.069	0.0000	0.0000
2025/09/09	IGOV	05/02/2026		Index Future	399.8250	399.8250	400.0990	400.0990	0.069	0.0000	0.0000
2025/09/09	IGOV	07/05/2026		Index Future	407.2460	407.2460	407.5270	407.5270	0.069	0.0000	0.0000
2025/09/09	IGOV	06/08/2026		Index Future	414.7170	414.7170	415.0040	415.0040	0.069	0.0000	0.0000
2025/09/09	IGOV	05/11/2026		Index Future	422.1400	422.1400	422.4320	422.4320	0.069	0.0000	0.0000
2025/09/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/09	R033	06/11/2025		Bond Future	8.9910	106.4948	8.9489	106.7268	0.469	0.0000	0.0000
2025/09/09	R033	06/11/2025	10.33 Call	Bond Future	7041.0400	7.0410	7272.4600	7.2725	3.287	0.0000	0.0000
2025/09/09	R033	06/11/2025	10.33 Put	Bond Future	1.6500	0.0017	1.1000	0.0011	33.333	0.0000	0.0000
2025/09/09	R033	05/02/2026		Bond Future	9.0681	108.4501	9.0239	108.6863	0.488	0.0000	0.0000
2025/09/09	R033	05/02/2026	10.49 Call	Bond Future	7294.1600	7.2942	7522.1900	7.5222	3.126	0.0000	0.0000
2025/09/09	R033	05/02/2026	10.49 Put	Bond Future	53.8200	0.0538	45.6300	0.0456	15.217	0.0000	0.0000
2025/09/09	R033	07/05/2026		Bond Future	9.1513	105.3933	9.1048	105.6341	0.509	0.0000	0.0000
2025/09/09	R033	07/05/2026	10.38 Call	Bond Future	6342.6200	6.3426	6558.8500	6.5589	3.409	0.0000	0.0000
2025/09/09	R033	07/05/2026	10.38 Put	Bond Future	237.5200	0.2375	212.9800	0.2130	10.332	0.0000	0.0000
2025/09/09	R033	06/08/2026		Bond Future	9.2452	107.3204	9.1962	107.5658	0.531	0.0000	0.0000
2025/09/09	R033	06/08/2026	10.25 Call	Bond Future	5492.4700	5.4925	5690.4000	5.6904	3.604	0.0000	0.0000
2025/09/09	R033	06/08/2026	10.25 Put	Bond Future	626.3200	0.6263	578.8300	0.5788	7.582	0.0000	0.0000
2025/09/09	R033	05/11/2026		Bond Future	9.3562	104.1506	9.3044	104.4006	0.553	0.0000	0.0000
2025/09/09	R033	05/11/2026	9.33 Call	Bond Future	2279.2000	2.2792	2404.2300	2.4042	5.486	0.0000	0.0000
2025/09/09	R033	05/11/2026	9.33 Put	Bond Future	2405.5200	2.4055	2280.5200	2.2805	5.196	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.30 Call	Bond Future	4154.7800	4.1548	4436.1100	4.4361	6.771	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.30 Put	Bond Future	122.3600	0.1224	94.5700	0.0946	22.712	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.68 Call	Bond Future	6134.1700	6.1342	6437.4000	6.4374	4.943	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.68 Put	Bond Future	20.2900	0.0203	14.4000	0.0144	29.029	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.50 Call	Bond Future	5185.9500	5.1860	5482.0600	5.4821	5.710	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.50 Put	Bond Future	50.0800	0.0501	37.0700	0.0371	25.978	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.15 Call	Bond Future	3417.3400	3.4173	3680.9500	3.6810	7.714	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.15 Put	Bond Future	224.2900	0.2243	178.7800	0.1788	20.291	0.0000	0.0000
2025/09/09	R035	06/11/2025	9.77 Put	Bond Future	800.0200	0.8000	682.9500	0.6830	14.633	0.0000	0.0000
2025/09/09	R035	06/11/2025	9.77 Call	Bond Future	1820.4500	1.8205	2012.5000	2.0125	10.550	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.00 Put	Bond Future	3.5700	0.0036	2.3600	0.0024	33.894	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.00 Call	Bond Future	7821.5300	7.8215	8129.4400	8.1294	3.937	0.0000	0.0000
2025/09/09	R035	06/11/2025	9.91 Put	Bond Future	523.1900	0.5232	436.2900	0.4363	16.610	0.0000	0.0000
2025/09/09	R035	06/11/2025	9.91 Call	Bond Future	2351.8600	2.3519	2574.0800	2.5741	9.449	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.41 Put	Bond Future	75.9200	0.0759	57.3300	0.0573	24.486	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.41 Call	Bond Future	4717.4400	4.7174	5007.9700	5.0080	6.159	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.43 Call	Bond Future	10040.2900	10.0403	10349.3100	10.3493	3.078	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
2025/09/09	R035	06/11/2025	11.43 Put	Bond Future	0.2500	0.0003	0.1500	0.0002	40.000	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.44 Put	Bond Future	66.2700	0.0663	49.7200	0.0497	24.974	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.44 Call	Bond Future	4872.9800	4.8730	5165.5500	5.1656	6.004	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.94 Put	Bond Future	5.0100	0.0050	3.3500	0.0034	33.134	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.94 Call	Bond Future	7506.7900	7.5068	7814.2500	7.8143	4.096	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.99 Call	Bond Future	12821.8700	12.8219	13130.9900	13.1310	2.411	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.95 Call	Bond Future	12627.2600	12.6273	12936.3700	12.9364	2.448	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.95 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.45 Call	Bond Future	10141.7600	10.1418	10450.7900	10.4508	3.047	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.45 Put	Bond Future	0.2200	0.0002	0.1300	0.0001	40.909	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.95 Put	Bond Future	4.7400	0.0047	3.1600	0.0032	33.333	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.95 Call	Bond Future	7559.3200	7.5593	7866.8600	7.8669	4.068	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.08 Put	Bond Future	291.5400	0.2915	235.5800	0.2356	19.195	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.08 Call	Bond Future	3089.3800	3.0894	3342.5400	3.3425	8.195	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.58 Put	Bond Future	33.9200	0.0339	24.6600	0.0247	27.300	0.0000	0.0000
2025/09/09	R035	06/11/2025	10.58 Call	Bond Future	5606.2100	5.6062	5906.0700	5.9061	5.349	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.67 Call	Bond Future	11247.5100	11.2475	11556.6100	11.5566	2.748	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.67 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/09/09	R035	06/11/2025		Bond Future	9.5955	97.3720	9.5431	97.6811	0.546	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.20 Call	Bond Future	8862.0900	8.8621	9170.8100	9.1708	3.484	0.0000	0.0000
2025/09/09	R035	06/11/2025	11.20 Put	Bond Future	1.0900	0.0011	0.6900	0.0007	36.697	0.0000	0.0000
2025/09/09	R035	05/02/2026		Bond Future	9.6880	99.1597	9.6333	99.4746	0.564	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.79 Call	Bond Future	6289.9900	6.2900	6573.7600	6.5738	4.511	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.79 Put	Bond Future	224.7800	0.2248	193.6900	0.1937	13.831	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.44 Put	Bond Future	501.2400	0.5012	441.9600	0.4420	11.827	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.44 Call	Bond Future	4697.1200	4.6971	4952.7000	4.9527	5.441	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.94 Put	Bond Future	157.1400	0.1571	134.1600	0.1342	14.624	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.94 Call	Bond Future	7007.8500	7.0079	7299.7300	7.2997	4.165	0.0000	0.0000
2025/09/09	R035	05/02/2026	12.44 Call	Bond Future	14220.3400	14.2203	14534.8500	14.5349	2.212	0.0000	0.0000
2025/09/09	R035	05/02/2026	12.44 Put	Bond Future	1.5200	0.0015	1.1700	0.0012	23.026	0.0000	0.0000
2025/09/09	R035	05/02/2026	11.17 Call	Bond Future	8125.3700	8.1254	8426.2800	8.4263	3.703	0.0000	0.0000
2025/09/09	R035	05/02/2026	11.17 Put	Bond Future	88.0700	0.0881	74.1200	0.0741	15.840	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.67 Call	Bond Future	5728.8400	5.7288	6004.4300	6.0044	4.811	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.67 Put	Bond Future	298.7400	0.2987	259.4700	0.2595	13.145	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.17 Put	Bond Future	868.7600	0.8688	779.0000	0.7790	10.332	0.0000	0.0000
2025/09/09	R035	05/02/2026	10.17 Call	Bond Future	3586.8600	3.5869	3811.9600	3.8120	6.276	0.0000	0.0000
2025/09/09	R035	05/02/2026	11.00 Put	Bond Future	135.5800	0.1356	115.3200	0.1153	14.943	0.0000	0.0000
2025/09/09	R035	05/02/2026	11.00 Call	Bond Future	7297.9100	7.2979	7592.5100	7.5925	4.037	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	
2025/09/09	R035	07/05/2026	10.66 Call	Bond Future	5529.6500	5.5297	5782.4700	4.572	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.66 Put	Bond Future	757.2500	0.7573	689.3600	8.965	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.16 Call	Bond Future	3683.8000	3.6838	3888.4600	5.556	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.16 Put	Bond Future	1583.9700	1.5840	1467.9200	7.327	0.0000	0.0000	
2025/09/09	R035	07/05/2026	9.66 Put	Bond Future	2972.5100	2.9725	2800.9800	5.771	0.0000	0.0000	
2025/09/09	R035	07/05/2026	9.66 Call	Bond Future	2294.2000	2.2942	2443.3800	6.502	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.71 Call	Bond Future	5734.0900	5.7341	5990.9100	4.479	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.71 Put	Bond Future	700.0600	0.7001	636.1700	9.126	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.21 Call	Bond Future	3848.6700	3.8487	4058.7000	4.0587	0.0000	0.0000	
2025/09/09	R035	07/05/2026	10.21 Put	Bond Future	1476.9100	1.4769	1366.2300	1.3662	7.494	0.0000	0.0000
2025/09/09	R035	07/05/2026	9.71 Put	Bond Future	2806.2600	2.8063	2640.2100	2.6402	5.917	0.0000	0.0000
2025/09/09	R035	07/05/2026	9.71 Call	Bond Future	2410.6500	2.4107	2565.3100	2.5653	6.416	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.64 Call	Bond Future	5448.8000	5.4488	5699.9700	5.7000	4.610	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.64 Put	Bond Future	781.3300	0.7813	711.7900	0.7118	8.900	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.14 Call	Bond Future	3619.0000	3.6190	3821.4900	3.8215	5.595	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.14 Put	Bond Future	1628.2400	1.6282	1510.0200	1.5100	7.261	0.0000	0.0000
2025/09/09	R035	07/05/2026	9.64 Put	Bond Future	3040.7600	3.0408	2867.0500	2.8671	5.713	0.0000	0.0000
2025/09/09	R035	07/05/2026	9.64 Call	Bond Future	2249.0600	2.2491	2396.0600	2.3961	6.536	0.0000	0.0000
2025/09/09	R035	07/05/2026		Bond Future	9.7803	96.4732	9.7233	96.7939	0.583	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.86 Call	Bond Future	6361.9500	6.3620	6629.8800	6.6299	4.211	0.0000	0.0000
2025/09/09	R035	07/05/2026	10.86 Put	Bond Future	549.0600	0.5491	496.2800	0.4963	9.613	0.0000	0.0000
2025/09/09	R035	06/08/2026		Bond Future	9.8834	98.2378	9.8238	98.5646	0.603	0.0000	0.0000
2025/09/09	R035	06/08/2026	11.06 Call	Bond Future	6941.7500	6.9418	7206.7800	7.2068	3.818	0.0000	0.0000
2025/09/09	R035	06/08/2026	11.06 Put	Bond Future	784.7400	0.7847	722.9600	0.7230	7.873	0.0000	0.0000
2025/09/09	R035	05/11/2026		Bond Future	10.0034	95.4500	9.9410	95.7829	0.623	0.0000	0.0000
2025/09/09	R035	05/11/2026	10.03 Call	Bond Future	3392.2500	3.3923	3565.4500	3.5655	5.106	0.0000	0.0000
2025/09/09	R035	05/11/2026	10.03 Put	Bond Future	3250.7500	3.2508	3091.0700	3.0911	4.912	0.0000	0.0000
2025/09/09	R038	06/11/2025		Bond Future	10.2025	105.9005	10.1501	106.2777	0.514	0.0000	0.0000
2025/09/09	R038	06/11/2025	11.24 Call	Bond Future	7110.1400	7.1101	7478.9700	7.4790	5.187	0.0000	0.0000
2025/09/09	R038	06/11/2025	11.24 Put	Bond Future	29.0300	0.0290	20.6700	0.0207	28.798	0.0000	0.0000
2025/09/09	R038	06/11/2025	12.33 Call	Bond Future	13793.5800	13.7936	14170.7500	14.1708	2.734	0.0000	0.0000
2025/09/09	R038	06/11/2025	12.33 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/09/09	R038	06/11/2025	10.98 Put	Bond Future	101.0100	0.1010	76.3100	0.0763	24.453	0.0000	0.0000
2025/09/09	R038	06/11/2025	10.98 Call	Bond Future	5474.2100	5.4742	5826.7000	5.8267	6.439	0.0000	0.0000
2025/09/09	R038	05/02/2026		Bond Future	10.3048	107.8449	10.2503	108.2290	0.529	0.0000	0.0000
2025/09/09	R038	05/02/2026	11.44 Call	Bond Future	7820.3100	7.8203	8168.3000	8.1683	4.450	0.0000	0.0000
2025/09/09	R038	05/02/2026	11.44 Put	Bond Future	260.6900	0.2607	224.5700	0.2246	13.856	0.0000	0.0000
2025/09/09	R038	07/05/2026		Bond Future	10.4126	104.3357	10.3559	104.7270	0.545	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	
2025/09/09	R038	07/05/2026	11.40 Call	Bond Future	7242.2300	7.2422	7562.4200	7.5624	4.421	0.0000	0.0000
2025/09/09	R038	07/05/2026	11.40 Put	Bond Future	755.7800	0.7558	684.6400	0.6846	9.413	0.0000	0.0000
2025/09/09	R038	06/08/2026		Bond Future	10.5292	106.2432	10.4701	106.6420	0.561	0.0000	0.0000
2025/09/09	R038	06/08/2026	11.77 Call	Bond Future	8866.0800	8.8661	9190.8500	9.1909	3.663	0.0000	0.0000
2025/09/09	R038	06/08/2026	11.77 Put	Bond Future	979.8200	0.9798	905.8000	0.9058	7.554	0.0000	0.0000
2025/09/09	R038	05/11/2026		Bond Future	10.6579	102.6129	10.5963	103.0191	0.578	0.0000	0.0000
2025/09/09	R038	05/11/2026	10.72 Call	Bond Future	4089.9200	4.0899	4306.2100	4.3062	5.288	0.0000	0.0000
2025/09/09	R038	05/11/2026	10.72 Put	Bond Future	3682.9100	3.6829	3493.0400	3.4930	5.155	0.0000	0.0000
2025/09/09	R053	06/11/2025		Bond Future	10.7587	108.9098	10.6963	109.4969	0.580	0.0000	0.0000
2025/09/09	R053	06/11/2025	11.76 Call	Bond Future	8750.6400	8.7506	9320.7900	9.3208	6.516	0.0000	0.0000
2025/09/09	R053	06/11/2025	11.76 Put	Bond Future	55.1600	0.0552	38.1300	0.0381	30.874	0.0000	0.0000
2025/09/09	R053	05/02/2026		Bond Future	10.8548	110.9094	10.7902	111.5073	0.595	0.0000	0.0000
2025/09/09	R053	05/02/2026	11.49 Call	Bond Future	6661.4200	6.6614	7123.0000	7.1230	6.929	0.0000	0.0000
2025/09/09	R053	05/02/2026	11.49 Put	Bond Future	1085.8300	1.0858	949.4800	0.9495	12.557	0.0000	0.0000
2025/09/09	R053	07/05/2026		Bond Future	10.9545	107.0792	10.8876	107.6883	0.611	0.0000	0.0000
2025/09/09	R053	07/05/2026	11.69 Call	Bond Future	7819.5600	7.8196	8279.7000	8.2797	5.884	0.0000	0.0000
2025/09/09	R053	07/05/2026	11.69 Put	Bond Future	1515.5400	1.5155	1366.6000	1.3666	9.828	0.0000	0.0000
2025/09/09	R053	06/08/2026		Bond Future	11.0608	109.0367	10.9913	109.6573	0.628	0.0000	0.0000
2025/09/09	R053	06/08/2026	12.28 Call	Bond Future	11428.1600	11.4282	11926.0100	11.9260	4.356	0.0000	0.0000
2025/09/09	R053	06/08/2026	12.28 Put	Bond Future	1502.7300	1.5027	1380.0300	1.3800	8.165	0.0000	0.0000
2025/09/09	R053	05/11/2026		Bond Future	11.1754	105.0769	11.1034	105.7086	0.644	0.0000	0.0000
2025/09/09	R053	05/11/2026	11.21 Call	Bond Future	5566.4800	5.5665	5903.6400	5.9036	6.057	0.0000	0.0000
2025/09/09	R053	05/11/2026	11.21 Put	Bond Future	5265.3500	5.2654	4970.7300	4.9707	5.595	0.0000	0.0000
2025/09/09	R186	06/11/2025		Bond Future	7.5236	107.1977	7.5231	107.1982	0.007	0.0000	0.0000
2025/09/09	R186	06/11/2025	8.13 Call	Bond Future	647.1200	0.6471	647.6400	0.6476	0.080	0.0000	0.0000
2025/09/09	R186	06/11/2025	8.13 Put	Bond Future	0.3300	0.0003	0.3000	0.0003	9.091	0.0000	0.0000
2025/09/09	R186	05/02/2026		Bond Future	7.5525	103.8618	7.5518	103.8624	0.009	0.0000	0.0000
2025/09/09	R186	05/02/2026	8.43 Call	Bond Future	735.1100	0.7351	735.5700	0.7356	0.063	0.0000	0.0000
2025/09/09	R186	05/02/2026	8.43 Put	Bond Future	5.6900	0.0057	5.5700	0.0056	2.109	0.0000	0.0000
2025/09/09	R186	07/05/2026		Bond Future	7.6204	105.7641	7.6192	105.7649	0.017	0.0000	0.0000
2025/09/09	R186	07/05/2026	8.69 Call	Bond Future	646.3900	0.6464	646.9800	0.6470	0.091	0.0000	0.0000
2025/09/09	R186	07/05/2026	8.69 Put	Bond Future	12.2300	0.0122	12.0700	0.0121	1.308	0.0000	0.0000
2025/09/09	R186	06/08/2026		Bond Future	7.7734	102.3933	7.7705	102.3944	0.037	0.0000	0.0000
2025/09/09	R186	06/08/2026	8.57 Call	Bond Future	324.7200	0.3247	325.3800	0.3254	0.203	0.0000	0.0000
2025/09/09	R186	06/08/2026	8.57 Put	Bond Future	40.7000	0.0407	40.3400	0.0403	0.885	0.0000	0.0000
2025/09/09	R186	05/11/2026		Bond Future	9.1726	104.1766	9.1607	104.1780	0.129	0.0000	0.0000
2025/09/09	R186	05/11/2026	8.12 Call	Bond Future	45.3200	0.0453	45.6400	0.0456	0.706	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	
2025/09/09	R186	05/11/2026	8.12 Put	Bond Future	167.3800	0.1674	166.3300	0.1663	0.627	0.0000	0.0000
2025/09/09	R202	06/11/2025		Bond Future	277.5803	277.5803	277.5898	277.5898	0.003	0.0000	0.0000
2025/09/09	R202	06/11/2025	275.64 Call	Bond Future	1940.3300	1.9403	1949.8400	1.9498	0.490	0.0000	0.0000
2025/09/09	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R202	05/02/2026		Bond Future	277.3751	277.3751	277.3848	277.3848	0.004	0.0000	0.0000
2025/09/09	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R202	05/02/2026	277.82 Put	Bond Future	444.9300	0.4449	435.1600	0.4352	2.196	0.0000	0.0000
2025/09/09	R202	07/05/2026		Bond Future	282.5218	282.5218	282.5323	282.5323	0.004	0.0000	0.0000
2025/09/09	R202	07/05/2026	277.55 Call	Bond Future	4971.8400	4.9718	4982.2500	4.9823	0.209	0.0000	0.0000
2025/09/09	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R202	06/08/2026		Bond Future	282.2992	282.2992	282.3106	282.3106	0.004	0.0000	0.0000
2025/09/09	R202	06/08/2026	278.86 Call	Bond Future	3439.2400	3.4392	3450.5700	3.4506	0.329	0.0000	0.0000
2025/09/09	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R202	05/11/2026		Bond Future	287.2878	287.2878	287.3003	287.3003	0.004	0.0000	0.0000
2025/09/09	R202	05/11/2026	280.46 Call	Bond Future	6827.8100	6.8278	6840.3100	6.8403	0.183	0.0000	0.0000
2025/09/09	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R209	06/11/2025		Bond Future	9.8321	77.7218	9.7851	77.9770	0.479	0.0000	0.0000
2025/09/09	R209	06/11/2025	11.27 Call	Bond Future	7295.7700	7.2958	7549.9200	7.5499	3.484	0.0000	0.0000
2025/09/09	R209	06/11/2025	11.27 Put	Bond Future	3.1700	0.0032	2.1700	0.0022	31.546	0.0000	0.0000
2025/09/09	R209	05/02/2026		Bond Future	9.9185	79.1488	9.8697	79.4087	0.492	0.0000	0.0000
2025/09/09	R209	05/02/2026	10.93 Call	Bond Future	5403.9100	5.4039	5632.0700	5.6321	4.222	0.0000	0.0000
2025/09/09	R209	05/02/2026	10.93 Put	Bond Future	266.9100	0.2669	235.2400	0.2352	11.865	0.0000	0.0000
2025/09/09	R209	07/05/2026		Bond Future	10.0094	77.4473	9.9587	77.7120	0.507	0.0000	0.0000
2025/09/09	R209	07/05/2026	11.07 Call	Bond Future	5833.3400	5.8333	6051.8000	6.0518	3.745	0.0000	0.0000
2025/09/09	R209	07/05/2026	11.07 Put	Bond Future	555.9400	0.5559	509.6400	0.5096	8.328	0.0000	0.0000
2025/09/09	R209	06/08/2026		Bond Future	10.1086	78.8637	10.0559	79.1334	0.521	0.0000	0.0000
2025/09/09	R209	06/08/2026	11.39 Call	Bond Future	6881.2700	6.8813	7103.4300	7.1034	3.228	0.0000	0.0000
2025/09/09	R209	06/08/2026	11.39 Put	Bond Future	684.0900	0.6841	636.4900	0.6365	6.958	0.0000	0.0000
2025/09/09	R209	05/11/2026		Bond Future	10.2193	77.0885	10.1644	77.3633	0.537	0.0000	0.0000
2025/09/09	R209	05/11/2026	10.32 Call	Bond Future	3385.0800	3.3851	3533.2500	3.5333	4.377	0.0000	0.0000
2025/09/09	R209	05/11/2026	10.32 Put	Bond Future	2883.6700	2.8837	2757.0700	2.7571	4.390	0.0000	0.0000
2025/09/09	R210	06/11/2025		Bond Future	252.7313	252.7313	252.7969	252.7969	0.026	0.0000	0.0000
2025/09/09	R210	06/11/2025	252.14 Call	Bond Future	591.3100	0.5913	656.8900	0.6569	11.091	0.0000	0.0000
2025/09/09	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	R210	05/02/2026		Bond Future	257.4329	257.4329	257.4998	257.4998	0.026	0.0000	0.0000
2025/09/09	R210	05/02/2026	253.10 Call	Bond Future	4332.9400	4.3329	4399.8300	4.3998	1.544	0.0000	0.0000
2025/09/09	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
2025/09/09	R210	07/05/2026		Bond Future	258.7099	258.7099	258.7785	258.7785	0.026	0.0000
2025/09/09	R210	07/05/2026	255.40 Call	Bond Future	3309.9400	3.3099	3378.4600	3.3785	2.070	0.0000
2025/09/09	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	R210	06/08/2026		Bond Future	263.5041	263.5041	263.5745	263.5745	0.027	0.0000
2025/09/09	R210	06/08/2026	259.84 Call	Bond Future	3664.0900	3.6641	3734.5200	3.7345	1.922	0.0000
2025/09/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	R210	05/11/2026		Bond Future	264.6065	264.6065	264.6799	264.6799	0.028	0.0000
2025/09/09	R210	05/11/2026	253.33 Call	Bond Future	11276.4900	11.2765	11349.8900	11.3499	0.651	0.0000
2025/09/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/09	R213	06/11/2025		Bond Future	8.4171	95.4138	8.3749	95.5852	0.502	0.0000
2025/09/09	R213	06/11/2025	10.05 Call	Bond Future	6344.3200	6.3443	6515.6700	6.5157	2.701	0.0000
2025/09/09	R213	06/11/2025	10.05 Put	Bond Future	0.1800	0.0002	0.1200	0.0001	33.333	0.0000
2025/09/09	R213	05/02/2026		Bond Future	8.4803	97.1656	8.4355	97.3402	0.528	0.0000
2025/09/09	R213	05/02/2026	9.89 Call	Bond Future	5338.5200	5.3385	5506.5600	5.5066	3.148	0.0000
2025/09/09	R213	05/02/2026	9.89 Put	Bond Future	43.1200	0.0431	36.6100	0.0366	15.097	0.0000
2025/09/09	R213	07/05/2026		Bond Future	8.5436	95.3939	8.4960	95.5718	0.557	0.0000
2025/09/09	R213	07/05/2026	9.80 Call	Bond Future	4730.5300	4.7305	4889.8800	4.8899	3.369	0.0000
2025/09/09	R213	07/05/2026	9.80 Put	Bond Future	181.3500	0.1814	162.8000	0.1628	10.229	0.0000
2025/09/09	R213	06/08/2026		Bond Future	8.6195	97.1392	8.5687	97.3205	0.590	0.0000
2025/09/09	R213	06/08/2026	9.69 Call	Bond Future	4132.3600	4.1324	4281.0500	4.2811	3.598	0.0000
2025/09/09	R213	06/08/2026	9.69 Put	Bond Future	409.3400	0.4093	376.6500	0.3767	7.986	0.0000
2025/09/09	R213	05/11/2026		Bond Future	8.7221	95.2839	8.6678	95.4688	0.623	0.0000
2025/09/09	R213	05/11/2026	8.75 Call	Bond Future	1961.6500	1.9617	2056.5100	2.0565	4.836	0.0000
2025/09/09	R213	05/11/2026	8.75 Put	Bond Future	1867.0800	1.8671	1777.1200	1.7771	4.818	0.0000
2025/09/09	R214	06/11/2025		Bond Future	10.5382	70.9143	10.4656	71.3368	0.689	0.0000
2025/09/09	R214	06/11/2025	11.64 Call	Bond Future	6003.1900	6.0032	6418.0500	6.4181	6.911	0.0000
2025/09/09	R214	06/11/2025	11.64 Put	Bond Future	21.1800	0.0212	13.5700	0.0136	35.930	0.0000
2025/09/09	R214	05/02/2026		Bond Future	10.6344	72.2163	10.5594	72.6466	0.706	0.0000
2025/09/09	R214	05/02/2026	11.26 Call	Bond Future	4116.6000	4.1166	4449.7400	4.4497	8.093	0.0000
2025/09/09	R214	05/02/2026	11.26 Put	Bond Future	675.3800	0.6754	578.2800	0.5783	14.377	0.0000
2025/09/09	R214	07/05/2026		Bond Future	10.7296	70.2412	10.6520	70.6795	0.723	0.0000
2025/09/09	R214	07/05/2026	11.53 Call	Bond Future	5206.7300	5.2067	5544.1100	5.5441	6.480	0.0000
2025/09/09	R214	07/05/2026	11.53 Put	Bond Future	908.9400	0.9089	808.1100	0.8081	11.093	0.0000
2025/09/09	R214	06/08/2026		Bond Future	10.8328	71.5260	10.7525	71.9724	0.741	0.0000
2025/09/09	R214	06/08/2026	11.97 Call	Bond Future	6816.5600	6.8166	7174.2200	7.1742	5.247	0.0000
2025/09/09	R214	06/08/2026	11.97 Put	Bond Future	916.3500	0.9164	827.6200	0.8276	9.683	0.0000
2025/09/09	R214	05/11/2026		Bond Future	10.9469	69.4769	10.8638	69.9314	0.759	0.0000
2025/09/09	R214	05/11/2026	10.97 Call	Bond Future	3554.2500	3.5543	3796.0300	3.7960	6.803	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
2025/09/09	R214	05/11/2026	10.97 Put	Bond Future	3428.4300	3.4284	3215.7800	3.2158	6.203	0.0000	0.0000
2025/09/09	R248	06/11/2025		Bond Future	10.8621	84.1060	10.7996	84.5519	0.575	0.0000	0.0000
2025/09/09	R248	06/11/2025	11.74 Call	Bond Future	5943.9200	5.9439	6367.3300	6.3673	7.123	0.0000	0.0000
2025/09/09	R248	06/11/2025	11.74 Put	Bond Future	80.1900	0.0802	57.6600	0.0577	28.096	0.0000	0.0000
2025/09/09	R248	05/02/2026		Bond Future	10.9647	85.6502	10.9000	86.1043	0.590	0.0000	0.0000
2025/09/09	R248	05/02/2026	11.46 Call	Bond Future	4425.5000	4.4255	4753.0300	4.7530	7.401	0.0000	0.0000
2025/09/09	R248	05/02/2026	11.46 Put	Bond Future	1082.8300	1.0828	956.2400	0.9562	11.691	0.0000	0.0000
2025/09/09	R248	07/05/2026		Bond Future	11.0658	82.7795	10.9989	83.2420	0.605	0.0000	0.0000
2025/09/09	R248	07/05/2026	11.72 Call	Bond Future	5686.4300	5.6864	6022.2500	6.0223	5.906	0.0000	0.0000
2025/09/09	R248	07/05/2026	11.72 Put	Bond Future	1387.2700	1.3873	1260.5300	1.2605	9.136	0.0000	0.0000
2025/09/09	R248	06/08/2026		Bond Future	11.1752	84.2934	11.1059	84.7646	0.621	0.0000	0.0000
2025/09/09	R248	06/08/2026	12.37 Call	Bond Future	8556.9800	8.5570	8935.4400	8.9354	4.423	0.0000	0.0000
2025/09/09	R248	06/08/2026	12.37 Put	Bond Future	1112.8300	1.1128	1020.0600	1.0201	8.336	0.0000	0.0000
2025/09/09	R248	05/11/2026		Bond Future	11.2948	81.3254	11.2229	81.8051	0.637	0.0000	0.0000
2025/09/09	R248	05/11/2026	11.31 Call	Bond Future	4379.7200	4.3797	4633.1800	4.6332	5.787	0.0000	0.0000
2025/09/09	R248	05/11/2026	11.31 Put	Bond Future	4279.1200	4.2791	4052.8900	4.0529	5.287	0.0000	0.0000
2025/09/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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