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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2025 TO 10/09/2025

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
2025/09/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	2029	06/11/2025	139.79 Call	Bond Future	1073.8700	1.0739	1200.2200	1.2002	11.766	0.0000
2025/09/10	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/10	2029	06/11/2025		Bond Future	140.8639	140.8639	140.9902	140.9902	0.090	0.0000
2025/09/10	2029	05/02/2026		Bond Future	143.4845	143.4845	143.6133	143.6133	0.090	0.0000
2025/09/10	2029	05/02/2026	140.11 Call	Bond Future	3374.4600	3.3745	3503.2600	3.5033	3.817	0.0000
2025/09/10	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/09/10	2029	07/05/2026		Bond Future		144.6780	144.6780	144.8097	144.8097	0.091	0.0000	0.0000
2025/09/10	2029	07/05/2026	141.82 Call	Bond Future		2857.9500	2.8580	2989.7000	2.9897	4.610	0.0000	0.0000
2025/09/10	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2029	06/08/2026		Bond Future		147.3596	147.3596	147.4949	147.4949	0.092	0.0000	0.0000
2025/09/10	2029	06/08/2026	144.10 Call	Bond Future		3259.5800	3.2596	3394.8500	3.3949	4.150	0.0000	0.0000
2025/09/10	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2029	05/11/2026		Bond Future		148.4732	148.4732	148.6118	148.6118	0.093	0.0000	0.0000
2025/09/10	2029	05/11/2026	147.56 Call	Bond Future		913.2400	0.9132	1051.8300	1.0518	15.176	0.0000	0.0000
2025/09/10	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2030	06/11/2025	8.72 Put	Bond Future		41.3300	0.0413	39.4000	0.0394	4.670	0.0000	0.0000
2025/09/10	2030	06/11/2025	8.72 Call	Bond Future		2388.1000	2.3881	2391.4900	2.3915	0.142	0.0000	0.0000
2025/09/10	2030	06/11/2025	9.22 Put	Bond Future		1.3400	0.0013	1.2100	0.0012	9.701	0.0000	0.0000
2025/09/10	2030	06/11/2025	9.22 Call	Bond Future		4038.6300	4.0386	4043.8200	4.0438	0.129	0.0000	0.0000
2025/09/10	2030	06/11/2025	10.08 Call	Bond Future		6861.6400	6.8616	6866.9600	6.8670	0.078	0.0000	0.0000
2025/09/10	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2030	06/11/2025		Bond Future		8.0433	102.0675	8.0417	102.0728	0.019	0.0000	0.0000
2025/09/10	2030	06/11/2025	9.54 Call	Bond Future		5100.4500	5.1005	5105.7600	5.1058	0.104	0.0000	0.0000
2025/09/10	2030	06/11/2025	9.54 Put	Bond Future		0.0900	0.0001	0.0800	0.0001	11.111	0.0000	0.0000
2025/09/10	2030	05/02/2026		Bond Future		8.0849	99.9334	8.0832	99.9389	0.020	0.0000	0.0000
2025/09/10	2030	05/02/2026	9.49 Call	Bond Future		4576.0100	4.5760	4580.9000	4.5809	0.107	0.0000	0.0000
2025/09/10	2030	05/02/2026	9.49 Put	Bond Future		21.4800	0.0215	20.9000	0.0209	2.700	0.0000	0.0000
2025/09/10	2030	07/05/2026		Bond Future		8.1421	101.7639	8.1402	101.7699	0.024	0.0000	0.0000
2025/09/10	2030	07/05/2026	9.39 Call	Bond Future		3955.1200	3.9551	3959.6800	3.9597	0.115	0.0000	0.0000
2025/09/10	2030	07/05/2026	9.39 Put	Bond Future		118.7700	0.1188	117.2800	0.1173	1.255	0.0000	0.0000
2025/09/10	2030	06/08/2026		Bond Future		8.2158	99.6162	8.2135	99.6230	0.028	0.0000	0.0000
2025/09/10	2030	06/08/2026	9.22 Call	Bond Future		3244.1100	3.2441	3248.4200	3.2484	0.133	0.0000	0.0000
2025/09/10	2030	06/08/2026	9.22 Put	Bond Future		331.6600	0.3317	329.0900	0.3291	0.775	0.0000	0.0000
2025/09/10	2030	05/11/2026		Bond Future		8.3044	101.3517	8.3015	101.3597	0.035	0.0000	0.0000
2025/09/10	2030	05/11/2026	8.39 Call	Bond Future		1632.2100	1.6322	1634.6700	1.6347	0.151	0.0000	0.0000
2025/09/10	2030	05/11/2026	8.39 Put	Bond Future		1395.9000	1.3959	1390.3900	1.3904	0.395	0.0000	0.0000
2025/09/10	2031	06/11/2025		Bond Future		110.9562	110.9562	110.9634	110.9634	0.006	0.0000	0.0000
2025/09/10	2031	06/11/2025	109.69 Call	Bond Future		1267.2400	1.2672	1274.2800	1.2743	0.556	0.0000	0.0000
2025/09/10	2031	06/11/2025	109.69 Put	Bond Future		1.0000	0.0010	0.8900	0.0009	11.000	0.0000	0.0000
2025/09/10	2031	05/02/2026		Bond Future		110.6210	110.6210	110.6283	110.6283	0.007	0.0000	0.0000
2025/09/10	2031	05/02/2026	111.76 Call	Bond Future		31.4300	0.0314	31.6100	0.0316	0.573	0.0000	0.0000
2025/09/10	2031	05/02/2026	111.76 Put	Bond Future		1170.4000	1.1704	1163.3400	1.1633	0.603	0.0000	0.0000
2025/09/10	2031	07/05/2026		Bond Future		112.6736	112.6736	112.6815	112.6815	0.007	0.0000	0.0000
2025/09/10	2031	07/05/2026	113.84 Call	Bond Future		26.9200	0.0269	27.2800	0.0273	1.337	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	
2025/09/10	2031	07/05/2026	113.84 Put	Bond Future	1193.2900	1.1933	1185.7800	1.1858	0.629	0.0000	0.0000
2025/09/10	2031	06/08/2026		Bond Future	112.3210	112.3210	112.3293	112.3293	0.007	0.0000	0.0000
2025/09/10	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2031	06/08/2026	113.81 Put	Bond Future	1489.0400	1.4890	1480.7000	1.4807	0.560	0.0000	0.0000
2025/09/10	2031	05/11/2026		Bond Future	114.3050	114.3050	114.3145	114.3145	0.008	0.0000	0.0000
2025/09/10	2031	05/11/2026	111.49 Call	Bond Future	2815.0200	2.8150	2824.5300	2.8245	0.338	0.0000	0.0000
2025/09/10	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2032	06/11/2025	9.40 Put	Bond Future	105.9000	0.1059	103.7300	0.1037	2.049	0.0000	0.0000
2025/09/10	2032	06/11/2025	9.40 Call	Bond Future	3075.3000	3.0753	3060.0000	3.0600	0.498	0.0000	0.0000
2025/09/10	2032	06/11/2025	9.90 Put	Bond Future	7.6100	0.0076	7.2300	0.0072	4.993	0.0000	0.0000
2025/09/10	2032	06/11/2025	9.90 Call	Bond Future	5222.8000	5.2228	5209.2900	5.2093	0.259	0.0000	0.0000
2025/09/10	2032	06/11/2025	10.89 Call	Bond Future	9467.6200	9.4676	9454.4900	9.4545	0.139	0.0000	0.0000
2025/09/10	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2032	06/11/2025		Bond Future	8.7613	98.4761	8.7640	98.4630	0.032	0.0000	0.0000
2025/09/10	2032	06/11/2025	10.42 Call	Bond Future	7480.4700	7.4805	7467.3100	7.4673	0.176	0.0000	0.0000
2025/09/10	2032	06/11/2025	10.42 Put	Bond Future	0.2300	0.0002	0.2000	0.0002	13.043	0.0000	0.0000
2025/09/10	2032	05/02/2026		Bond Future	8.8322	100.2842	8.8351	100.2709	0.033	0.0000	0.0000
2025/09/10	2032	05/02/2026	10.16 Call	Bond Future	5928.4100	5.9284	5914.5200	5.9145	0.234	0.0000	0.0000
2025/09/10	2032	05/02/2026	10.16 Put	Bond Future	74.6600	0.0747	74.0600	0.0741	0.804	0.0000	0.0000
2025/09/10	2032	07/05/2026		Bond Future	8.9093	97.9615	8.9122	97.9485	0.033	0.0000	0.0000
2025/09/10	2032	07/05/2026	10.14 Call	Bond Future	5515.9000	5.5159	5502.5500	5.5026	0.242	0.0000	0.0000
2025/09/10	2032	07/05/2026	10.14 Put	Bond Future	257.9400	0.2579	257.5900	0.2576	0.136	0.0000	0.0000
2025/09/10	2032	06/08/2026		Bond Future	8.9979	99.7532	9.0008	99.7407	0.033	0.0000	0.0000
2025/09/10	2032	06/08/2026	10.12 Call	Bond Future	5147.9200	5.1479	5135.5500	5.1356	0.240	0.0000	0.0000
2025/09/10	2032	06/08/2026	10.12 Put	Bond Future	512.1300	0.5121	512.2800	0.5123	0.029	0.0000	0.0000
2025/09/10	2032	05/11/2026		Bond Future	9.1053	97.3343	9.1081	97.3225	0.032	0.0000	0.0000
2025/09/10	2032	05/11/2026	9.16 Call	Bond Future	2516.6100	2.5166	2507.5400	2.5075	0.360	0.0000	0.0000
2025/09/10	2032	05/11/2026	9.16 Put	Bond Future	2292.8400	2.2928	2295.6000	2.2956	0.120	0.0000	0.0000
2025/09/10	2033	06/11/2025		Bond Future	133.1865	133.1865	133.4249	133.4249	0.179	0.0000	0.0000
2025/09/10	2033	06/11/2025	133.14 Call	Bond Future	46.5300	0.0465	284.8900	0.2849	512.272	0.0000	0.0000
2025/09/10	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2033	05/02/2026		Bond Future	135.6643	135.6643	135.9073	135.9073	0.179	0.0000	0.0000
2025/09/10	2033	05/02/2026	132.88 Call	Bond Future	2784.3000	2.7843	3027.2700	3.0273	8.726	0.0000	0.0000
2025/09/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2033	07/05/2026		Bond Future	136.6104	136.6104	136.8583	136.8583	0.181	0.0000	0.0000
2025/09/10	2033	07/05/2026	135.16 Call	Bond Future	1450.3900	1.4504	1698.3000	1.6983	17.093	0.0000	0.0000
2025/09/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2033	06/08/2026		Bond Future	139.1426	139.1426	139.3961	139.3961	0.182	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/10	2033	06/08/2026	134.25 Call	Bond Future	4892.5700	4.8926	5146.1100	5.1461	5.182	0.0000
2025/09/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/10	2033	05/11/2026		Bond Future	140.0064	140.0064	140.2654	140.2654	0.185	0.0000
2025/09/10	2033	05/11/2026	137.26 Call	Bond Future	2746.4000	2.7464	3005.3600	3.0054	9.429	0.0000
2025/09/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/10	2037	06/11/2025	10.50 Put	Bond Future	398.8600	0.3989	380.1600	0.3802	4.688	0.0000
2025/09/10	2037	06/11/2025	10.50 Call	Bond Future	2891.7600	2.8918	2923.7100	2.9237	1.105	0.0000
2025/09/10	2037	06/11/2025	11.00 Put	Bond Future	53.6600	0.0537	49.2900	0.0493	8.144	0.0000
2025/09/10	2037	06/11/2025	11.00 Call	Bond Future	5434.0400	5.4340	5480.3200	5.4803	0.852	0.0000
2025/09/10	2037	06/11/2025	12.16 Call	Bond Future	11585.6900	11.5857	11636.3200	11.6363	0.437	0.0000
2025/09/10	2037	06/11/2025	12.16 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000
2025/09/10	2037	06/11/2025		Bond Future	10.0864	91.8394	10.0781	91.8901	0.082	0.0000
2025/09/10	2037	06/11/2025	11.63 Call	Bond Future	8834.7700	8.8348	8885.1400	8.8851	0.570	0.0000
2025/09/10	2037	06/11/2025	11.63 Put	Bond Future	2.0600	0.0021	1.7800	0.0018	13.592	0.0000
2025/09/10	2037	05/02/2026		Bond Future	10.1818	89.2670	10.1732	89.3186	0.084	0.0000
2025/09/10	2037	05/02/2026	11.20 Call	Bond Future	6168.0000	6.1680	6210.0800	6.2101	0.682	0.0000
2025/09/10	2037	05/02/2026	11.20 Put	Bond Future	314.6700	0.3147	305.1200	0.3051	3.035	0.0000
2025/09/10	2037	05/02/2026	12.27 Call	Bond Future	11468.0500	11.4681	11518.5500	11.5186	0.440	0.0000
2025/09/10	2037	05/02/2026	12.27 Put	Bond Future	22.2800	0.0223	21.1500	0.0212	5.072	0.0000
2025/09/10	2037	05/02/2026	10.90 Put	Bond Future	599.5600	0.5996	584.4700	0.5845	2.517	0.0000
2025/09/10	2037	05/02/2026	10.90 Call	Bond Future	4784.7400	4.7847	4821.2800	4.8213	0.764	0.0000
2025/09/10	2037	05/02/2026	11.86 Call	Bond Future	9432.9500	9.4330	9481.7600	9.4818	0.517	0.0000
2025/09/10	2037	05/02/2026	11.86 Put	Bond Future	66.2800	0.0663	63.4600	0.0635	4.255	0.0000
2025/09/10	2037	05/02/2026	11.36 Call	Bond Future	6944.3200	6.9443	6988.6500	6.9887	0.638	0.0000
2025/09/10	2037	05/02/2026	11.36 Put	Bond Future	219.8100	0.2198	212.5100	0.2125	3.321	0.0000
2025/09/10	2037	05/02/2026	10.65 Put	Bond Future	974.6100	0.9746	953.8700	0.9539	2.128	0.0000
2025/09/10	2037	05/02/2026	10.65 Call	Bond Future	3734.2300	3.7342	3765.1200	3.7651	0.827	0.0000
2025/09/10	2037	05/02/2026	12.73 Call	Bond Future	13693.9500	13.6940	13745.2600	13.7453	0.375	0.0000
2025/09/10	2037	05/02/2026	12.73 Put	Bond Future	5.0500	0.0051	4.7300	0.0047	6.337	0.0000
2025/09/10	2037	05/02/2026	11.40 Put	Bond Future	200.7000	0.2007	193.9000	0.1939	3.388	0.0000
2025/09/10	2037	05/02/2026	11.40 Call	Bond Future	7141.0300	7.1410	7185.8600	7.1859	0.628	0.0000
2025/09/10	2037	07/05/2026	12.40 Call	Bond Future	11482.0100	11.4820	11531.4500	11.5315	0.431	0.0000
2025/09/10	2037	07/05/2026	12.40 Put	Bond Future	127.7000	0.1277	124.1400	0.1241	2.788	0.0000
2025/09/10	2037	07/05/2026	10.95 Put	Bond Future	1169.9400	1.1699	1150.9800	1.1510	1.621	0.0000
2025/09/10	2037	07/05/2026	10.95 Call	Bond Future	4967.9700	4.9680	5002.0100	5.0020	0.685	0.0000
2025/09/10	2037	07/05/2026		Bond Future	10.2867	90.9020	10.2777	90.9550	0.087	0.0000
2025/09/10	2037	07/05/2026	11.32 Call	Bond Future	6503.8200	6.5038	6543.7100	6.5437	0.613	0.0000
2025/09/10	2037	07/05/2026	11.32 Put	Bond Future	683.7500	0.6838	670.6400	0.6706	1.917	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	
2025/09/10	2037	06/08/2026	11.30 Call	Bond Future	6249.4400	6.2494	6286.5600	6.2866	0.594	0.0000	0.0000
2025/09/10	2037	06/08/2026	11.30 Put	Bond Future	1277.2200	1.2772	1259.7000	1.2597	1.372	0.0000	0.0000
2025/09/10	2037	06/08/2026	10.70 Call	Bond Future	4098.4400	4.0984	4126.6800	4.1267	0.689	0.0000	0.0000
2025/09/10	2037	06/08/2026	10.70 Put	Bond Future	2408.9200	2.4089	2382.5200	2.3825	1.096	0.0000	0.0000
2025/09/10	2037	06/08/2026	10.02 Put	Bond Future	4628.9300	4.6289	4592.0300	4.5920	0.797	0.0000	0.0000
2025/09/10	2037	06/08/2026	10.02 Call	Bond Future	2380.8600	2.3809	2398.6000	2.3986	0.745	0.0000	0.0000
2025/09/10	2037	06/08/2026		Bond Future	10.4032	88.3047	10.3937	88.3593	0.091	0.0000	0.0000
2025/09/10	2037	06/08/2026	11.71 Call	Bond Future	7941.0900	7.9411	7982.9800	7.9830	0.528	0.0000	0.0000
2025/09/10	2037	06/08/2026	11.71 Put	Bond Future	823.3600	0.8234	810.6100	0.8106	1.549	0.0000	0.0000
2025/09/10	2037	05/11/2026		Bond Future	10.5231	89.8421	10.5131	89.8986	0.095	0.0000	0.0000
2025/09/10	2037	05/11/2026	10.62 Call	Bond Future	3949.0600	3.9491	3975.5000	3.9755	0.670	0.0000	0.0000
2025/09/10	2037	05/11/2026	10.62 Put	Bond Future	3404.5500	3.4046	3374.5400	3.3745	0.881	0.0000	0.0000
2025/09/10	2038	06/11/2025		Bond Future	143.0470	143.0470	143.0622	143.0622	0.011	0.0000	0.0000
2025/09/10	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2038	06/11/2025	143.88 Put	Bond Future	832.9700	0.8330	817.7900	0.8178	1.822	0.0000	0.0000
2025/09/10	2038	05/02/2026		Bond Future	143.5299	143.5299	143.5453	143.5453	0.011	0.0000	0.0000
2025/09/10	2038	05/02/2026	143.20 Call	Bond Future	329.8900	0.3299	345.2800	0.3453	4.665	0.0000	0.0000
2025/09/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2038	07/05/2026		Bond Future	146.1932	146.1932	146.2098	146.2098	0.011	0.0000	0.0000
2025/09/10	2038	07/05/2026	144.53 Call	Bond Future	1663.2100	1.6632	1679.7600	1.6798	0.995	0.0000	0.0000
2025/09/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2038	06/08/2026		Bond Future	146.6870	146.6870	146.7043	146.7043	0.012	0.0000	0.0000
2025/09/10	2038	06/08/2026	144.72 Call	Bond Future	1966.9900	1.9670	1984.3000	1.9843	0.880	0.0000	0.0000
2025/09/10	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2038	05/11/2026		Bond Future	149.2795	149.2795	149.2984	149.2984	0.013	0.0000	0.0000
2025/09/10	2038	05/11/2026	146.31 Call	Bond Future	2969.4500	2.9695	2988.4300	2.9884	0.639	0.0000	0.0000
2025/09/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2040	06/11/2025		Bond Future	10.5304	91.3350	10.5322	91.3230	0.017	0.0000	0.0000
2025/09/10	2040	06/11/2025	11.84 Call	Bond Future	8170.1500	8.1702	8157.6500	8.1577	0.153	0.0000	0.0000
2025/09/10	2040	06/11/2025	11.84 Put	Bond Future	8.6800	0.0087	8.1600	0.0082	5.991	0.0000	0.0000
2025/09/10	2040	05/02/2026		Bond Future	10.6320	88.5029	10.6338	88.4907	0.017	0.0000	0.0000
2025/09/10	2040	05/02/2026	11.49 Call	Bond Future	5881.9700	5.8820	5867.0500	5.8671	0.254	0.0000	0.0000
2025/09/10	2040	05/02/2026	11.49 Put	Bond Future	499.4700	0.4995	496.7000	0.4967	0.555	0.0000	0.0000
2025/09/10	2040	05/02/2026	10.35 Put	Bond Future	3490.4100	3.4904	3490.0000	3.4900	0.012	0.0000	0.0000
2025/09/10	2040	05/02/2026	10.35 Call	Bond Future	1609.4500	1.6095	1596.8900	1.5969	0.780	0.0000	0.0000
2025/09/10	2040	05/02/2026	10.75 Call	Bond Future	2734.1500	2.7342	2719.5200	2.7195	0.535	0.0000	0.0000
2025/09/10	2040	05/02/2026	10.75 Put	Bond Future	1963.7800	1.9638	1961.3000	1.9613	0.126	0.0000	0.0000
2025/09/10	2040	05/02/2026	11.15 Call	Bond Future	4289.8300	4.2898	4274.5400	4.2745	0.356	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
2025/09/10	2040	05/02/2026	11.15 Put	Bond Future	980.7700	0.9808	977.6300	0.9776	0.320	0.0000	0.0000
2025/09/10	2040	05/02/2026	13.23 Call	Bond Future	14901.7400	14.9017	14889.4500	14.8895	0.082	0.0000	0.0000
2025/09/10	2040	05/02/2026	13.23 Put	Bond Future	5.5500	0.0056	5.4100	0.0054	2.523	0.0000	0.0000
2025/09/10	2040	05/02/2026	11.82 Put	Bond Future	241.7000	0.2417	239.6600	0.2397	0.844	0.0000	0.0000
2025/09/10	2040	05/02/2026	11.82 Call	Bond Future	7565.6800	7.5657	7551.4900	7.5515	0.188	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.22 Call	Bond Future	9211.9200	9.2119	9198.3600	9.1984	0.147	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.22 Put	Bond Future	391.8800	0.3919	390.2500	0.3903	0.416	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.72 Call	Bond Future	6815.0600	6.8151	6801.1600	6.8012	0.204	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.72 Put	Bond Future	826.0500	0.8261	824.0800	0.8241	0.238	0.0000	0.0000
2025/09/10	2040	07/05/2026	10.70 Put	Bond Future	3207.4200	3.2074	3206.9600	3.2070	0.014	0.0000	0.0000
2025/09/10	2040	07/05/2026	10.70 Call	Bond Future	2935.6300	2.9356	2923.2400	2.9232	0.422	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.53 Call	Bond Future	10747.9500	10.7480	10734.6900	10.7347	0.123	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.53 Put	Bond Future	245.5900	0.2456	244.2600	0.2443	0.542	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.03 Call	Bond Future	8279.5600	8.2796	8265.8500	8.2659	0.166	0.0000	0.0000
2025/09/10	2040	07/05/2026	12.03 Put	Bond Future	517.8600	0.5179	516.0800	0.5161	0.344	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.12 Put	Bond Future	1910.7200	1.9107	1909.1500	1.9092	0.082	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.12 Call	Bond Future	4299.4200	4.2994	4285.9200	4.2859	0.314	0.0000	0.0000
2025/09/10	2040	07/05/2026		Bond Future	10.7421	90.1237	10.7439	90.1118	0.017	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.67 Call	Bond Future	6586.0500	6.5861	6572.1400	6.5721	0.211	0.0000	0.0000
2025/09/10	2040	07/05/2026	11.67 Put	Bond Future	888.4200	0.8884	886.4400	0.8864	0.223	0.0000	0.0000
2025/09/10	2040	06/08/2026		Bond Future	10.8632	87.2615	10.8650	87.2500	0.017	0.0000	0.0000
2025/09/10	2040	06/08/2026	12.19 Call	Bond Future	8723.9800	8.7240	8710.9100	8.7109	0.150	0.0000	0.0000
2025/09/10	2040	06/08/2026	12.19 Put	Bond Future	896.3500	0.8964	894.7800	0.8948	0.175	0.0000	0.0000
2025/09/10	2040	05/11/2026		Bond Future	10.9863	88.7804	10.9881	88.7695	0.016	0.0000	0.0000
2025/09/10	2040	05/11/2026	11.06 Call	Bond Future	4300.1500	4.3002	4289.4500	4.2895	0.249	0.0000	0.0000
2025/09/10	2040	05/11/2026	11.06 Put	Bond Future	3845.3400	3.8453	3845.5400	3.8455	0.005	0.0000	0.0000
2025/09/10	2044	06/11/2025	11.75 Call	Bond Future	6075.4100	6.0754	6094.6900	6.0947	0.317	0.0000	0.0000
2025/09/10	2044	06/11/2025	11.75 Put	Bond Future	60.3100	0.0603	56.7200	0.0567	5.953	0.0000	0.0000
2025/09/10	2044	06/11/2025	11.25 Put	Bond Future	431.4600	0.4315	417.8400	0.4178	3.157	0.0000	0.0000
2025/09/10	2044	06/11/2025	11.25 Call	Bond Future	3299.2500	3.2993	3308.5000	3.3085	0.280	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.20 Call	Bond Future	8689.7400	8.6897	8711.9800	8.7120	0.256	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.20 Put	Bond Future	6.8500	0.0069	6.2200	0.0062	9.197	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.25 Call	Bond Future	8975.4600	8.9755	8997.8200	8.9978	0.249	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.25 Put	Bond Future	5.3100	0.0053	4.8000	0.0048	9.605	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.00 Call	Bond Future	7534.0400	7.5340	7555.5000	7.5555	0.285	0.0000	0.0000
2025/09/10	2044	06/11/2025	12.00 Put	Bond Future	18.2900	0.0183	16.8800	0.0169	7.709	0.0000	0.0000
2025/09/10	2044	06/11/2025		Bond Future	10.8206	86.0901	10.8173	86.1129	0.031	0.0000	0.0000
2025/09/10	2044	06/11/2025	11.88 Call	Bond Future	6834.3600	6.8344	6854.9700	6.8550	0.302	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
2025/09/10	2044	06/11/2025	11.88 Put	Bond Future	33.0400	0.0330	30.7800	0.0308	6.840	0.0000	0.0000
2025/09/10	2044	05/02/2026		Bond Future	10.9225	83.2869	10.9191	83.3102	0.032	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.56 Call	Bond Future	4939.0900	4.9391	4951.1500	4.9512	0.244	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.56 Put	Bond Future	804.8500	0.8049	793.6100	0.7936	1.397	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.25 Call	Bond Future	3588.1200	3.5881	3596.0700	3.5961	0.222	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.25 Put	Bond Future	1422.6200	1.4226	1407.2700	1.4073	1.079	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.50 Call	Bond Future	4660.5300	4.6605	4671.8300	4.6718	0.242	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.50 Put	Bond Future	901.3600	0.9014	889.3600	0.8894	1.331	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.45 Call	Bond Future	4436.1000	4.4361	4446.7200	4.4467	0.239	0.0000	0.0000
2025/09/10	2044	05/02/2026	11.45 Put	Bond Future	991.6500	0.9917	978.9700	0.9790	1.279	0.0000	0.0000
2025/09/10	2044	05/02/2026	10.90 Put	Bond Future	2499.9800	2.5000	2480.3200	2.4803	0.786	0.0000	0.0000
2025/09/10	2044	05/02/2026	10.90 Call	Bond Future	2347.7100	2.3477	2351.3500	2.3514	0.155	0.0000	0.0000
2025/09/10	2044	05/02/2026	10.07 Put	Bond Future	6777.1900	6.7772	6752.3400	6.7523	0.367	0.0000	0.0000
2025/09/10	2044	05/02/2026	10.07 Call	Bond Future	693.8800	0.6939	692.3300	0.6923	0.223	0.0000	0.0000
2025/09/10	2044	07/05/2026		Bond Future	11.0319	84.8122	11.0283	84.8364	0.033	0.0000	0.0000
2025/09/10	2044	07/05/2026	11.80 Call	Bond Future	6016.0700	6.0161	6029.3700	6.0294	0.221	0.0000	0.0000
2025/09/10	2044	07/05/2026	11.80 Put	Bond Future	1155.6300	1.1556	1144.7600	1.1448	0.941	0.0000	0.0000
2025/09/10	2044	06/08/2026		Bond Future	11.1516	81.9780	11.1477	82.0032	0.035	0.0000	0.0000
2025/09/10	2044	06/08/2026	12.42 Call	Bond Future	8648.1900	8.6482	8665.0100	8.6650	0.194	0.0000	0.0000
2025/09/10	2044	06/08/2026	12.42 Put	Bond Future	999.7400	0.9997	991.3400	0.9913	0.840	0.0000	0.0000
2025/09/10	2044	05/11/2026		Bond Future	11.2723	83.4047	11.2681	83.4312	0.037	0.0000	0.0000
2025/09/10	2044	05/11/2026	11.34 Call	Bond Future	4411.7300	4.4117	4421.1000	4.4211	0.212	0.0000	0.0000
2025/09/10	2044	05/11/2026	11.34 Put	Bond Future	3980.0000	3.9800	3962.9400	3.9629	0.429	0.0000	0.0000
2025/09/10	2046	06/11/2025		Bond Future	121.3569	121.3569	121.6376	121.6376	0.231	0.0000	0.0000
2025/09/10	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2046	06/11/2025	125.41 Put	Bond Future	4053.1300	4.0531	3772.4400	3.7724	6.925	0.0000	0.0000
2025/09/10	2046	05/02/2026		Bond Future	123.6145	123.6145	123.9006	123.9006	0.231	0.0000	0.0000
2025/09/10	2046	05/02/2026	121.65 Call	Bond Future	1964.4900	1.9645	2250.6000	2.2506	14.564	0.0000	0.0000
2025/09/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2046	07/05/2026		Bond Future	123.5997	123.5997	123.8913	123.8913	0.236	0.0000	0.0000
2025/09/10	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2046	07/05/2026	124.95 Put	Bond Future	1350.3400	1.3503	1058.7100	1.0587	21.597	0.0000	0.0000
2025/09/10	2046	06/08/2026		Bond Future	125.8900	125.8900	126.1881	126.1881	0.237	0.0000	0.0000
2025/09/10	2046	06/08/2026	122.38 Call	Bond Future	3510.0100	3.5100	3808.0900	3.8081	8.492	0.0000	0.0000
2025/09/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	2046	05/11/2026		Bond Future	125.7702	125.7702	126.0740	126.0740	0.242	0.0000	0.0000
2025/09/10	2046	05/11/2026	125.48 Call	Bond Future	290.2100	0.2902	594.0000	0.5940	104.679	0.0000	0.0000
2025/09/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/10	2050	06/11/2025		Bond Future	122.1354	122.1354	122.6491	122.6491	0.421	0.0000
2025/09/10	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/10	2050	06/11/2025	124.42 Put	Bond Future	2284.6500	2.2847	1770.8600	1.7709	22.489	0.0000
2025/09/10	2050	05/02/2026		Bond Future	121.9800	121.9800	122.5035	122.5035	0.429	0.0000
2025/09/10	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/10	2050	05/02/2026	122.82 Put	Bond Future	840.0300	0.8400	316.4900	0.3165	62.324	0.0000
2025/09/10	2050	07/05/2026		Bond Future	124.2435	124.2435	124.7773	124.7773	0.430	0.0000
2025/09/10	2050	07/05/2026	124.07 Call	Bond Future	173.4600	0.1735	707.2500	0.7073	307.731	0.0000
2025/09/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/10	2050	06/08/2026		Bond Future	124.0773	124.0773	124.6213	124.6213	0.438	0.0000
2025/09/10	2050	06/08/2026	123.27 Call	Bond Future	807.2900	0.8073	1351.3400	1.3513	67.392	0.0000
2025/09/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/10	2050	05/11/2026		Bond Future	126.2699	126.2699	126.8249	126.8249	0.439	0.0000
2025/09/10	2050	05/11/2026	123.84 Call	Bond Future	2429.9300	2.4299	2984.8700	2.9849	22.838	0.0000
2025/09/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/10	AL37	06/11/2025		Index Future	1201.0050	1201.0050	1200.9800	1200.9800	0.002	0.0000
2025/09/10	AL37	05/02/2026		Index Future	1223.0560	1223.0560	1223.0310	1223.0310	0.002	0.0000
2025/09/10	AL37	07/05/2026		Index Future	1245.4730	1245.4730	1245.4500	1245.4500	0.002	0.0000
2025/09/10	AL37	06/08/2026		Index Future	1268.0430	1268.0430	1268.0210	1268.0210	0.002	0.0000
2025/09/10	AL37	05/11/2026		Index Future	1290.4640	1290.4640	1290.4460	1290.4460	0.001	0.0000
2025/09/10	AL7T	06/11/2025		Index Future	1466.8190	1466.8190	1467.4350	1467.4350	0.042	0.0000
2025/09/10	AL7T	05/02/2026		Index Future	1493.7510	1493.7510	1494.3790	1494.3790	0.042	0.0000
2025/09/10	AL7T	07/05/2026		Index Future	1521.1290	1521.1290	1521.7710	1521.7710	0.042	0.0000
2025/09/10	AL7T	06/08/2026		Index Future	1548.6930	1548.6930	1549.3500	1549.3500	0.042	0.0000
2025/09/10	AL7T	05/11/2026		Index Future	1576.0780	1576.0780	1576.7510	1576.7510	0.043	0.0000
2025/09/10	ALBI	06/11/2025		Index Future	1241.2240	1241.2240	1241.4190	1241.4190	0.016	0.0000
2025/09/10	ALBI	05/02/2026		Index Future	1264.0140	1264.0140	1264.2120	1264.2120	0.016	0.0000
2025/09/10	ALBI	07/05/2026		Index Future	1287.1820	1287.1820	1287.3860	1287.3860	0.016	0.0000
2025/09/10	ALBI	06/08/2026		Index Future	1310.5070	1310.5070	1310.7170	1310.7170	0.016	0.0000
2025/09/10	ALBI	05/11/2026		Index Future	1333.6790	1333.6790	1333.8970	1333.8970	0.016	0.0000
2025/09/10	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
2025/09/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/10	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	
2025/09/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/10	ES33	06/11/2025		Bond Future	10.1366	87.1277	10.1278	87.1703	0.087	0.0000	0.0000
2025/09/10	ES33	06/11/2025	12.01 Call	Bond Future	8477.4900	8.4775	8520.0900	8.5201	0.503	0.0000	0.0000
2025/09/10	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES33	05/02/2026		Bond Future	10.2578	88.7486	10.2485	88.7921	0.090	0.0000	0.0000
2025/09/10	ES33	05/02/2026	11.49 Call	Bond Future	5553.1400	5.5531	5596.6500	5.5967	0.784	0.0000	0.0000
2025/09/10	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES33	07/05/2026		Bond Future	10.3829	86.6008	10.3731	86.6455	0.094	0.0000	0.0000
2025/09/10	ES33	07/05/2026	11.69 Call	Bond Future	5720.2700	5.7203	5765.0000	5.7650	0.782	0.0000	0.0000
2025/09/10	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES33	06/08/2026		Bond Future	10.5209	88.2047	10.5105	88.2510	0.099	0.0000	0.0000
2025/09/10	ES33	06/08/2026	12.02 Call	Bond Future	6336.1000	6.3361	6382.3200	6.3823	0.729	0.0000	0.0000
2025/09/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES33	05/11/2026		Bond Future	10.6802	85.9696	10.6691	86.0175	0.104	0.0000	0.0000
2025/09/10	ES33	05/11/2026	10.83 Call	Bond Future	641.2400	0.6412	689.0800	0.6891	7.461	0.0000	0.0000
2025/09/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES42	06/11/2025		Bond Future	11.0787	81.0596	10.8040	82.8382	2.480	0.0000	0.0000
2025/09/10	ES42	06/11/2025	12.39 Call	Bond Future	7725.6800	7.7257	9504.2800	9.5043	23.022	0.0000	0.0000
2025/09/10	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES42	05/02/2026		Bond Future	11.1909	82.5675	10.9063	84.3793	2.543	0.0000	0.0000
2025/09/10	ES42	05/02/2026	11.85 Call	Bond Future	3967.8100	3.9678	5779.5300	5.7795	45.660	0.0000	0.0000
2025/09/10	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES42	07/05/2026		Bond Future	11.3100	79.8347	11.0149	81.6806	2.610	0.0000	0.0000
2025/09/10	ES42	07/05/2026	12.20 Call	Bond Future	5193.2900	5.1933	7039.1500	7.0392	35.543	0.0000	0.0000
2025/09/10	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES42	06/08/2026		Bond Future	11.4353	81.3121	11.1291	83.1928	2.677	0.0000	0.0000
2025/09/10	ES42	06/08/2026	12.65 Call	Bond Future	6837.7200	6.8377	8718.4600	8.7185	27.505	0.0000	0.0000
2025/09/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	ES42	05/11/2026		Bond Future	11.5719	78.4831	11.2541	80.3979	2.747	0.0000	0.0000
2025/09/10	ES42	05/11/2026	11.66 Call	Bond Future	518.3100	0.5183	2433.1300	2.4331	369.435	0.0000	0.0000
2025/09/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GOVI	06/11/2025		GOVI	1220.7850	1220.7850	1220.8380	1220.8380	0.004	0.0000	0.0000
2025/09/10	GOVI	06/11/2025	1,112.00 Call	GOVI	1087850.0000	108.7850	1088380.0000	108.8380	0.049	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	
2025/09/10	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GOVI	05/02/2026		GOVI	1243.1990	1243.1990	1243.2540	1243.2540	0.004	0.0000	0.0000
2025/09/10	GOVI	05/02/2026	1,150. Call 00	GOVI	931990.0000	93.1990	932540.0000	93.2540	0.059	0.0000	0.0000
2025/09/10	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GOVI	07/05/2026		GOVI	1265.9860	1265.9860	1266.0430	1266.0430	0.005	0.0000	0.0000
2025/09/10	GOVI	07/05/2026	1,177. Call 00	GOVI	889860.0000	88.9860	890430.0000	89.0430	0.064	0.0000	0.0000
2025/09/10	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GOVI	06/08/2026		GOVI	1288.9260	1288.9260	1288.9880	1288.9880	0.005	0.0000	0.0000
2025/09/10	GOVI	06/08/2026	1,189. Call 00	GOVI	999260.0000	99.9260	999880.0000	99.9880	0.062	0.0000	0.0000
2025/09/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GOVI	05/11/2026		GOVI	1311.7170	1311.7170	1311.7830	1311.7830	0.005	0.0000	0.0000
2025/09/10	GOVI	05/11/2026	1,277. Call 00	GOVI	347170.0000	34.7170	347830.0000	34.7830	0.190	0.0000	0.0000
2025/09/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/10	IGOV	06/11/2025		Index Future	392.7920	392.7920	393.3700	393.3700	0.147	0.0000	0.0000
2025/09/10	IGOV	05/02/2026		Index Future	400.0990	400.0990	400.6890	400.6890	0.147	0.0000	0.0000
2025/09/10	IGOV	07/05/2026		Index Future	407.5270	407.5270	408.1270	408.1270	0.147	0.0000	0.0000
2025/09/10	IGOV	06/08/2026		Index Future	415.0040	415.0040	415.6160	415.6160	0.147	0.0000	0.0000
2025/09/10	IGOV	05/11/2026		Index Future	422.4320	422.4320	423.0570	423.0570	0.148	0.0000	0.0000
2025/09/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/09/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/09/10	R033	06/11/2025		Bond Future	8.9489	106.7268	8.9515	106.7124	0.029	0.0000
2025/09/10	R033	06/11/2025	10.33 Call	Bond Future	7272.4600	7.2725	7257.9900	7.2580	0.199	0.0000
2025/09/10	R033	06/11/2025	10.33 Put	Bond Future	1.1000	0.0011	1.0200	0.0010	7.273	0.0000
2025/09/10	R033	05/02/2026		Bond Future	9.0239	108.6863	9.0266	108.6717	0.030	0.0000
2025/09/10	R033	05/02/2026	10.49 Call	Bond Future	7522.1900	7.5222	7507.1000	7.5071	0.201	0.0000
2025/09/10	R033	05/02/2026	10.49 Put	Bond Future	45.6300	0.0456	45.1400	0.0451	1.074	0.0000
2025/09/10	R033	07/05/2026		Bond Future	9.1048	105.6341	9.1076	105.6198	0.030	0.0000
2025/09/10	R033	07/05/2026	10.38 Call	Bond Future	6558.8500	6.5589	6544.1000	6.5441	0.225	0.0000
2025/09/10	R033	07/05/2026	10.38 Put	Bond Future	212.9800	0.2130	212.5800	0.2126	0.188	0.0000
2025/09/10	R033	06/08/2026		Bond Future	9.1962	107.5658	9.1989	107.5521	0.030	0.0000
2025/09/10	R033	06/08/2026	10.25 Call	Bond Future	5690.4000	5.6904	5676.7800	5.6768	0.239	0.0000
2025/09/10	R033	06/08/2026	10.25 Put	Bond Future	578.8300	0.5788	578.9800	0.5790	0.026	0.0000
2025/09/10	R033	05/11/2026		Bond Future	9.3044	104.4006	9.3071	104.3876	0.029	0.0000
2025/09/10	R033	05/11/2026	9.33 Call	Bond Future	2404.2300	2.4042	2394.7000	2.3947	0.396	0.0000
2025/09/10	R033	05/11/2026	9.33 Put	Bond Future	2280.5200	2.2805	2284.0000	2.2840	0.153	0.0000
2025/09/10	R035	06/11/2025	10.30 Call	Bond Future	4436.1100	4.4361	4505.6700	4.5057	1.568	0.0000
2025/09/10	R035	06/11/2025	10.30 Put	Bond Future	94.5700	0.0946	85.9000	0.0859	9.168	0.0000
2025/09/10	R035	06/11/2025	10.68 Call	Bond Future	6437.4000	6.4374	6513.7800	6.5138	1.187	0.0000
2025/09/10	R035	06/11/2025	10.68 Put	Bond Future	14.4000	0.0144	12.5500	0.0126	12.847	0.0000
2025/09/10	R035	06/11/2025	10.50 Call	Bond Future	5482.0600	5.4821	5556.2000	5.5562	1.352	0.0000
2025/09/10	R035	06/11/2025	10.50 Put	Bond Future	37.0700	0.0371	32.9800	0.0330	11.033	0.0000
2025/09/10	R035	06/11/2025	10.15 Call	Bond Future	3680.9500	3.6810	3745.1100	3.7451	1.743	0.0000
2025/09/10	R035	06/11/2025	10.15 Put	Bond Future	178.7800	0.1788	164.7100	0.1647	7.870	0.0000
2025/09/10	R035	06/11/2025	9.77 Put	Bond Future	682.9500	0.6830	648.0000	0.6480	5.118	0.0000
2025/09/10	R035	06/11/2025	9.77 Call	Bond Future	2012.5000	2.0125	2055.7800	2.0558	2.151	0.0000
2025/09/10	R035	06/11/2025	11.00 Put	Bond Future	2.3600	0.0024	1.9700	0.0020	16.525	0.0000
2025/09/10	R035	06/11/2025	11.00 Call	Bond Future	8129.4400	8.1294	8207.2800	8.2073	0.958	0.0000
2025/09/10	R035	06/11/2025	9.91 Put	Bond Future	436.2900	0.4363	409.9500	0.4100	6.037	0.0000
2025/09/10	R035	06/11/2025	9.91 Call	Bond Future	2574.0800	2.5741	2625.9700	2.6260	2.016	0.0000
2025/09/10	R035	06/11/2025	10.41 Put	Bond Future	57.3300	0.0573	51.5000	0.0515	10.169	0.0000
2025/09/10	R035	06/11/2025	10.41 Call	Bond Future	5007.9700	5.0080	5080.3700	5.0804	1.446	0.0000
2025/09/10	R035	06/11/2025	11.43 Call	Bond Future	10349.3100	10.3493	10427.5100	10.4275	0.756	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
2025/09/10	R035	06/11/2025	11.43 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.44 Put	Bond Future	49.7200	0.0497	44.5200	0.0445	10.459	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.44 Call	Bond Future	5165.5500	5.1656	5238.5800	5.2386	1.414	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.94 Put	Bond Future	3.3500	0.0034	2.8300	0.0028	15.522	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.94 Call	Bond Future	7814.2500	7.8143	7891.9600	7.8920	0.994	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.99 Call	Bond Future	13130.9900	13.1310	13209.2200	13.2092	0.596	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.08 Put	Bond Future	235.5800	0.2356	218.3800	0.2184	7.301	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.08 Call	Bond Future	3342.5400	3.3425	3403.5700	3.4036	1.826	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.58 Put	Bond Future	24.6600	0.0247	21.7400	0.0217	11.841	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.58 Call	Bond Future	5906.0700	5.9061	5981.3800	5.9814	1.275	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.67 Call	Bond Future	11556.6100	11.5566	11634.8300	11.6348	0.677	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.67 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.95 Call	Bond Future	12936.3700	12.9364	13014.6000	13.0146	0.605	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.45 Call	Bond Future	10450.7900	10.4508	10528.9900	10.5290	0.748	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.45 Put	Bond Future	0.1300	0.0001	0.1000	0.0001	23.077	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.95 Put	Bond Future	3.1600	0.0032	2.6700	0.0027	15.506	0.0000	0.0000
2025/09/10	R035	06/11/2025	10.95 Call	Bond Future	7866.8600	7.8669	7944.6000	7.9446	0.988	0.0000	0.0000
2025/09/10	R035	06/11/2025		Bond Future	9.5431	97.6811	9.5299	97.7593	0.139	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.20 Call	Bond Future	9170.8100	9.1708	9248.9100	9.2489	0.852	0.0000	0.0000
2025/09/10	R035	06/11/2025	11.20 Put	Bond Future	0.6900	0.0007	0.5600	0.0006	18.841	0.0000	0.0000
2025/09/10	R035	05/02/2026		Bond Future	9.6333	99.4746	9.6195	99.5543	0.143	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.79 Call	Bond Future	6573.7600	6.5738	6644.3200	6.6443	1.073	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.79 Put	Bond Future	193.6900	0.1937	184.5500	0.1846	4.719	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.44 Put	Bond Future	441.9600	0.4420	424.8300	0.4248	3.876	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.44 Call	Bond Future	4952.7000	4.9527	5015.2700	5.0153	1.263	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.94 Put	Bond Future	134.1600	0.1342	127.3400	0.1273	5.083	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.94 Call	Bond Future	7299.7300	7.2997	7372.6100	7.3726	0.998	0.0000	0.0000
2025/09/10	R035	05/02/2026	12.44 Call	Bond Future	14534.8500	14.5349	14614.4400	14.6144	0.548	0.0000	0.0000
2025/09/10	R035	05/02/2026	12.44 Put	Bond Future	1.1700	0.0012	1.0600	0.0011	9.402	0.0000	0.0000
2025/09/10	R035	05/02/2026	11.17 Call	Bond Future	8426.2800	8.4263	8501.7900	8.5018	0.896	0.0000	0.0000
2025/09/10	R035	05/02/2026	11.17 Put	Bond Future	74.1200	0.0741	69.9300	0.0699	5.653	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.67 Call	Bond Future	6004.4300	6.0044	6072.6400	6.0726	1.136	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.67 Put	Bond Future	259.4700	0.2595	247.9800	0.2480	4.428	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.17 Put	Bond Future	779.0000	0.7790	753.4500	0.7535	3.280	0.0000	0.0000
2025/09/10	R035	05/02/2026	10.17 Call	Bond Future	3811.9600	3.8120	3866.1100	3.8661	1.421	0.0000	0.0000
2025/09/10	R035	05/02/2026	11.00 Put	Bond Future	115.3200	0.1153	109.2900	0.1093	5.229	0.0000	0.0000
2025/09/10	R035	05/02/2026	11.00 Call	Bond Future	7592.5100	7.5925	7666.1800	7.6662	0.970	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	
2025/09/10	R035	07/05/2026	10.66 Call	Bond Future	5782.4700	5.7825	5845.0000	5.8450	1.081	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.66 Put	Bond Future	689.3600	0.6894	670.2100	0.6702	2.778	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.16 Call	Bond Future	3888.4600	3.8885	3937.9800	3.9380	1.274	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.16 Put	Bond Future	1467.9200	1.4679	1435.7600	1.4358	2.191	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.66 Put	Bond Future	2800.9800	2.8010	2754.2200	2.7542	1.669	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.66 Call	Bond Future	2443.3800	2.4434	2478.3000	2.4783	1.429	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.71 Call	Bond Future	5990.9100	5.9909	6054.5300	6.0545	1.062	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.71 Put	Bond Future	636.1700	0.6362	618.1100	0.6181	2.839	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.21 Call	Bond Future	4058.7000	4.0587	4109.6700	4.1097	1.256	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.21 Put	Bond Future	1366.2300	1.3662	1335.5200	1.3355	2.248	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.71 Put	Bond Future	2640.2100	2.6402	2594.8700	2.5949	1.717	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.71 Call	Bond Future	2565.3100	2.5653	2601.6500	2.6017	1.417	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.64 Call	Bond Future	5699.9700	5.7000	5762.0500	5.7621	1.089	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.64 Put	Bond Future	711.7900	0.7118	692.1900	0.6922	2.754	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.14 Call	Bond Future	3821.4900	3.8215	3870.4300	3.8704	1.281	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.14 Put	Bond Future	1510.0200	1.5100	1477.2800	1.4773	2.168	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.64 Put	Bond Future	2867.0500	2.8671	2819.7300	2.8197	1.650	0.0000	0.0000
2025/09/10	R035	07/05/2026	9.64 Call	Bond Future	2396.0600	2.3961	2430.4200	2.4304	1.434	0.0000	0.0000
2025/09/10	R035	07/05/2026		Bond Future	9.7233	96.7939	9.7088	96.8756	0.149	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.86 Call	Bond Future	6629.8800	6.6299	6696.5500	6.6966	1.006	0.0000	0.0000
2025/09/10	R035	07/05/2026	10.86 Put	Bond Future	496.2800	0.4963	481.2700	0.4813	3.025	0.0000	0.0000
2025/09/10	R035	06/08/2026		Bond Future	9.8238	98.5646	9.8085	98.6485	0.155	0.0000	0.0000
2025/09/10	R035	06/08/2026	11.06 Call	Bond Future	7206.7800	7.2068	7273.3100	7.2733	0.923	0.0000	0.0000
2025/09/10	R035	06/08/2026	11.06 Put	Bond Future	722.9600	0.7230	705.6000	0.7056	2.401	0.0000	0.0000
2025/09/10	R035	05/11/2026		Bond Future	9.9410	95.7829	9.9249	95.8691	0.162	0.0000	0.0000
2025/09/10	R035	05/11/2026	10.03 Call	Bond Future	3565.4500	3.5655	3608.2700	3.6083	1.201	0.0000	0.0000
2025/09/10	R035	05/11/2026	10.03 Put	Bond Future	3091.0700	3.0911	3047.6500	3.0477	1.405	0.0000	0.0000
2025/09/10	R038	06/11/2025		Bond Future	10.1501	106.2777	10.1364	106.3761	0.134	0.0000	0.0000
2025/09/10	R038	06/11/2025	11.24 Call	Bond Future	7478.9700	7.4790	7574.6400	7.5746	1.279	0.0000	0.0000
2025/09/10	R038	06/11/2025	11.24 Put	Bond Future	20.6700	0.0207	18.0200	0.0180	12.821	0.0000	0.0000
2025/09/10	R038	06/11/2025	12.33 Call	Bond Future	14170.7500	14.1708	14269.0700	14.2691	0.694	0.0000	0.0000
2025/09/10	R038	06/11/2025	12.33 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/09/10	R038	06/11/2025	10.98 Put	Bond Future	76.3100	0.0763	68.5000	0.0685	10.235	0.0000	0.0000
2025/09/10	R038	06/11/2025	10.98 Call	Bond Future	5826.7000	5.8267	5917.2100	5.9172	1.553	0.0000	0.0000
2025/09/10	R038	05/02/2026		Bond Future	10.2503	108.2290	10.2362	108.3292	0.138	0.0000	0.0000
2025/09/10	R038	05/02/2026	11.44 Call	Bond Future	8168.3000	8.1683	8257.6200	8.2576	1.093	0.0000	0.0000
2025/09/10	R038	05/02/2026	11.44 Put	Bond Future	224.5700	0.2246	213.6800	0.2137	4.849	0.0000	0.0000
2025/09/10	R038	07/05/2026		Bond Future	10.3559	104.7270	10.3410	104.8295	0.143	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	
2025/09/10	R038	07/05/2026	11.40 Call	Bond Future	7562.4200	7.5624	7644.3500	7.6444	1.083	0.0000	0.0000
2025/09/10	R038	07/05/2026	11.40 Put	Bond Future	684.6400	0.6846	664.0500	0.6641	3.007	0.0000	0.0000
2025/09/10	R038	06/08/2026		Bond Future	10.4701	106.6420	10.4545	106.7472	0.148	0.0000	0.0000
2025/09/10	R038	06/08/2026	11.77 Call	Bond Future	9190.8500	9.1909	9274.6400	9.2746	0.912	0.0000	0.0000
2025/09/10	R038	06/08/2026	11.77 Put	Bond Future	905.8000	0.9058	884.3700	0.8844	2.366	0.0000	0.0000
2025/09/10	R038	05/11/2026		Bond Future	10.5963	103.0191	10.5800	103.1271	0.154	0.0000	0.0000
2025/09/10	R038	05/11/2026	10.72 Call	Bond Future	4306.2100	4.3062	4361.5100	4.3615	1.284	0.0000	0.0000
2025/09/10	R038	05/11/2026	10.72 Put	Bond Future	3493.0400	3.4930	3440.3000	3.4403	1.510	0.0000	0.0000
2025/09/10	R053	06/11/2025		Bond Future	10.6963	109.4969	10.6931	109.5270	0.030	0.0000	0.0000
2025/09/10	R053	06/11/2025	11.76 Call	Bond Future	9320.7900	9.3208	9348.1600	9.3482	0.294	0.0000	0.0000
2025/09/10	R053	06/11/2025	11.76 Put	Bond Future	38.1300	0.0381	35.4500	0.0355	7.029	0.0000	0.0000
2025/09/10	R053	05/02/2026		Bond Future	10.7902	111.5073	10.7869	111.5381	0.031	0.0000	0.0000
2025/09/10	R053	05/02/2026	11.49 Call	Bond Future	7123.0000	7.1230	7139.9200	7.1399	0.238	0.0000	0.0000
2025/09/10	R053	05/02/2026	11.49 Put	Bond Future	949.4800	0.9495	935.6200	0.9356	1.460	0.0000	0.0000
2025/09/10	R053	07/05/2026		Bond Future	10.8876	107.6883	10.8841	107.7201	0.032	0.0000	0.0000
2025/09/10	R053	07/05/2026	11.69 Call	Bond Future	8279.7000	8.2797	8298.1200	8.2981	0.222	0.0000	0.0000
2025/09/10	R053	07/05/2026	11.69 Put	Bond Future	1366.6000	1.3666	1353.1900	1.3532	0.981	0.0000	0.0000
2025/09/10	R053	06/08/2026		Bond Future	10.9913	109.6573	10.9876	109.6904	0.034	0.0000	0.0000
2025/09/10	R053	06/08/2026	12.28 Call	Bond Future	11926.0100	11.9260	11947.8900	11.9479	0.183	0.0000	0.0000
2025/09/10	R053	06/08/2026	12.28 Put	Bond Future	1380.0300	1.3800	1368.7500	1.3688	0.817	0.0000	0.0000
2025/09/10	R053	05/11/2026		Bond Future	11.1034	105.7086	11.0994	105.7435	0.036	0.0000	0.0000
2025/09/10	R053	05/11/2026	11.21 Call	Bond Future	5903.6400	5.9036	5916.5200	5.9165	0.218	0.0000	0.0000
2025/09/10	R053	05/11/2026	11.21 Put	Bond Future	4970.7300	4.9707	4948.7700	4.9488	0.442	0.0000	0.0000
2025/09/10	R186	06/11/2025		Bond Future	7.5231	107.1982	7.5332	107.1875	0.133	0.0000	0.0000
2025/09/10	R186	06/11/2025	8.13 Call	Bond Future	647.6400	0.6476	636.9200	0.6369	1.655	0.0000	0.0000
2025/09/10	R186	06/11/2025	8.13 Put	Bond Future	0.3000	0.0003	0.3200	0.0003	6.667	0.0000	0.0000
2025/09/10	R186	05/02/2026		Bond Future	7.5518	103.8624	7.5648	103.8515	0.172	0.0000	0.0000
2025/09/10	R186	05/02/2026	8.43 Call	Bond Future	735.5700	0.7356	724.9900	0.7250	1.438	0.0000	0.0000
2025/09/10	R186	05/02/2026	8.43 Put	Bond Future	5.5700	0.0056	5.8500	0.0059	5.027	0.0000	0.0000
2025/09/10	R186	07/05/2026		Bond Future	7.6192	105.7649	7.6369	105.7543	0.232	0.0000	0.0000
2025/09/10	R186	07/05/2026	8.69 Call	Bond Future	646.9800	0.6470	637.0200	0.6370	1.539	0.0000	0.0000
2025/09/10	R186	07/05/2026	8.69 Put	Bond Future	12.0700	0.0121	12.6600	0.0127	4.888	0.0000	0.0000
2025/09/10	R186	06/08/2026		Bond Future	7.7705	102.3944	7.7985	102.3844	0.359	0.0000	0.0000
2025/09/10	R186	06/08/2026	8.57 Call	Bond Future	325.3800	0.3254	317.3300	0.3173	2.474	0.0000	0.0000
2025/09/10	R186	06/08/2026	8.57 Put	Bond Future	40.3400	0.0403	42.2800	0.0423	4.809	0.0000	0.0000
2025/09/10	R186	05/11/2026		Bond Future	9.1607	104.1780	9.2399	104.1688	0.864	0.0000	0.0000
2025/09/10	R186	05/11/2026	8.12 Call	Bond Future	45.6400	0.0456	42.8100	0.0428	6.201	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	
2025/09/10	R186	05/11/2026	8.12 Put	Bond Future	166.3300	0.1663	172.6600	0.1727	3.806	0.0000	0.0000
2025/09/10	R202	06/11/2025		Bond Future	277.5898	277.5898	277.6182	277.6182	0.010	0.0000	0.0000
2025/09/10	R202	06/11/2025	275.64 Call	Bond Future	1949.8400	1.9498	1978.2300	1.9782	1.456	0.0000	0.0000
2025/09/10	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R202	05/02/2026		Bond Future	277.3848	277.3848	277.4138	277.4138	0.010	0.0000	0.0000
2025/09/10	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R202	05/02/2026	277.82 Put	Bond Future	435.1600	0.4352	406.2500	0.4063	6.644	0.0000	0.0000
2025/09/10	R202	07/05/2026		Bond Future	282.5323	282.5323	282.5633	282.5633	0.011	0.0000	0.0000
2025/09/10	R202	07/05/2026	277.55 Call	Bond Future	4982.2500	4.9823	5013.2700	5.0133	0.623	0.0000	0.0000
2025/09/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R202	06/08/2026		Bond Future	282.3106	282.3106	282.3433	282.3433	0.012	0.0000	0.0000
2025/09/10	R202	06/08/2026	278.86 Call	Bond Future	3450.5700	3.4506	3483.2600	3.4833	0.947	0.0000	0.0000
2025/09/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R202	05/11/2026		Bond Future	287.3003	287.3003	287.3361	287.3361	0.012	0.0000	0.0000
2025/09/10	R202	05/11/2026	280.46 Call	Bond Future	6840.3100	6.8403	6876.0900	6.8761	0.523	0.0000	0.0000
2025/09/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R209	06/11/2025		Bond Future	9.7851	77.9770	9.7771	78.0202	0.081	0.0000	0.0000
2025/09/10	R209	06/11/2025	11.27 Call	Bond Future	7549.9200	7.5499	7592.8600	7.5929	0.569	0.0000	0.0000
2025/09/10	R209	06/11/2025	11.27 Put	Bond Future	2.1700	0.0022	1.8900	0.0019	12.903	0.0000	0.0000
2025/09/10	R209	05/02/2026		Bond Future	9.8697	79.4087	9.8614	79.4528	0.084	0.0000	0.0000
2025/09/10	R209	05/02/2026	10.93 Call	Bond Future	5632.0700	5.6321	5668.8100	5.6688	0.652	0.0000	0.0000
2025/09/10	R209	05/02/2026	10.93 Put	Bond Future	235.2400	0.2352	227.8900	0.2279	3.124	0.0000	0.0000
2025/09/10	R209	07/05/2026		Bond Future	9.9587	77.7120	9.9501	77.7573	0.087	0.0000	0.0000
2025/09/10	R209	07/05/2026	11.07 Call	Bond Future	6051.8000	6.0518	6086.9900	6.0870	0.581	0.0000	0.0000
2025/09/10	R209	07/05/2026	11.07 Put	Bond Future	509.6400	0.5096	499.5900	0.4996	1.972	0.0000	0.0000
2025/09/10	R209	06/08/2026		Bond Future	10.0559	79.1334	10.0468	79.1801	0.090	0.0000	0.0000
2025/09/10	R209	06/08/2026	11.39 Call	Bond Future	7103.4300	7.1034	7139.9800	7.1400	0.515	0.0000	0.0000
2025/09/10	R209	06/08/2026	11.39 Put	Bond Future	636.4900	0.6365	626.3400	0.6263	1.595	0.0000	0.0000
2025/09/10	R209	05/11/2026		Bond Future	10.1644	77.3633	10.1548	77.4115	0.094	0.0000	0.0000
2025/09/10	R209	05/11/2026	10.32 Call	Bond Future	3533.2500	3.5333	3556.6100	3.5566	0.661	0.0000	0.0000
2025/09/10	R209	05/11/2026	10.32 Put	Bond Future	2757.0700	2.7571	2732.1900	2.7322	0.902	0.0000	0.0000
2025/09/10	R210	06/11/2025		Bond Future	252.7969	252.7969	252.9929	252.9929	0.078	0.0000	0.0000
2025/09/10	R210	06/11/2025	252.14 Call	Bond Future	656.8900	0.6569	852.9200	0.8529	29.842	0.0000	0.0000
2025/09/10	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R210	05/02/2026		Bond Future	257.4998	257.4998	257.6998	257.6998	0.078	0.0000	0.0000
2025/09/10	R210	05/02/2026	253.10 Call	Bond Future	4399.8300	4.3998	4599.7700	4.5998	4.544	0.0000	0.0000
2025/09/10	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	
2025/09/10	R210	07/05/2026		Bond Future		258.7785	258.7785	258.9830	258.9830	0.079	0.0000	0.0000
2025/09/10	R210	07/05/2026	255.40 Call	Bond Future		3378.4600	3.3785	3583.0100	3.5830	6.055	0.0000	0.0000
2025/09/10	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R210	06/08/2026		Bond Future		263.5745	263.5745	263.7847	263.7847	0.080	0.0000	0.0000
2025/09/10	R210	06/08/2026	259.84 Call	Bond Future		3734.5200	3.7345	3944.7200	3.9447	5.629	0.0000	0.0000
2025/09/10	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R210	05/11/2026		Bond Future		264.6799	264.6799	264.8953	264.8953	0.081	0.0000	0.0000
2025/09/10	R210	05/11/2026	253.33 Call	Bond Future		11349.8900	11.3499	11565.3200	11.5653	1.898	0.0000	0.0000
2025/09/10	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	R213	06/11/2025		Bond Future		8.3749	95.5852	8.3728	95.5936	0.025	0.0000	0.0000
2025/09/10	R213	06/11/2025	10.05 Call	Bond Future		6515.6700	6.5157	6524.0600	6.5241	0.129	0.0000	0.0000
2025/09/10	R213	06/11/2025	10.05 Put	Bond Future		0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2025/09/10	R213	05/02/2026		Bond Future		8.4355	97.3402	8.4333	97.3488	0.026	0.0000	0.0000
2025/09/10	R213	05/02/2026	9.89 Call	Bond Future		5506.5600	5.5066	5514.2200	5.5142	0.139	0.0000	0.0000
2025/09/10	R213	05/02/2026	9.89 Put	Bond Future		36.6100	0.0366	35.6500	0.0357	2.622	0.0000	0.0000
2025/09/10	R213	07/05/2026		Bond Future		8.4960	95.5718	8.4935	95.5811	0.029	0.0000	0.0000
2025/09/10	R213	07/05/2026	9.80 Call	Bond Future		4889.8800	4.8899	4896.9800	4.8970	0.145	0.0000	0.0000
2025/09/10	R213	07/05/2026	9.80 Put	Bond Future		162.8000	0.1628	160.6700	0.1607	1.308	0.0000	0.0000
2025/09/10	R213	06/08/2026		Bond Future		8.5687	97.3205	8.5658	97.3307	0.033	0.0000	0.0000
2025/09/10	R213	06/08/2026	9.69 Call	Bond Future		4281.0500	4.2811	4287.9100	4.2879	0.160	0.0000	0.0000
2025/09/10	R213	06/08/2026	9.69 Put	Bond Future		376.6500	0.3767	373.4000	0.3734	0.863	0.0000	0.0000
2025/09/10	R213	05/11/2026		Bond Future		8.6678	95.4688	8.6645	95.4799	0.038	0.0000	0.0000
2025/09/10	R213	05/11/2026	8.75 Call	Bond Future		2056.5100	2.0565	2060.2100	2.0602	0.180	0.0000	0.0000
2025/09/10	R213	05/11/2026	8.75 Put	Bond Future		1777.1200	1.7771	1769.6600	1.7697	0.420	0.0000	0.0000
2025/09/10	R214	06/11/2025		Bond Future		10.4656	71.3368	10.4676	71.3249	0.019	0.0000	0.0000
2025/09/10	R214	06/11/2025	11.64 Call	Bond Future		6418.0500	6.4181	6405.4800	6.4055	0.196	0.0000	0.0000
2025/09/10	R214	06/11/2025	11.64 Put	Bond Future		13.5700	0.0136	12.8700	0.0129	5.158	0.0000	0.0000
2025/09/10	R214	05/02/2026		Bond Future		10.5594	72.6466	10.5615	72.6346	0.020	0.0000	0.0000
2025/09/10	R214	05/02/2026	11.26 Call	Bond Future		4449.7400	4.4497	4435.4500	4.4355	0.321	0.0000	0.0000
2025/09/10	R214	05/02/2026	11.26 Put	Bond Future		578.2800	0.5783	576.0200	0.5760	0.391	0.0000	0.0000
2025/09/10	R214	07/05/2026		Bond Future		10.6520	70.6795	10.6541	70.6675	0.020	0.0000	0.0000
2025/09/10	R214	07/05/2026	11.53 Call	Bond Future		5544.1100	5.5441	5530.8000	5.5308	0.240	0.0000	0.0000
2025/09/10	R214	07/05/2026	11.53 Put	Bond Future		808.1100	0.8081	806.7200	0.8067	0.172	0.0000	0.0000
2025/09/10	R214	06/08/2026		Bond Future		10.7525	71.9724	10.7546	71.9608	0.019	0.0000	0.0000
2025/09/10	R214	06/08/2026	11.97 Call	Bond Future		7174.2200	7.1742	7161.5900	7.1616	0.176	0.0000	0.0000
2025/09/10	R214	06/08/2026	11.97 Put	Bond Future		827.6200	0.8276	826.6100	0.8266	0.122	0.0000	0.0000
2025/09/10	R214	05/11/2026		Bond Future		10.8638	69.9314	10.8658	69.9201	0.019	0.0000	0.0000
2025/09/10	R214	05/11/2026	10.97 Call	Bond Future		3796.0300	3.7960	3785.7200	3.7857	0.272	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
2025/09/10	R214	05/11/2026	10.97 Put	Bond Future	3215.7800	3.2158	3216.6800	3.2167	0.028	0.0000	0.0000
2025/09/10	R248	06/11/2025		Bond Future	10.7996	84.5519	10.8015	84.5388	0.017	0.0000	0.0000
2025/09/10	R248	06/11/2025	11.74 Call	Bond Future	6367.3300	6.3673	6352.0600	6.3521	0.240	0.0000	0.0000
2025/09/10	R248	06/11/2025	11.74 Put	Bond Future	57.6600	0.0577	55.5100	0.0555	3.729	0.0000	0.0000
2025/09/10	R248	05/02/2026		Bond Future	10.9000	86.1043	10.9019	86.0910	0.017	0.0000	0.0000
2025/09/10	R248	05/02/2026	11.46 Call	Bond Future	4753.0300	4.7530	4736.4900	4.7365	0.348	0.0000	0.0000
2025/09/10	R248	05/02/2026	11.46 Put	Bond Future	956.2400	0.9562	953.0300	0.9530	0.336	0.0000	0.0000
2025/09/10	R248	07/05/2026		Bond Future	10.9989	83.2420	11.0008	83.2289	0.017	0.0000	0.0000
2025/09/10	R248	07/05/2026	11.72 Call	Bond Future	6022.2500	6.0223	6007.1500	6.0072	0.251	0.0000	0.0000
2025/09/10	R248	07/05/2026	11.72 Put	Bond Future	1260.5300	1.2605	1258.5500	1.2586	0.157	0.0000	0.0000
2025/09/10	R248	06/08/2026		Bond Future	11.1059	84.7646	11.1077	84.7518	0.017	0.0000	0.0000
2025/09/10	R248	06/08/2026	12.37 Call	Bond Future	8935.4400	8.9354	8921.1000	8.9211	0.160	0.0000	0.0000
2025/09/10	R248	06/08/2026	12.37 Put	Bond Future	1020.0600	1.0201	1018.4800	1.0185	0.155	0.0000	0.0000
2025/09/10	R248	05/11/2026		Bond Future	11.2229	81.8051	11.2248	81.7929	0.016	0.0000	0.0000
2025/09/10	R248	05/11/2026	11.31 Call	Bond Future	4633.1800	4.6332	4621.3700	4.6214	0.255	0.0000	0.0000
2025/09/10	R248	05/11/2026	11.31 Put	Bond Future	4052.8900	4.0529	4053.2800	4.0533	0.010	0.0000	0.0000
2025/09/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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