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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2025 TO 11/09/2025

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
2025/09/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	2029	06/11/2025	139.79 Call	Bond Future	1200.2200	1.2002	1368.7800	1.3688	14.044	0.0000
2025/09/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2029	06/11/2025		Bond Future	140.9902	140.9902	141.1588	141.1588	0.120	0.0000
2025/09/11	2029	05/02/2026		Bond Future	143.6133	143.6133	143.7851	143.7851	0.120	0.0000
2025/09/11	2029	05/02/2026	140.11 Call	Bond Future	3503.2600	3.5033	3675.0500	3.6751	4.904	0.0000
2025/09/11	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
2025/09/11	2029	07/05/2026		Bond Future	144.8097	144.8097	144.9846	144.9846	0.121	0.0000
2025/09/11	2029	07/05/2026	141.82 Call	Bond Future	2989.7000	2.9897	3164.6200	3.1646	5.851	0.0000
2025/09/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2029	06/08/2026		Bond Future	147.4949	147.4949	147.6734	147.6734	0.121	0.0000
2025/09/11	2029	06/08/2026	144.10 Call	Bond Future	3394.8500	3.3949	3573.3500	3.5734	5.258	0.0000
2025/09/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2029	05/11/2026		Bond Future	148.6118	148.6118	148.7933	148.7933	0.122	0.0000
2025/09/11	2029	05/11/2026	147.56 Call	Bond Future	1051.8300	1.0518	1233.2500	1.2333	17.248	0.0000
2025/09/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2030	06/11/2025	8.72 Put	Bond Future	39.4000	0.0394	21.6700	0.0217	45.000	0.0000
2025/09/11	2030	06/11/2025	8.72 Call	Bond Future	2391.4900	2.3915	2724.8000	2.7248	13.937	0.0000
2025/09/11	2030	06/11/2025	9.22 Put	Bond Future	1.2100	0.0012	0.4900	0.0005	59.504	0.0000
2025/09/11	2030	06/11/2025	9.22 Call	Bond Future	4043.8200	4.0438	4394.1400	4.3941	8.663	0.0000
2025/09/11	2030	06/11/2025	10.08 Call	Bond Future	6866.9600	6.8670	7218.0000	7.2180	5.112	0.0000
2025/09/11	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2030	06/11/2025		Bond Future	8.0417	102.0728	7.9422	102.4238	1.238	0.0000
2025/09/11	2030	06/11/2025	9.54 Call	Bond Future	5105.7600	5.1058	5456.7500	5.4568	6.874	0.0000
2025/09/11	2030	06/11/2025	9.54 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000
2025/09/11	2030	05/02/2026		Bond Future	8.0832	99.9389	7.9763	100.2964	1.323	0.0000
2025/09/11	2030	05/02/2026	9.49 Call	Bond Future	4580.9000	4.5809	4931.0900	4.9311	7.645	0.0000
2025/09/11	2030	05/02/2026	9.49 Put	Bond Future	20.9000	0.0209	13.5600	0.0136	35.120	0.0000
2025/09/11	2030	07/05/2026		Bond Future	8.1402	101.7699	8.0248	102.1341	1.418	0.0000
2025/09/11	2030	07/05/2026	9.39 Call	Bond Future	3959.6800	3.9597	4294.9400	4.2949	8.467	0.0000
2025/09/11	2030	07/05/2026	9.39 Put	Bond Future	117.2800	0.1173	88.3100	0.0883	24.702	0.0000
2025/09/11	2030	06/08/2026		Bond Future	8.2135	99.6230	8.0881	99.9942	1.526	0.0000
2025/09/11	2030	06/08/2026	9.22 Call	Bond Future	3248.4200	3.2484	3556.6500	3.5567	9.489	0.0000
2025/09/11	2030	06/08/2026	9.22 Put	Bond Future	329.0900	0.3291	266.1700	0.2662	19.119	0.0000
2025/09/11	2030	05/11/2026		Bond Future	8.3015	101.3597	8.1652	101.7376	1.642	0.0000
2025/09/11	2030	05/11/2026	8.39 Call	Bond Future	1634.6700	1.6347	1841.8600	1.8419	12.675	0.0000
2025/09/11	2030	05/11/2026	8.39 Put	Bond Future	1390.3900	1.3904	1219.6400	1.2196	12.281	0.0000
2025/09/11	2031	06/11/2025		Bond Future	110.9634	110.9634	110.9658	110.9658	0.002	0.0000
2025/09/11	2031	06/11/2025	109.69 Call	Bond Future	1274.2800	1.2743	1276.5900	1.2766	0.181	0.0000
2025/09/11	2031	06/11/2025	109.69 Put	Bond Future	0.8900	0.0009	0.8100	0.0008	8.989	0.0000
2025/09/11	2031	05/02/2026		Bond Future	110.6283	110.6283	110.6304	110.6304	0.002	0.0000
2025/09/11	2031	05/02/2026	111.76 Call	Bond Future	31.6100	0.0316	31.3700	0.0314	0.759	0.0000
2025/09/11	2031	05/02/2026	111.76 Put	Bond Future	1163.3400	1.1633	1160.9300	1.1609	0.207	0.0000
2025/09/11	2031	07/05/2026		Bond Future	112.6815	112.6815	112.6839	112.6839	0.002	0.0000
2025/09/11	2031	07/05/2026	113.84 Call	Bond Future	27.2800	0.0273	27.2200	0.0272	0.220	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	
2025/09/11	2031	07/05/2026	113.84	Put	Bond Future	1185.7800	1.1858	1183.3000	1.1833	0.209	0.0000	0.0000
2025/09/11	2031	06/08/2026			Bond Future	112.3293	112.3293	112.3312	112.3312	0.002	0.0000	0.0000
2025/09/11	2031	06/08/2026	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2031	06/08/2026	113.81	Put	Bond Future	1480.7000	1.4807	1478.7600	1.4788	0.131	0.0000	0.0000
2025/09/11	2031	05/11/2026			Bond Future	114.3145	114.3145	114.3169	114.3169	0.002	0.0000	0.0000
2025/09/11	2031	05/11/2026	111.49	Call	Bond Future	2824.5300	2.8245	2826.8500	2.8269	0.082	0.0000	0.0000
2025/09/11	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2032	06/11/2025	9.40	Put	Bond Future	103.7300	0.1037	62.4100	0.0624	39.834	0.0000	0.0000
2025/09/11	2032	06/11/2025	9.40	Call	Bond Future	3060.0000	3.0600	3512.8100	3.5128	14.798	0.0000	0.0000
2025/09/11	2032	06/11/2025	9.90	Put	Bond Future	7.2300	0.0072	3.4600	0.0035	52.144	0.0000	0.0000
2025/09/11	2032	06/11/2025	9.90	Call	Bond Future	5209.2900	5.2093	5699.6500	5.6997	9.413	0.0000	0.0000
2025/09/11	2032	06/11/2025	10.89	Call	Bond Future	9454.4900	9.4545	9948.6200	9.9486	5.226	0.0000	0.0000
2025/09/11	2032	06/11/2025	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2032	06/11/2025			Bond Future	8.7640	98.4630	8.6601	98.9571	1.186	0.0000	0.0000
2025/09/11	2032	06/11/2025	10.42	Call	Bond Future	7467.3100	7.4673	7961.3200	7.9613	6.616	0.0000	0.0000
2025/09/11	2032	06/11/2025	10.42	Put	Bond Future	0.2000	0.0002	0.0800	0.0001	60.000	0.0000	0.0000
2025/09/11	2032	05/02/2026			Bond Future	8.8351	100.2709	8.7256	100.7741	1.239	0.0000	0.0000
2025/09/11	2032	05/02/2026	10.16	Call	Bond Future	5914.5200	5.9145	6395.7500	6.3958	8.136	0.0000	0.0000
2025/09/11	2032	05/02/2026	10.16	Put	Bond Future	74.0600	0.0741	52.0800	0.0521	29.679	0.0000	0.0000
2025/09/11	2032	07/05/2026			Bond Future	8.9122	97.9485	8.7967	98.4610	1.296	0.0000	0.0000
2025/09/11	2032	07/05/2026	10.14	Call	Bond Future	5502.5500	5.5026	5960.4100	5.9604	8.321	0.0000	0.0000
2025/09/11	2032	07/05/2026	10.14	Put	Bond Future	257.5900	0.2576	202.9100	0.2029	21.228	0.0000	0.0000
2025/09/11	2032	06/08/2026			Bond Future	9.0008	99.7407	8.8786	100.2629	1.358	0.0000	0.0000
2025/09/11	2032	06/08/2026	10.12	Call	Bond Future	5135.5500	5.1356	5570.1800	5.5702	8.463	0.0000	0.0000
2025/09/11	2032	06/08/2026	10.12	Put	Bond Future	512.2800	0.5123	424.7200	0.4247	17.092	0.0000	0.0000
2025/09/11	2032	05/11/2026			Bond Future	9.1081	97.3225	8.9787	97.8542	1.422	0.0000	0.0000
2025/09/11	2032	05/11/2026	9.16	Call	Bond Future	2507.5400	2.5075	2793.8500	2.7939	11.418	0.0000	0.0000
2025/09/11	2032	05/11/2026	9.16	Put	Bond Future	2295.6000	2.2956	2050.2300	2.0502	10.689	0.0000	0.0000
2025/09/11	2033	06/11/2025			Bond Future	133.4249	133.4249	133.7000	133.7000	0.206	0.0000	0.0000
2025/09/11	2033	06/11/2025	133.14	Call	Bond Future	284.8900	0.2849	560.0100	0.5600	96.571	0.0000	0.0000
2025/09/11	2033	06/11/2025	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2033	05/02/2026			Bond Future	135.9073	135.9073	136.1875	136.1875	0.206	0.0000	0.0000
2025/09/11	2033	05/02/2026	132.88	Call	Bond Future	3027.2700	3.0273	3307.4800	3.3075	9.256	0.0000	0.0000
2025/09/11	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2033	07/05/2026			Bond Future	136.8583	136.8583	137.1437	137.1437	0.209	0.0000	0.0000
2025/09/11	2033	07/05/2026	135.16	Call	Bond Future	1698.3000	1.6983	1983.7200	1.9837	16.806	0.0000	0.0000
2025/09/11	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2033	06/08/2026			Bond Future	139.3961	139.3961	139.6871	139.6871	0.209	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
2025/09/11	2033	06/08/2026	134.25	Call	Bond Future		5146.1100	5.1461		5437.1300	5.4371	5.655	0.0000
2025/09/11	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/11	2033	05/11/2026			Bond Future		140.2654	140.2654		140.5613	0.211	0.0000	0.0000
2025/09/11	2033	05/11/2026	137.26	Call	Bond Future		3005.3600	3.0054		3301.3000	3.3013	9.847	0.0000
2025/09/11	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/11	2037	06/11/2025	10.50	Put	Bond Future		380.1600	0.3802		249.1300	0.2491	34.467	0.0000
2025/09/11	2037	06/11/2025	10.50	Call	Bond Future		2923.7100	2.9237		3494.8800	3.4949	19.536	0.0000
2025/09/11	2037	06/11/2025	11.00	Put	Bond Future		49.2900	0.0493		26.6300	0.0266	45.973	0.0000
2025/09/11	2037	06/11/2025	11.00	Call	Bond Future		5480.3200	5.4803		6159.8600	6.1599	12.400	0.0000
2025/09/11	2037	06/11/2025	12.16	Call	Bond Future		11636.3200	11.6363		12338.4800	12.3385	6.034	0.0000
2025/09/11	2037	06/11/2025	12.16	Put	Bond Future		0.0600	0.0001		0.0200	0.0000	66.667	0.0000
2025/09/11	2037	06/11/2025			Bond Future		10.0781	91.8901		9.9646	92.5923	1.127	0.0000
2025/09/11	2037	06/11/2025	11.63	Call	Bond Future		8885.1400	8.8851		9586.3100	9.5863	7.891	0.0000
2025/09/11	2037	06/11/2025	11.63	Put	Bond Future		1.7800	0.0018		0.7500	0.0008	57.865	0.0000
2025/09/11	2037	05/02/2026			Bond Future		10.1732	89.3186		10.0552	90.0338	1.160	0.0000
2025/09/11	2037	05/02/2026	11.20	Call	Bond Future		6210.0800	6.2101		6848.2200	6.8482	10.276	0.0000
2025/09/11	2037	05/02/2026	11.20	Put	Bond Future		305.1200	0.3051		228.1300	0.2281	25.233	0.0000
2025/09/11	2037	05/02/2026	12.27	Call	Bond Future		11518.5500	11.5186		12226.5800	12.2266	6.147	0.0000
2025/09/11	2037	05/02/2026	12.27	Put	Bond Future		21.1500	0.0212		14.0500	0.0141	33.570	0.0000
2025/09/11	2037	05/02/2026	10.90	Put	Bond Future		584.4700	0.5845		453.2100	0.4532	22.458	0.0000
2025/09/11	2037	05/02/2026	10.90	Call	Bond Future		4821.2800	4.8213		5405.1500	5.4052	12.110	0.0000
2025/09/11	2037	05/02/2026	11.86	Call	Bond Future		9481.7600	9.4818		10177.5300	10.1775	7.338	0.0000
2025/09/11	2037	05/02/2026	11.86	Put	Bond Future		63.4600	0.0635		44.1000	0.0441	30.507	0.0000
2025/09/11	2037	05/02/2026	11.36	Call	Bond Future		6988.6500	6.9887		7647.2700	7.6473	9.424	0.0000
2025/09/11	2037	05/02/2026	11.36	Put	Bond Future		212.5100	0.2125		156.0000	0.1560	26.592	0.0000
2025/09/11	2037	05/02/2026	10.65	Put	Bond Future		953.8700	0.9539		761.7600	0.7618	20.140	0.0000
2025/09/11	2037	05/02/2026	10.65	Call	Bond Future		3765.1200	3.7651		4288.1400	4.2881	13.891	0.0000
2025/09/11	2037	05/02/2026	12.73	Call	Bond Future		13745.2600	13.7453		14458.6100	14.4586	5.190	0.0000
2025/09/11	2037	05/02/2026	12.73	Put	Bond Future		4.7300	0.0047		2.9500	0.0030	37.632	0.0000
2025/09/11	2037	05/02/2026	11.40	Put	Bond Future		193.9000	0.1939		141.7100	0.1417	26.916	0.0000
2025/09/11	2037	05/02/2026	11.40	Call	Bond Future		7185.8600	7.1859		7848.8000	7.8488	9.226	0.0000
2025/09/11	2037	07/05/2026	12.40	Call	Bond Future		11531.4500	11.5315		12231.6800	12.2317	6.072	0.0000
2025/09/11	2037	07/05/2026	12.40	Put	Bond Future		124.1400	0.1241		95.9800	0.0960	22.684	0.0000
2025/09/11	2037	07/05/2026	10.95	Put	Bond Future		1150.9800	1.1510		963.9100	0.9639	16.253	0.0000
2025/09/11	2037	07/05/2026	10.95	Call	Bond Future		5002.0100	5.0020		5543.3300	5.5433	10.822	0.0000
2025/09/11	2037	07/05/2026			Bond Future		10.2777	90.9550		10.1550	91.6833	1.194	0.0000
2025/09/11	2037	07/05/2026	11.32	Call	Bond Future		6543.7100	6.5437		7150.0400	7.1500	9.266	0.0000
2025/09/11	2037	07/05/2026	11.32	Put	Bond Future		670.6400	0.6706		548.5800	0.5486	18.201	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	
2025/09/11	2037	06/08/2026	11.30 Call	Bond Future	6286.5600	6.2866	6851.3000	6.8513	8.983	0.0000	0.0000
2025/09/11	2037	06/08/2026	11.30 Put	Bond Future	1259.7000	1.2597	1082.5400	1.0825	14.064	0.0000	0.0000
2025/09/11	2037	06/08/2026	10.70 Call	Bond Future	4126.6800	4.1267	4583.3900	4.5834	11.067	0.0000	0.0000
2025/09/11	2037	06/08/2026	10.70 Put	Bond Future	2382.5200	2.3825	2097.3300	2.0973	11.970	0.0000	0.0000
2025/09/11	2037	06/08/2026	10.02 Put	Bond Future	4592.0300	4.5920	4166.8100	4.1668	9.260	0.0000	0.0000
2025/09/11	2037	06/08/2026	10.02 Call	Bond Future	2398.6000	2.3986	2715.2800	2.7153	13.203	0.0000	0.0000
2025/09/11	2037	06/08/2026		Bond Future	10.3937	88.3593	10.2659	89.1012	1.230	0.0000	0.0000
2025/09/11	2037	06/08/2026	11.71 Call	Bond Future	7982.9800	7.9830	8601.7500	8.6018	7.751	0.0000	0.0000
2025/09/11	2037	06/08/2026	11.71 Put	Bond Future	810.6100	0.8106	687.4800	0.6875	15.190	0.0000	0.0000
2025/09/11	2037	05/11/2026		Bond Future	10.5131	89.8986	10.3801	90.6538	1.265	0.0000	0.0000
2025/09/11	2037	05/11/2026	10.62 Call	Bond Future	3975.5000	3.9755	4396.0000	4.3960	10.577	0.0000	0.0000
2025/09/11	2037	05/11/2026	10.62 Put	Bond Future	3374.5400	3.3745	3039.8500	3.0399	9.918	0.0000	0.0000
2025/09/11	2038	06/11/2025		Bond Future	143.0622	143.0622	143.0673	143.0673	0.004	0.0000	0.0000
2025/09/11	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2038	06/11/2025	143.88 Put	Bond Future	817.7900	0.8178	812.6800	0.8127	0.625	0.0000	0.0000
2025/09/11	2038	05/02/2026		Bond Future	143.5453	143.5453	143.5503	143.5503	0.003	0.0000	0.0000
2025/09/11	2038	05/02/2026	143.20 Call	Bond Future	345.2800	0.3453	350.3000	0.3503	1.454	0.0000	0.0000
2025/09/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2038	07/05/2026		Bond Future	146.2098	146.2098	146.2150	146.2150	0.004	0.0000	0.0000
2025/09/11	2038	07/05/2026	144.53 Call	Bond Future	1679.7600	1.6798	1684.9800	1.6850	0.311	0.0000	0.0000
2025/09/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2038	06/08/2026		Bond Future	146.7043	146.7043	146.7094	146.7094	0.003	0.0000	0.0000
2025/09/11	2038	06/08/2026	144.72 Call	Bond Future	1984.3000	1.9843	1989.3700	1.9894	0.256	0.0000	0.0000
2025/09/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2038	05/11/2026		Bond Future	149.2984	149.2984	149.3041	149.3041	0.004	0.0000	0.0000
2025/09/11	2038	05/11/2026	146.31 Call	Bond Future	2988.4300	2.9884	2994.0500	2.9941	0.188	0.0000	0.0000
2025/09/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2040	06/11/2025		Bond Future	10.5322	91.3230	10.4186	92.0870	1.078	0.0000	0.0000
2025/09/11	2040	06/11/2025	11.84 Call	Bond Future	8157.6500	8.1577	8917.2600	8.9173	9.312	0.0000	0.0000
2025/09/11	2040	06/11/2025	11.84 Put	Bond Future	8.1600	0.0082	3.8100	0.0038	53.309	0.0000	0.0000
2025/09/11	2040	05/02/2026		Bond Future	10.6338	88.4907	10.5161	89.2687	1.107	0.0000	0.0000
2025/09/11	2040	05/02/2026	11.49 Call	Bond Future	5867.0500	5.8671	6528.9700	6.5290	11.282	0.0000	0.0000
2025/09/11	2040	05/02/2026	11.49 Put	Bond Future	496.7000	0.4967	380.6500	0.3807	23.364	0.0000	0.0000
2025/09/11	2040	05/02/2026	10.35 Put	Bond Future	3490.0000	3.4900	3027.4300	3.0274	13.254	0.0000	0.0000
2025/09/11	2040	05/02/2026	10.35 Call	Bond Future	1596.8900	1.5969	1912.2900	1.9123	19.751	0.0000	0.0000
2025/09/11	2040	05/02/2026	10.75 Call	Bond Future	2719.5200	2.7195	3171.5100	3.1715	16.620	0.0000	0.0000
2025/09/11	2040	05/02/2026	10.75 Put	Bond Future	1961.3000	1.9613	1635.3200	1.6353	16.621	0.0000	0.0000
2025/09/11	2040	05/02/2026	11.15 Call	Bond Future	4274.5400	4.2745	4854.2500	4.8543	13.562	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/11	2040	05/02/2026	11.15 Put	Bond Future	977.6300	0.9776	779.3700	0.7794	20.280	0.0000	0.0000
2025/09/11	2040	05/02/2026	13.23 Call	Bond Future	14889.4500	14.8895	15665.4100	15.6654	5.211	0.0000	0.0000
2025/09/11	2040	05/02/2026	13.23 Put	Bond Future	5.4100	0.0054	3.4000	0.0034	37.153	0.0000	0.0000
2025/09/11	2040	05/02/2026	11.82 Put	Bond Future	239.6600	0.2397	176.7100	0.1767	26.266	0.0000	0.0000
2025/09/11	2040	05/02/2026	11.82 Call	Bond Future	7551.4900	7.5515	8266.5100	8.2665	9.469	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.22 Call	Bond Future	9198.3600	9.1984	9913.0800	9.9131	7.770	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.22 Put	Bond Future	390.2500	0.3903	312.6200	0.3126	19.892	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.72 Call	Bond Future	6801.1600	6.8012	7448.4200	7.4484	9.517	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.72 Put	Bond Future	824.0800	0.8241	678.9900	0.6790	17.606	0.0000	0.0000
2025/09/11	2040	07/05/2026	10.70 Put	Bond Future	3206.9600	3.2070	2822.3900	2.8224	11.992	0.0000	0.0000
2025/09/11	2040	07/05/2026	10.70 Call	Bond Future	2923.2400	2.9232	3331.0200	3.3310	13.950	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.53 Call	Bond Future	10734.6900	10.7347	11475.5700	11.4756	6.902	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.53 Put	Bond Future	244.2600	0.2443	192.7900	0.1928	21.072	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.03 Call	Bond Future	8265.8500	8.2659	8959.4500	8.9595	8.391	0.0000	0.0000
2025/09/11	2040	07/05/2026	12.03 Put	Bond Future	516.0800	0.5161	417.3300	0.4173	19.135	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.12 Put	Bond Future	1909.1500	1.9092	1635.0900	1.6351	14.355	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.12 Call	Bond Future	4285.9200	4.2859	4804.2100	4.8042	12.093	0.0000	0.0000
2025/09/11	2040	07/05/2026		Bond Future	10.7439	90.1118	10.6218	90.9042	1.136	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.67 Call	Bond Future	6572.1400	6.5721	7210.6600	7.2107	9.716	0.0000	0.0000
2025/09/11	2040	07/05/2026	11.67 Put	Bond Future	886.4400	0.8864	732.6100	0.7326	17.354	0.0000	0.0000
2025/09/11	2040	06/08/2026		Bond Future	10.8650	87.2500	10.7381	88.0571	1.168	0.0000	0.0000
2025/09/11	2040	06/08/2026	12.19 Call	Bond Future	8710.9100	8.7109	9384.1200	9.3841	7.728	0.0000	0.0000
2025/09/11	2040	06/08/2026	12.19 Put	Bond Future	894.7800	0.8948	760.8800	0.7609	14.965	0.0000	0.0000
2025/09/11	2040	05/11/2026		Bond Future	10.9881	88.7695	10.8564	89.5910	1.198	0.0000	0.0000
2025/09/11	2040	05/11/2026	11.06 Call	Bond Future	4289.4500	4.2895	4741.5000	4.7415	10.539	0.0000	0.0000
2025/09/11	2040	05/11/2026	11.06 Put	Bond Future	3845.5400	3.8455	3476.0600	3.4761	9.608	0.0000	0.0000
2025/09/11	2044	06/11/2025	11.75 Call	Bond Future	6094.6900	6.0947	6888.3200	6.8883	13.022	0.0000	0.0000
2025/09/11	2044	06/11/2025	11.75 Put	Bond Future	56.7200	0.0567	30.0900	0.0301	46.950	0.0000	0.0000
2025/09/11	2044	06/11/2025	11.25 Put	Bond Future	417.8400	0.4178	269.1600	0.2692	35.583	0.0000	0.0000
2025/09/11	2044	06/11/2025	11.25 Call	Bond Future	3308.5000	3.3085	3980.0800	3.9801	20.299	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.20 Call	Bond Future	8711.9800	8.7120	9528.7800	9.5288	9.376	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.20 Put	Bond Future	6.2200	0.0062	2.7600	0.0028	55.627	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.25 Call	Bond Future	8997.8200	8.9978	9815.3700	9.8154	9.086	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.25 Put	Bond Future	4.8000	0.0048	2.0900	0.0021	56.458	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.00 Call	Bond Future	7555.5000	7.5555	8366.9500	8.3670	10.740	0.0000	0.0000
2025/09/11	2044	06/11/2025	12.00 Put	Bond Future	16.8800	0.0169	8.0700	0.0081	52.192	0.0000	0.0000
2025/09/11	2044	06/11/2025		Bond Future	10.8173	86.1129	10.6988	86.9332	1.096	0.0000	0.0000
2025/09/11	2044	06/11/2025	11.88 Call	Bond Future	6854.9700	6.8550	7659.9300	7.6599	11.743	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
2025/09/11	2044	06/11/2025	11.88 Put	Bond Future	30.7800	0.0308	15.4800	0.0155	49.708	0.0000	0.0000
2025/09/11	2044	05/02/2026		Bond Future	10.9191	83.3102	10.7964	84.1456	1.124	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.56 Call	Bond Future	4951.1500	4.9512	5610.5400	5.6105	13.318	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.56 Put	Bond Future	793.6100	0.7936	617.6200	0.6176	22.176	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.25 Call	Bond Future	3596.0700	3.5961	4160.3100	4.1603	15.690	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.25 Put	Bond Future	1407.2700	1.4073	1136.1300	1.1361	19.267	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.50 Call	Bond Future	4671.8300	4.6718	5314.7700	5.3148	13.762	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.50 Put	Bond Future	889.3600	0.8894	696.9200	0.6969	21.638	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.45 Call	Bond Future	4446.7200	4.4467	5075.0100	5.0750	14.129	0.0000	0.0000
2025/09/11	2044	05/02/2026	11.45 Put	Bond Future	978.9700	0.9790	771.8800	0.7719	21.154	0.0000	0.0000
2025/09/11	2044	05/02/2026	10.90 Put	Bond Future	2480.3200	2.4803	2082.3400	2.0823	16.046	0.0000	0.0000
2025/09/11	2044	05/02/2026	10.90 Call	Bond Future	2351.3500	2.3514	2788.7500	2.7888	18.602	0.0000	0.0000
2025/09/11	2044	05/02/2026	10.07 Put	Bond Future	6752.3400	6.7523	6089.8900	6.0899	9.811	0.0000	0.0000
2025/09/11	2044	05/02/2026	10.07 Call	Bond Future	692.3300	0.6923	865.2600	0.8653	24.978	0.0000	0.0000
2025/09/11	2044	07/05/2026		Bond Future	11.0283	84.8364	10.9012	85.6872	1.152	0.0000	0.0000
2025/09/11	2044	07/05/2026	11.80 Call	Bond Future	6029.3700	6.0294	6684.2900	6.6843	10.862	0.0000	0.0000
2025/09/11	2044	07/05/2026	11.80 Put	Bond Future	1144.7600	1.1448	948.8400	0.9488	17.115	0.0000	0.0000
2025/09/11	2044	06/08/2026		Bond Future	11.1477	82.0032	11.0158	82.8699	1.183	0.0000	0.0000
2025/09/11	2044	06/08/2026	12.42 Call	Bond Future	8665.0100	8.6650	9380.5300	9.3805	8.258	0.0000	0.0000
2025/09/11	2044	06/08/2026	12.42 Put	Bond Future	991.3400	0.9913	840.2500	0.8403	15.241	0.0000	0.0000
2025/09/11	2044	05/11/2026		Bond Future	11.2681	83.4312	11.1315	84.3132	1.212	0.0000	0.0000
2025/09/11	2044	05/11/2026	11.34 Call	Bond Future	4421.1000	4.4211	4909.1900	4.9092	11.040	0.0000	0.0000
2025/09/11	2044	05/11/2026	11.34 Put	Bond Future	3962.9400	3.9629	3568.9800	3.5690	9.941	0.0000	0.0000
2025/09/11	2046	06/11/2025		Bond Future	121.6376	121.6376	122.3580	122.3580	0.592	0.0000	0.0000
2025/09/11	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2046	06/11/2025	125.41 Put	Bond Future	3772.4400	3.7724	3051.9800	3.0520	19.098	0.0000	0.0000
2025/09/11	2046	05/02/2026		Bond Future	123.9006	123.9006	124.6345	124.6345	0.592	0.0000	0.0000
2025/09/11	2046	05/02/2026	121.65 Call	Bond Future	2250.6000	2.2506	2984.5200	2.9845	32.610	0.0000	0.0000
2025/09/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2046	07/05/2026		Bond Future	123.8913	123.8913	124.6386	124.6386	0.603	0.0000	0.0000
2025/09/11	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2046	07/05/2026	124.95 Put	Bond Future	1058.7100	1.0587	311.3800	0.3114	70.589	0.0000	0.0000
2025/09/11	2046	06/08/2026		Bond Future	126.1881	126.1881	126.9497	126.9497	0.604	0.0000	0.0000
2025/09/11	2046	06/08/2026	122.38 Call	Bond Future	3808.0900	3.8081	4569.6900	4.5697	20.000	0.0000	0.0000
2025/09/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	2046	05/11/2026		Bond Future	126.0740	126.0740	126.8483	126.8483	0.614	0.0000	0.0000
2025/09/11	2046	05/11/2026	125.48 Call	Bond Future	594.0000	0.5940	1368.2900	1.3683	130.352	0.0000	0.0000
2025/09/11	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
2025/09/11	2050	06/11/2025		Bond Future	122.6491	122.6491	122.6536	122.6536	0.004	0.0000
2025/09/11	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2050	06/11/2025	124.42 Put	Bond Future	1770.8600	1.7709	1766.3700	1.7664	0.254	0.0000
2025/09/11	2050	05/02/2026		Bond Future	122.5035	122.5035	122.5078	122.5078	0.004	0.0000
2025/09/11	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2050	05/02/2026	122.82 Put	Bond Future	316.4900	0.3165	312.1800	0.3122	1.362	0.0000
2025/09/11	2050	07/05/2026		Bond Future	124.7773	124.7773	124.7820	124.7820	0.004	0.0000
2025/09/11	2050	07/05/2026	124.07 Call	Bond Future	707.2500	0.7073	711.9900	0.7120	0.670	0.0000
2025/09/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2050	06/08/2026		Bond Future	124.6213	124.6213	124.6256	124.6256	0.003	0.0000
2025/09/11	2050	06/08/2026	123.27 Call	Bond Future	1351.3400	1.3513	1355.5900	1.3556	0.315	0.0000
2025/09/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	2050	05/11/2026		Bond Future	126.8249	126.8249	126.8295	126.8295	0.004	0.0000
2025/09/11	2050	05/11/2026	123.84 Call	Bond Future	2984.8700	2.9849	2989.4500	2.9895	0.153	0.0000
2025/09/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/11	AL37	06/11/2025		Index Future	1200.9800	1200.9800	1205.9760	1205.9760	0.416	0.0000
2025/09/11	AL37	05/02/2026		Index Future	1223.0310	1223.0310	1228.1200	1228.1200	0.416	0.0000
2025/09/11	AL37	07/05/2026		Index Future	1245.4500	1245.4500	1250.6330	1250.6330	0.416	0.0000
2025/09/11	AL37	06/08/2026		Index Future	1268.0210	1268.0210	1273.3020	1273.3020	0.416	0.0000
2025/09/11	AL37	05/11/2026		Index Future	1290.4460	1290.4460	1295.8240	1295.8240	0.417	0.0000
2025/09/11	AL7T	06/11/2025		Index Future	1467.4350	1467.4350	1478.0070	1478.0070	0.720	0.0000
2025/09/11	AL7T	05/02/2026		Index Future	1494.3790	1494.3790	1505.1450	1505.1450	0.720	0.0000
2025/09/11	AL7T	07/05/2026		Index Future	1521.7710	1521.7710	1532.7370	1532.7370	0.721	0.0000
2025/09/11	AL7T	06/08/2026		Index Future	1549.3500	1549.3500	1560.5180	1560.5180	0.721	0.0000
2025/09/11	AL7T	05/11/2026		Index Future	1576.7510	1576.7510	1588.1210	1588.1210	0.721	0.0000
2025/09/11	ALBI	06/11/2025		Index Future	1241.4190	1241.4190	1249.3240	1249.3240	0.637	0.0000
2025/09/11	ALBI	05/02/2026		Index Future	1264.2120	1264.2120	1272.2630	1272.2630	0.637	0.0000
2025/09/11	ALBI	07/05/2026		Index Future	1287.3860	1287.3860	1295.5860	1295.5860	0.637	0.0000
2025/09/11	ALBI	06/08/2026		Index Future	1310.7170	1310.7170	1319.0690	1319.0690	0.637	0.0000
2025/09/11	ALBI	05/11/2026		Index Future	1333.8970	1333.8970	1342.4010	1342.4010	0.638	0.0000
2025/09/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/11	ES33	06/11/2025		Bond Future	10.1278	87.1703	10.0186	87.7006	1.078	0.0000	0.0000
2025/09/11	ES33	06/11/2025	12.01 Call	Bond Future	8520.0900	8.5201	9050.3600	9.0504	6.224	0.0000	0.0000
2025/09/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES33	05/02/2026		Bond Future	10.2485	88.7921	10.1342	89.3323	1.116	0.0000	0.0000
2025/09/11	ES33	05/02/2026	11.49 Call	Bond Future	5596.6500	5.5967	6136.8300	6.1368	9.652	0.0000	0.0000
2025/09/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES33	07/05/2026		Bond Future	10.3731	86.6455	10.2533	87.1959	1.155	0.0000	0.0000
2025/09/11	ES33	07/05/2026	11.69 Call	Bond Future	5765.0000	5.7650	6315.3700	6.3154	9.547	0.0000	0.0000
2025/09/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES33	06/08/2026		Bond Future	10.5105	88.2510	10.3848	88.8117	1.197	0.0000	0.0000
2025/09/11	ES33	06/08/2026	12.02 Call	Bond Future	6382.3200	6.3823	6943.0900	6.9431	8.786	0.0000	0.0000
2025/09/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES33	05/11/2026		Bond Future	10.6691	86.0175	10.5370	86.5885	1.238	0.0000	0.0000
2025/09/11	ES33	05/11/2026	10.83 Call	Bond Future	689.0800	0.6891	1260.0600	1.2601	82.861	0.0000	0.0000
2025/09/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES42	06/11/2025		Bond Future	10.8040	82.8382	10.6905	83.5907	1.051	0.0000	0.0000
2025/09/11	ES42	06/11/2025	12.39 Call	Bond Future	9504.2800	9.5043	10256.8300	10.2568	7.918	0.0000	0.0000
2025/09/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES42	05/02/2026		Bond Future	10.9063	84.3793	10.7888	85.1459	1.078	0.0000	0.0000
2025/09/11	ES42	05/02/2026	11.85 Call	Bond Future	5779.5300	5.7795	6546.1700	6.5462	13.265	0.0000	0.0000
2025/09/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES42	07/05/2026		Bond Future	11.0149	81.6806	10.8931	82.4615	1.106	0.0000	0.0000
2025/09/11	ES42	07/05/2026	12.20 Call	Bond Future	7039.1500	7.0392	7820.0900	7.8201	11.094	0.0000	0.0000
2025/09/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES42	06/08/2026		Bond Future	11.1291	83.1928	11.0028	83.9885	1.135	0.0000	0.0000
2025/09/11	ES42	06/08/2026	12.65 Call	Bond Future	8718.4600	8.7185	9514.1300	9.5141	9.126	0.0000	0.0000
2025/09/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	ES42	05/11/2026		Bond Future	11.2541	80.3979	11.1231	81.2080	1.164	0.0000	0.0000
2025/09/11	ES42	05/11/2026	11.66 Call	Bond Future	2433.1300	2.4331	3243.1700	3.2432	33.292	0.0000	0.0000
2025/09/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GOVI	06/11/2025		GOVI	1220.8380	1220.8380	1228.3870	1228.3870	0.618	0.0000	0.0000
2025/09/11	GOVI	06/11/2025	1,112.00 Call	GOVI	1088380.0000	108.8380	1163870.0000	116.3870	6.936	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
2025/09/11	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GOVI	05/02/2026		GOVI		1243.2540	1243.2540	1250.9410	1250.9410	0.618	0.0000	0.0000
2025/09/11	GOVI	05/02/2026	1,150. Call 00	GOVI		932540.0000	93.2540	1009410.0000	100.9410	8.243	0.0000	0.0000
2025/09/11	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GOVI	07/05/2026		GOVI		1266.0430	1266.0430	1273.8730	1273.8730	0.618	0.0000	0.0000
2025/09/11	GOVI	07/05/2026	1,177. Call 00	GOVI		890430.0000	89.0430	968730.0000	96.8730	8.794	0.0000	0.0000
2025/09/11	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GOVI	06/08/2026		GOVI		1288.9880	1288.9880	1296.9630	1296.9630	0.619	0.0000	0.0000
2025/09/11	GOVI	06/08/2026	1,189. Call 00	GOVI		999880.0000	99.9880	1079630.0000	107.9630	7.976	0.0000	0.0000
2025/09/11	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GOVI	05/11/2026		GOVI		1311.7830	1311.7830	1319.9040	1319.9040	0.619	0.0000	0.0000
2025/09/11	GOVI	05/11/2026	1,277. Call 00	GOVI		347830.0000	34.7830	429040.0000	42.9040	23.348	0.0000	0.0000
2025/09/11	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/11	IGOV	06/11/2025		Index Future		393.3700	393.3700	394.1360	394.1360	0.195	0.0000	0.0000
2025/09/11	IGOV	05/02/2026		Index Future		400.6890	400.6890	401.4690	401.4690	0.195	0.0000	0.0000
2025/09/11	IGOV	07/05/2026		Index Future		408.1270	408.1270	408.9230	408.9230	0.195	0.0000	0.0000
2025/09/11	IGOV	06/08/2026		Index Future		415.6160	415.6160	416.4270	416.4270	0.195	0.0000	0.0000
2025/09/11	IGOV	05/11/2026		Index Future		423.0570	423.0570	423.8840	423.8840	0.195	0.0000	0.0000
2025/09/11	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/11	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/11	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/11	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/11	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/11	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/11	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/11	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/11	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/11	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/11	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/11	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/11	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
2025/09/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/09/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/09/11	R033	06/11/2025		Bond Future	8.9515	106.7124	8.8477	107.2865	1.160	0.0000
2025/09/11	R033	06/11/2025	10.33 Call	Bond Future	7257.9900	7.2580	7831.4700	7.8315	7.901	0.0000
2025/09/11	R033	06/11/2025	10.33 Put	Bond Future	1.0200	0.0010	0.4000	0.0004	60.784	0.0000
2025/09/11	R033	05/02/2026		Bond Future	9.0266	108.6717	8.9177	109.2564	1.207	0.0000
2025/09/11	R033	05/02/2026	10.49 Call	Bond Future	7507.1000	7.5071	8076.9900	8.0770	7.591	0.0000
2025/09/11	R033	05/02/2026	10.49 Put	Bond Future	45.1400	0.0451	30.3800	0.0304	32.698	0.0000
2025/09/11	R033	07/05/2026		Bond Future	9.1076	105.6198	8.9930	106.2153	1.258	0.0000
2025/09/11	R033	07/05/2026	10.38 Call	Bond Future	6544.1000	6.5441	7089.8100	7.0898	8.339	0.0000
2025/09/11	R033	07/05/2026	10.38 Put	Bond Future	212.5800	0.2126	162.7800	0.1628	23.426	0.0000
2025/09/11	R033	06/08/2026		Bond Future	9.1989	107.5521	9.0782	108.1588	1.312	0.0000
2025/09/11	R033	06/08/2026	10.25 Call	Bond Future	5676.7800	5.6768	6181.0200	6.1810	8.883	0.0000
2025/09/11	R033	06/08/2026	10.25 Put	Bond Future	578.9800	0.5790	476.5200	0.4765	17.697	0.0000
2025/09/11	R033	05/11/2026		Bond Future	9.3071	104.3876	9.1798	105.0053	1.367	0.0000
2025/09/11	R033	05/11/2026	9.33 Call	Bond Future	2394.7000	2.3947	2725.2500	2.7253	13.803	0.0000
2025/09/11	R033	05/11/2026	9.33 Put	Bond Future	2284.0000	2.2840	1996.8400	1.9968	12.573	0.0000
2025/09/11	R035	06/11/2025	10.30 Call	Bond Future	4505.6700	4.5057	5144.9500	5.1450	14.188	0.0000
2025/09/11	R035	06/11/2025	10.30 Put	Bond Future	85.9000	0.0859	48.4100	0.0484	43.644	0.0000
2025/09/11	R035	06/11/2025	10.68 Call	Bond Future	6513.7800	6.5138	7183.9800	7.1840	10.289	0.0000
2025/09/11	R035	06/11/2025	10.68 Put	Bond Future	12.5500	0.0126	5.9800	0.0060	52.351	0.0000
2025/09/11	R035	06/11/2025	10.50 Call	Bond Future	5556.2000	5.5562	6217.0400	6.2170	11.894	0.0000
2025/09/11	R035	06/11/2025	10.50 Put	Bond Future	32.9800	0.0330	17.0500	0.0171	48.302	0.0000
2025/09/11	R035	06/11/2025	10.15 Call	Bond Future	3745.1100	3.7451	4356.0200	4.3560	16.312	0.0000
2025/09/11	R035	06/11/2025	10.15 Put	Bond Future	164.7100	0.1647	98.8500	0.0989	39.985	0.0000
2025/09/11	R035	06/11/2025	9.77 Put	Bond Future	648.0000	0.6480	449.7300	0.4497	30.597	0.0000
2025/09/11	R035	06/11/2025	9.77 Call	Bond Future	2055.7800	2.0558	2534.2800	2.5343	23.276	0.0000
2025/09/11	R035	06/11/2025	11.00 Put	Bond Future	1.9700	0.0020	0.8200	0.0008	58.376	0.0000
2025/09/11	R035	06/11/2025	11.00 Call	Bond Future	8207.2800	8.2073	8882.9000	8.8829	8.232	0.0000
2025/09/11	R035	06/11/2025	9.91 Put	Bond Future	409.9500	0.4100	270.5100	0.2705	34.014	0.0000
2025/09/11	R035	06/11/2025	9.91 Call	Bond Future	2625.9700	2.6260	3163.3000	3.1633	20.462	0.0000
2025/09/11	R035	06/11/2025	10.41 Put	Bond Future	51.5000	0.0515	27.6900	0.0277	46.233	0.0000
2025/09/11	R035	06/11/2025	10.41 Call	Bond Future	5080.3700	5.0804	5733.3300	5.7333	12.853	0.0000
2025/09/11	R035	06/11/2025	11.43 Call	Bond Future	10427.5100	10.4275	11104.2000	11.1042	6.489	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
2025/09/11	R035	06/11/2025	11.43 Put	Bond Future	0.1200	0.0001	0.0400	0.0000	66.667	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.44 Put	Bond Future	44.5200	0.0445	23.6300	0.0236	46.923	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.44 Call	Bond Future	5238.5800	5.2386	5894.4600	5.8945	12.520	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.94 Put	Bond Future	2.8300	0.0028	1.2000	0.0012	57.597	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.94 Call	Bond Future	7891.9600	7.8920	8567.1000	8.5671	8.555	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.99 Call	Bond Future	13209.2200	13.2092	13885.9900	13.8860	5.123	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.08 Put	Bond Future	218.3800	0.2184	134.8400	0.1348	38.254	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.08 Call	Bond Future	3403.5700	3.4036	3996.8000	3.9968	17.430	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.58 Put	Bond Future	21.7400	0.0217	10.8400	0.0108	50.138	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.58 Call	Bond Future	5981.3800	5.9814	6647.2500	6.6473	11.132	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.67 Call	Bond Future	11634.8300	11.6348	12311.5900	12.3116	5.817	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.67 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.95 Call	Bond Future	13014.6000	13.0146	13691.3700	13.6914	5.200	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.45 Call	Bond Future	10528.9900	10.5290	11205.7000	11.2057	6.427	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.45 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.95 Put	Bond Future	2.6700	0.0027	1.1300	0.0011	57.678	0.0000	0.0000
2025/09/11	R035	06/11/2025	10.95 Call	Bond Future	7944.6000	7.9446	8619.8300	8.6198	8.499	0.0000	0.0000
2025/09/11	R035	06/11/2025		Bond Future	9.5299	97.7593	9.4161	98.4361	1.194	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.20 Call	Bond Future	9248.9100	9.2489	9925.3300	9.9253	7.314	0.0000	0.0000
2025/09/11	R035	06/11/2025	11.20 Put	Bond Future	0.5600	0.0006	0.2100	0.0002	62.500	0.0000	0.0000
2025/09/11	R035	05/02/2026		Bond Future	9.6195	99.5543	9.5008	100.2435	1.234	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.79 Call	Bond Future	6644.3200	6.6443	7282.1700	7.2822	9.600	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.79 Put	Bond Future	184.5500	0.1846	133.1500	0.1332	27.852	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.44 Put	Bond Future	424.8300	0.4248	321.3600	0.3214	24.356	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.44 Call	Bond Future	5015.2700	5.0153	5601.0500	5.6011	11.680	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.94 Put	Bond Future	127.3400	0.1273	90.1900	0.0902	29.174	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.94 Call	Bond Future	7372.6100	7.3726	8024.7100	8.0247	8.845	0.0000	0.0000
2025/09/11	R035	05/02/2026	12.44 Call	Bond Future	14614.4400	14.6144	15303.2400	15.3032	4.713	0.0000	0.0000
2025/09/11	R035	05/02/2026	12.44 Put	Bond Future	1.0600	0.0011	0.6100	0.0006	42.453	0.0000	0.0000
2025/09/11	R035	05/02/2026	11.17 Call	Bond Future	8501.7900	8.5018	9169.2500	9.1693	7.851	0.0000	0.0000
2025/09/11	R035	05/02/2026	11.17 Put	Bond Future	69.9300	0.0699	48.1400	0.0481	31.160	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.67 Call	Bond Future	6072.6400	6.0726	6695.7400	6.6957	10.261	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.67 Put	Bond Future	247.9800	0.2480	181.8300	0.1818	26.676	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.17 Put	Bond Future	753.4500	0.7535	590.4200	0.5904	21.638	0.0000	0.0000
2025/09/11	R035	05/02/2026	10.17 Call	Bond Future	3866.1100	3.8661	4392.3300	4.3923	13.611	0.0000	0.0000
2025/09/11	R035	05/02/2026	11.00 Put	Bond Future	109.2900	0.1093	76.8300	0.0768	29.701	0.0000	0.0000
2025/09/11	R035	05/02/2026	11.00 Call	Bond Future	7666.1800	7.6662	8322.9700	8.3230	8.567	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
2025/09/11	R035	07/05/2026	10.66 Call	Bond Future	5845.0000	5.8450	6421.4400	6.4214	9.862	0.0000
2025/09/11	R035	07/05/2026	10.66 Put	Bond Future	670.2100	0.6702	544.6200	0.5446	18.739	0.0000
2025/09/11	R035	07/05/2026	10.16 Call	Bond Future	3937.9800	3.9380	4416.0200	4.4160	12.139	0.0000
2025/09/11	R035	07/05/2026	10.16 Put	Bond Future	1435.7600	1.4358	1211.7700	1.2118	15.601	0.0000
2025/09/11	R035	07/05/2026	9.66 Put	Bond Future	2754.2200	2.7542	2410.3600	2.4104	12.485	0.0000
2025/09/11	R035	07/05/2026	9.66 Call	Bond Future	2478.3000	2.4783	2836.4700	2.8365	14.452	0.0000
2025/09/11	R035	07/05/2026	10.71 Call	Bond Future	6054.5300	6.0545	6638.8900	6.6389	9.652	0.0000
2025/09/11	R035	07/05/2026	10.71 Put	Bond Future	618.1100	0.6181	500.4400	0.5004	19.037	0.0000
2025/09/11	R035	07/05/2026	10.21 Call	Bond Future	4109.6700	4.1097	4598.9800	4.5990	11.906	0.0000
2025/09/11	R035	07/05/2026	10.21 Put	Bond Future	1335.5200	1.3355	1122.8000	1.1228	15.928	0.0000
2025/09/11	R035	07/05/2026	9.71 Put	Bond Future	2594.8700	2.5949	2263.1300	2.2631	12.784	0.0000
2025/09/11	R035	07/05/2026	9.71 Call	Bond Future	2601.6500	2.6017	2971.9400	2.9719	14.233	0.0000
2025/09/11	R035	07/05/2026	10.64 Call	Bond Future	5762.0500	5.7621	6335.2100	6.3352	9.947	0.0000
2025/09/11	R035	07/05/2026	10.64 Put	Bond Future	692.1900	0.6922	563.3200	0.5633	18.618	0.0000
2025/09/11	R035	07/05/2026	10.14 Call	Bond Future	3870.4300	3.8704	4343.9100	4.3439	12.233	0.0000
2025/09/11	R035	07/05/2026	10.14 Put	Bond Future	1477.2800	1.4773	1248.7300	1.2487	15.471	0.0000
2025/09/11	R035	07/05/2026	9.64 Put	Bond Future	2819.7300	2.8197	2471.0500	2.4711	12.366	0.0000
2025/09/11	R035	07/05/2026	9.64 Call	Bond Future	2430.4200	2.4304	2783.7700	2.7838	14.539	0.0000
2025/09/11	R035	07/05/2026		Bond Future	9.7088	96.8756	9.5850	97.5776	1.275	0.0000
2025/09/11	R035	07/05/2026	10.86 Call	Bond Future	6696.5500	6.6966	7302.6100	7.3026	9.050	0.0000
2025/09/11	R035	07/05/2026	10.86 Put	Bond Future	481.2700	0.4813	385.3000	0.3853	19.941	0.0000
2025/09/11	R035	06/08/2026		Bond Future	9.8085	98.6485	9.6792	99.3636	1.319	0.0000
2025/09/11	R035	06/08/2026	11.06 Call	Bond Future	7273.3100	7.2733	7871.9800	7.8720	8.231	0.0000
2025/09/11	R035	06/08/2026	11.06 Put	Bond Future	705.6000	0.7056	589.1700	0.5892	16.501	0.0000
2025/09/11	R035	05/11/2026		Bond Future	9.9249	95.8691	9.7897	96.5970	1.363	0.0000
2025/09/11	R035	05/11/2026	10.03 Call	Bond Future	3608.2700	3.6083	4012.9400	4.0129	11.215	0.0000
2025/09/11	R035	05/11/2026	10.03 Put	Bond Future	3047.6500	3.0477	2724.4000	2.7244	10.607	0.0000
2025/09/11	R038	06/11/2025		Bond Future	10.1364	106.3761	10.0227	107.2021	1.122	0.0000
2025/09/11	R038	06/11/2025	11.24 Call	Bond Future	7574.6400	7.5746	8391.3100	8.3913	10.782	0.0000
2025/09/11	R038	06/11/2025	11.24 Put	Bond Future	18.0200	0.0180	8.6100	0.0086	52.220	0.0000
2025/09/11	R038	06/11/2025	12.33 Call	Bond Future	14269.0700	14.2691	15095.1400	15.0951	5.789	0.0000
2025/09/11	R038	06/11/2025	12.33 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/09/11	R038	06/11/2025	10.98 Put	Bond Future	68.5000	0.0685	36.7700	0.0368	46.321	0.0000
2025/09/11	R038	06/11/2025	10.98 Call	Bond Future	5917.2100	5.9172	6711.5600	6.7116	13.424	0.0000
2025/09/11	R038	05/02/2026		Bond Future	10.2362	108.3292	10.1180	109.1704	1.155	0.0000
2025/09/11	R038	05/02/2026	11.44 Call	Bond Future	8257.6200	8.2576	9039.3100	9.0393	9.466	0.0000
2025/09/11	R038	05/02/2026	11.44 Put	Bond Future	213.6800	0.2137	154.1500	0.1542	27.859	0.0000
2025/09/11	R038	07/05/2026		Bond Future	10.3410	104.8295	10.2181	105.6864	1.189	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
2025/09/11	R038	07/05/2026	11.40 Call	Bond Future	7644.3500	7.6444	8371.2000	9.508	0.0000	0.0000
2025/09/11	R038	07/05/2026	11.40 Put	Bond Future	664.0500	0.6641	533.9900	19.586	0.0000	0.0000
2025/09/11	R038	06/08/2026		Bond Future	10.4545	106.7472	10.3265	107.6200	1.225	0.0000
2025/09/11	R038	06/08/2026	11.77 Call	Bond Future	9274.6400	9.2746	10007.5700	10.0076	7.903	0.0000
2025/09/11	R038	06/08/2026	11.77 Put	Bond Future	884.3700	0.8844	744.4700	0.7445	15.819	0.0000
2025/09/11	R038	05/11/2026		Bond Future	10.5800	103.1271	10.4466	104.0156	1.260	0.0000
2025/09/11	R038	05/11/2026	10.72 Call	Bond Future	4361.5100	4.3615	4867.1500	4.8672	11.593	0.0000
2025/09/11	R038	05/11/2026	10.72 Put	Bond Future	3440.3000	3.4403	3057.5100	3.0575	11.127	0.0000
2025/09/11	R053	06/11/2025		Bond Future	10.6931	109.5270	10.5797	110.6079	1.060	0.0000
2025/09/11	R053	06/11/2025	11.76 Call	Bond Future	9348.1600	9.3482	10411.3400	10.4113	11.373	0.0000
2025/09/11	R053	06/11/2025	11.76 Put	Bond Future	35.4500	0.0355	17.7500	0.0178	49.929	0.0000
2025/09/11	R053	05/02/2026		Bond Future	10.7869	111.5381	10.6696	112.6387	1.087	0.0000
2025/09/11	R053	05/02/2026	11.49 Call	Bond Future	7139.9200	7.1399	8031.9100	8.0319	12.493	0.0000
2025/09/11	R053	05/02/2026	11.49 Put	Bond Future	935.6200	0.9356	726.9400	0.7269	22.304	0.0000
2025/09/11	R053	07/05/2026		Bond Future	10.8841	107.7201	10.7627	108.8412	1.116	0.0000
2025/09/11	R053	07/05/2026	11.69 Call	Bond Future	8298.1200	8.2981	9181.2400	9.1812	10.642	0.0000
2025/09/11	R053	07/05/2026	11.69 Put	Bond Future	1353.1900	1.3532	1115.2100	1.1152	17.587	0.0000
2025/09/11	R053	06/08/2026		Bond Future	10.9876	109.6904	10.8618	110.8324	1.145	0.0000
2025/09/11	R053	06/08/2026	12.28 Call	Bond Future	11947.8900	11.9479	12890.3400	12.8903	7.888	0.0000
2025/09/11	R053	06/08/2026	12.28 Put	Bond Future	1368.7500	1.3688	1169.2100	1.1692	14.578	0.0000
2025/09/11	R053	05/11/2026		Bond Future	11.0994	105.7435	10.9690	106.9057	1.175	0.0000
2025/09/11	R053	05/11/2026	11.21 Call	Bond Future	5916.5200	5.9165	6573.3800	6.5734	11.102	0.0000
2025/09/11	R053	05/11/2026	11.21 Put	Bond Future	4948.7700	4.9488	4443.4000	4.4434	10.212	0.0000
2025/09/11	R186	06/11/2025		Bond Future	7.5332	107.1875	7.4351	107.2927	1.302	0.0000
2025/09/11	R186	06/11/2025	8.13 Call	Bond Future	636.9200	0.6369	741.8200	0.7418	16.470	0.0000
2025/09/11	R186	06/11/2025	8.13 Put	Bond Future	0.3200	0.0003	0.0600	0.0001	81.250	0.0000
2025/09/11	R186	05/02/2026		Bond Future	7.5648	103.8515	7.4367	103.9586	1.693	0.0000
2025/09/11	R186	05/02/2026	8.43 Call	Bond Future	724.9900	0.7250	829.1000	0.8291	14.360	0.0000
2025/09/11	R186	05/02/2026	8.43 Put	Bond Future	5.8500	0.0059	2.8500	0.0029	51.282	0.0000
2025/09/11	R186	07/05/2026		Bond Future	7.6369	105.7543	7.4538	105.8636	2.397	0.0000
2025/09/11	R186	07/05/2026	8.69 Call	Bond Future	637.0200	0.6370	740.3800	0.7404	16.226	0.0000
2025/09/11	R186	07/05/2026	8.69 Put	Bond Future	12.6600	0.0127	6.7700	0.0068	46.524	0.0000
2025/09/11	R186	06/08/2026		Bond Future	7.7985	102.3844	7.4869	102.4959	3.996	0.0000
2025/09/11	R186	06/08/2026	8.57 Call	Bond Future	317.3300	0.3173	409.6600	0.4097	29.096	0.0000
2025/09/11	R186	06/08/2026	8.57 Put	Bond Future	42.2800	0.0423	23.1000	0.0231	45.364	0.0000
2025/09/11	R186	05/11/2026		Bond Future	9.2399	104.1688	8.2584	104.2826	10.622	0.0000
2025/09/11	R186	05/11/2026	8.12 Call	Bond Future	42.8100	0.0428	85.9100	0.0859	100.677	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	
2025/09/11	R186	05/11/2026	8.12 Put	Bond Future	172.6600	0.1727	101.9800	0.1020	40.936	0.0000	0.0000
2025/09/11	R202	06/11/2025		Bond Future	277.6182	277.6182	278.7822	278.7822	0.419	0.0000	0.0000
2025/09/11	R202	06/11/2025	275.64 Call	Bond Future	1978.2300	1.9782	3142.1900	3.1422	58.838	0.0000	0.0000
2025/09/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R202	05/02/2026		Bond Future	277.4138	277.4138	278.5992	278.5992	0.427	0.0000	0.0000
2025/09/11	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	779.2200	0.7792	100.000	0.0000	0.0000
2025/09/11	R202	05/02/2026	277.82 Put	Bond Future	406.2500	0.4063	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/11	R202	07/05/2026		Bond Future	282.5633	282.5633	283.7711	283.7711	0.427	0.0000	0.0000
2025/09/11	R202	07/05/2026	277.55 Call	Bond Future	5013.2700	5.0133	6221.0800	6.2211	24.092	0.0000	0.0000
2025/09/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R202	06/08/2026		Bond Future	282.3433	282.3433	283.5727	283.5727	0.435	0.0000	0.0000
2025/09/11	R202	06/08/2026	278.86 Call	Bond Future	3483.2600	3.4833	4712.7300	4.7127	35.297	0.0000	0.0000
2025/09/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R202	05/11/2026		Bond Future	287.3361	287.3361	288.5884	288.5884	0.436	0.0000	0.0000
2025/09/11	R202	05/11/2026	280.46 Call	Bond Future	6876.0900	6.8761	8128.3600	8.1284	18.212	0.0000	0.0000
2025/09/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R209	06/11/2025		Bond Future	9.7771	78.0202	9.6689	78.6121	1.108	0.0000	0.0000
2025/09/11	R209	06/11/2025	11.27 Call	Bond Future	7592.8600	7.5929	8183.6800	8.1837	7.781	0.0000	0.0000
2025/09/11	R209	06/11/2025	11.27 Put	Bond Future	1.8900	0.0019	0.8300	0.0008	56.085	0.0000	0.0000
2025/09/11	R209	05/02/2026		Bond Future	9.8614	79.4528	9.7491	80.0555	1.139	0.0000	0.0000
2025/09/11	R209	05/02/2026	10.93 Call	Bond Future	5668.8100	5.6688	6214.1000	6.2141	9.619	0.0000	0.0000
2025/09/11	R209	05/02/2026	10.93 Put	Bond Future	227.8900	0.2279	170.4200	0.1704	25.218	0.0000	0.0000
2025/09/11	R209	07/05/2026		Bond Future	9.9501	77.7573	9.8335	78.3712	1.172	0.0000	0.0000
2025/09/11	R209	07/05/2026	11.07 Call	Bond Future	6086.9900	6.0870	6610.1600	6.6102	8.595	0.0000	0.0000
2025/09/11	R209	07/05/2026	11.07 Put	Bond Future	499.5900	0.4996	408.8000	0.4088	18.173	0.0000	0.0000
2025/09/11	R209	06/08/2026		Bond Future	10.0468	79.1801	9.9256	79.8055	1.206	0.0000	0.0000
2025/09/11	R209	06/08/2026	11.39 Call	Bond Future	7139.9800	7.1400	7669.4900	7.6695	7.416	0.0000	0.0000
2025/09/11	R209	06/08/2026	11.39 Put	Bond Future	626.3400	0.6263	530.4700	0.5305	15.306	0.0000	0.0000
2025/09/11	R209	05/11/2026		Bond Future	10.1548	77.4115	10.0289	78.0480	1.241	0.0000	0.0000
2025/09/11	R209	05/11/2026	10.32 Call	Bond Future	3556.6100	3.5566	3920.7400	3.9207	10.238	0.0000	0.0000
2025/09/11	R209	05/11/2026	10.32 Put	Bond Future	2732.1900	2.7322	2459.7700	2.4598	9.971	0.0000	0.0000
2025/09/11	R210	06/11/2025		Bond Future	252.9929	252.9929	253.2420	253.2420	0.098	0.0000	0.0000
2025/09/11	R210	06/11/2025	252.14 Call	Bond Future	852.9200	0.8529	1101.9800	1.1020	29.201	0.0000	0.0000
2025/09/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	R210	05/02/2026		Bond Future	257.6998	257.6998	257.9535	257.9535	0.098	0.0000	0.0000
2025/09/11	R210	05/02/2026	253.10 Call	Bond Future	4599.7700	4.5998	4853.5400	4.8535	5.517	0.0000	0.0000
2025/09/11	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/11	R210	07/05/2026		Bond Future	258.9830	258.9830	259.2412	259.2412	0.100	0.0000
2025/09/11	R210	07/05/2026	255.40 Call	Bond Future	3583.0100	3.5830	3841.2400	3.8412	7.207	0.0000
2025/09/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	R210	06/08/2026		Bond Future	263.7847	263.7847	264.0484	264.0484	0.100	0.0000
2025/09/11	R210	06/08/2026	259.84 Call	Bond Future	3944.7200	3.9447	4208.4000	4.2084	6.684	0.0000
2025/09/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	R210	05/11/2026		Bond Future	264.8953	264.8953	265.1628	265.1628	0.101	0.0000
2025/09/11	R210	05/11/2026	253.33 Call	Bond Future	11565.3200	11.5653	11832.7700	11.8328	2.313	0.0000
2025/09/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/11	R213	06/11/2025		Bond Future	8.3728	95.5936	8.2738	95.9970	1.183	0.0000
2025/09/11	R213	06/11/2025	10.05 Call	Bond Future	6524.0600	6.5241	6927.4500	6.9275	6.183	0.0000
2025/09/11	R213	06/11/2025	10.05 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000
2025/09/11	R213	05/02/2026		Bond Future	8.4333	97.3488	8.3283	97.7597	1.246	0.0000
2025/09/11	R213	05/02/2026	9.89 Call	Bond Future	5514.2200	5.5142	5913.9600	5.9140	7.249	0.0000
2025/09/11	R213	05/02/2026	9.89 Put	Bond Future	35.6500	0.0357	24.5000	0.0245	31.276	0.0000
2025/09/11	R213	07/05/2026		Bond Future	8.4935	95.5811	8.3819	95.9997	1.314	0.0000
2025/09/11	R213	07/05/2026	9.80 Call	Bond Future	4896.9800	4.8970	5279.7800	5.2798	7.817	0.0000
2025/09/11	R213	07/05/2026	9.80 Put	Bond Future	160.6700	0.1607	124.8800	0.1249	22.275	0.0000
2025/09/11	R213	06/08/2026		Bond Future	8.5658	97.3307	8.4468	97.7571	1.390	0.0000
2025/09/11	R213	06/08/2026	9.69 Call	Bond Future	4287.9100	4.2879	4647.8700	4.6479	8.395	0.0000
2025/09/11	R213	06/08/2026	9.69 Put	Bond Future	373.4000	0.3734	306.9000	0.3069	17.809	0.0000
2025/09/11	R213	05/11/2026		Bond Future	8.6645	95.4799	8.5373	95.9141	1.468	0.0000
2025/09/11	R213	05/11/2026	8.75 Call	Bond Future	2060.2100	2.0602	2297.6600	2.2977	11.526	0.0000
2025/09/11	R213	05/11/2026	8.75 Put	Bond Future	1769.6600	1.7697	1572.9000	1.5729	11.119	0.0000
2025/09/11	R214	06/11/2025		Bond Future	10.4676	71.3249	10.3544	71.9914	1.082	0.0000
2025/09/11	R214	06/11/2025	11.64 Call	Bond Future	6405.4800	6.4055	7065.3100	7.0653	10.301	0.0000
2025/09/11	R214	06/11/2025	11.64 Put	Bond Future	12.8700	0.0129	6.2300	0.0062	51.593	0.0000
2025/09/11	R214	05/02/2026		Bond Future	10.5615	72.6346	10.4444	73.3133	1.108	0.0000
2025/09/11	R214	05/02/2026	11.26 Call	Bond Future	4435.4500	4.4355	4985.7600	4.9858	12.407	0.0000
2025/09/11	R214	05/02/2026	11.26 Put	Bond Future	576.0200	0.5760	447.5900	0.4476	22.296	0.0000
2025/09/11	R214	07/05/2026		Bond Future	10.6541	70.6675	10.5332	71.3589	1.135	0.0000
2025/09/11	R214	07/05/2026	11.53 Call	Bond Future	5530.8000	5.5308	6083.0600	6.0831	9.985	0.0000
2025/09/11	R214	07/05/2026	11.53 Put	Bond Future	806.7200	0.8067	667.6600	0.6677	17.238	0.0000
2025/09/11	R214	06/08/2026		Bond Future	10.7546	71.9608	10.6294	72.6649	1.164	0.0000
2025/09/11	R214	06/08/2026	11.97 Call	Bond Future	7161.5900	7.1616	7741.5700	7.7416	8.098	0.0000
2025/09/11	R214	06/08/2026	11.97 Put	Bond Future	826.6100	0.8266	702.4500	0.7025	15.020	0.0000
2025/09/11	R214	05/11/2026		Bond Future	10.8658	69.9201	10.7364	70.6368	1.191	0.0000
2025/09/11	R214	05/11/2026	10.97 Call	Bond Future	3785.7200	3.7857	4187.8300	4.1878	10.622	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
2025/09/11	R214	05/11/2026	10.97 Put	Bond Future	3216.6800	3.2167	2902.1300	2.9021	9.779	0.0000	0.0000
2025/09/11	R248	06/11/2025		Bond Future	10.8015	84.5388	10.6881	85.3583	1.050	0.0000	0.0000
2025/09/11	R248	06/11/2025	11.74 Call	Bond Future	6352.0600	6.3521	7145.9600	7.1460	12.498	0.0000	0.0000
2025/09/11	R248	06/11/2025	11.74 Put	Bond Future	55.5100	0.0555	29.9100	0.0299	46.118	0.0000	0.0000
2025/09/11	R248	05/02/2026		Bond Future	10.9019	86.0910	10.7845	86.9256	1.077	0.0000	0.0000
2025/09/11	R248	05/02/2026	11.46 Call	Bond Future	4736.4900	4.7365	5372.5200	5.3725	13.428	0.0000	0.0000
2025/09/11	R248	05/02/2026	11.46 Put	Bond Future	953.0300	0.9530	754.4800	0.7545	20.834	0.0000	0.0000
2025/09/11	R248	07/05/2026		Bond Future	11.0008	83.2289	10.8794	84.0789	1.103	0.0000	0.0000
2025/09/11	R248	07/05/2026	11.72 Call	Bond Future	6007.1500	6.0072	6651.4000	6.6514	10.725	0.0000	0.0000
2025/09/11	R248	07/05/2026	11.72 Put	Bond Future	1258.5500	1.2586	1052.8000	1.0528	16.348	0.0000	0.0000
2025/09/11	R248	06/08/2026		Bond Future	11.1077	84.7518	10.9820	85.6176	1.132	0.0000	0.0000
2025/09/11	R248	06/08/2026	12.37 Call	Bond Future	8921.1000	8.9211	9635.6200	9.6356	8.009	0.0000	0.0000
2025/09/11	R248	06/08/2026	12.37 Put	Bond Future	1018.4800	1.0185	867.2700	0.8673	14.847	0.0000	0.0000
2025/09/11	R248	05/11/2026		Bond Future	11.2248	81.7929	11.0945	82.6740	1.160	0.0000	0.0000
2025/09/11	R248	05/11/2026	11.31 Call	Bond Future	4621.3700	4.6214	5112.5300	5.1125	10.628	0.0000	0.0000
2025/09/11	R248	05/11/2026	11.31 Put	Bond Future	4053.2800	4.0533	3663.2800	3.6633	9.622	0.0000	0.0000
2025/09/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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