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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2025 TO 12/09/2025

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
2025/09/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	2029	06/11/2025	139.79 Call	Bond Future	1368.7800	1.3688	1366.9300	1.3669	0.135	0.0000
2025/09/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2029	06/11/2025		Bond Future	141.1588	141.1588	141.1569	141.1569	0.001	0.0000
2025/09/12	2029	05/02/2026		Bond Future	143.7851	143.7851	143.7788	143.7788	0.004	0.0000
2025/09/12	2029	05/02/2026	140.11 Call	Bond Future	3675.0500	3.6751	3668.8300	3.6688	0.169	0.0000
2025/09/12	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
2025/09/12	2029	07/05/2026		Bond Future	144.9846	144.9846	144.9838	144.9838	0.001	0.0000	0.0000
2025/09/12	2029	07/05/2026	141.82 Call	Bond Future	3164.6200	3.1646	3163.7600	3.1638	0.027	0.0000	0.0000
2025/09/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2029	06/08/2026		Bond Future	147.6734	147.6734	147.6662	147.6662	0.005	0.0000	0.0000
2025/09/12	2029	06/08/2026	144.10 Call	Bond Future	3573.3500	3.5734	3566.1500	3.5662	0.201	0.0000	0.0000
2025/09/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2029	05/11/2026		Bond Future	148.7933	148.7933	148.7844	148.7844	0.006	0.0000	0.0000
2025/09/12	2029	05/11/2026	147.56 Call	Bond Future	1233.2500	1.2333	1224.4300	1.2244	0.715	0.0000	0.0000
2025/09/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2030	06/11/2025	8.72 Put	Bond Future	21.6700	0.0217	19.9800	0.0200	7.799	0.0000	0.0000
2025/09/12	2030	06/11/2025	8.72 Call	Bond Future	2724.8000	2.7248	2592.8100	2.5928	4.844	0.0000	0.0000
2025/09/12	2030	06/11/2025	9.22 Put	Bond Future	0.4900	0.0005	0.4100	0.0004	16.327	0.0000	0.0000
2025/09/12	2030	06/11/2025	9.22 Call	Bond Future	4394.1400	4.3941	4263.7600	4.2638	2.967	0.0000	0.0000
2025/09/12	2030	06/11/2025	10.08 Call	Bond Future	7218.0000	7.2180	7087.7000	7.0877	1.805	0.0000	0.0000
2025/09/12	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2030	06/11/2025		Bond Future	7.9422	102.4238	7.9791	102.2935	0.465	0.0000	0.0000
2025/09/12	2030	06/11/2025	9.54 Call	Bond Future	5456.7500	5.4568	5326.4400	5.3264	2.388	0.0000	0.0000
2025/09/12	2030	06/11/2025	9.54 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/09/12	2030	05/02/2026		Bond Future	7.9763	100.2964	8.0169	100.1606	0.509	0.0000	0.0000
2025/09/12	2030	05/02/2026	9.49 Call	Bond Future	4931.0900	4.9311	4794.6100	4.7946	2.768	0.0000	0.0000
2025/09/12	2030	05/02/2026	9.49 Put	Bond Future	13.5600	0.0136	12.9200	0.0129	4.720	0.0000	0.0000
2025/09/12	2030	07/05/2026		Bond Future	8.0248	102.1341	8.0673	101.9999	0.529	0.0000	0.0000
2025/09/12	2030	07/05/2026	9.39 Call	Bond Future	4294.9400	4.2949	4158.3300	4.1583	3.181	0.0000	0.0000
2025/09/12	2030	07/05/2026	9.39 Put	Bond Future	88.3100	0.0883	85.9500	0.0860	2.672	0.0000	0.0000
2025/09/12	2030	06/08/2026		Bond Future	8.0881	99.9942	8.1357	99.8530	0.589	0.0000	0.0000
2025/09/12	2030	06/08/2026	9.22 Call	Bond Future	3556.6500	3.5567	3400.5500	3.4006	4.389	0.0000	0.0000
2025/09/12	2030	06/08/2026	9.22 Put	Bond Future	266.1700	0.2662	251.2400	0.2512	5.609	0.0000	0.0000
2025/09/12	2030	05/11/2026		Bond Future	8.1652	101.7376	8.2172	101.5932	0.637	0.0000	0.0000
2025/09/12	2030	05/11/2026	8.39 Call	Bond Future	1841.8600	1.8419	1668.7100	1.6687	9.401	0.0000	0.0000
2025/09/12	2030	05/11/2026	8.39 Put	Bond Future	1219.6400	1.2196	1190.8900	1.1909	2.357	0.0000	0.0000
2025/09/12	2031	06/11/2025		Bond Future	110.9658	110.9658	111.5690	111.5690	0.544	0.0000	0.0000
2025/09/12	2031	06/11/2025	109.69 Call	Bond Future	1276.5900	1.2766	1878.9600	1.8790	47.186	0.0000	0.0000
2025/09/12	2031	06/11/2025	109.69 Put	Bond Future	0.8100	0.0008	0.0100	0.0000	98.765	0.0000	0.0000
2025/09/12	2031	05/02/2026		Bond Future	110.6304	110.6304	111.2413	111.2413	0.552	0.0000	0.0000
2025/09/12	2031	05/02/2026	111.76 Call	Bond Future	31.3700	0.0314	128.1800	0.1282	308.607	0.0000	0.0000
2025/09/12	2031	05/02/2026	111.76 Put	Bond Future	1160.9300	1.1609	646.9100	0.6469	44.277	0.0000	0.0000
2025/09/12	2031	07/05/2026		Bond Future	112.6839	112.6839	113.3106	113.3106	0.556	0.0000	0.0000
2025/09/12	2031	07/05/2026	113.84 Call	Bond Future	27.2200	0.0272	120.6700	0.1207	343.314	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
2025/09/12	2031	07/05/2026	113.84	Put	Bond Future		1183.3000	1.1833		650.0900	0.6501	45.061	0.0000
2025/09/12	2031	06/08/2026			Bond Future		112.3312	112.3312		112.9641	0.563	0.0000	0.0000
2025/09/12	2031	06/08/2026	113.81	Call	Bond Future		0.0000	0.0000		1.2800	0.0013	100.000	0.0000
2025/09/12	2031	06/08/2026	113.81	Put	Bond Future		1478.7600	1.4788		847.1800	0.8472	42.710	0.0000
2025/09/12	2031	05/11/2026			Bond Future		114.3169	114.3169		114.9601	0.563	0.0000	0.0000
2025/09/12	2031	05/11/2026	111.49	Call	Bond Future		2826.8500	2.8269		3470.0800	3.4701	22.754	0.0000
2025/09/12	2031	05/11/2026	111.49	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/12	2032	06/11/2025	9.40	Put	Bond Future		62.4100	0.0624		53.9900	0.0540	13.491	0.0000
2025/09/12	2032	06/11/2025	9.40	Call	Bond Future		3512.8100	3.5128		3455.8100	3.4558	1.623	0.0000
2025/09/12	2032	06/11/2025	9.90	Put	Bond Future		3.4600	0.0035		2.7900	0.0028	19.364	0.0000
2025/09/12	2032	06/11/2025	9.90	Call	Bond Future		5699.6500	5.6997		5650.4000	5.6504	0.864	0.0000
2025/09/12	2032	06/11/2025	10.89	Call	Bond Future		9948.6200	9.9486		9900.0400	9.9000	0.488	0.0000
2025/09/12	2032	06/11/2025	10.89	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/12	2032	06/11/2025			Bond Future		8.6601	98.9571		8.6703	98.9086	0.118	0.0000
2025/09/12	2032	06/11/2025	10.42	Call	Bond Future		7961.3200	7.9613		7912.7100	7.9127	0.611	0.0000
2025/09/12	2032	06/11/2025	10.42	Put	Bond Future		0.0800	0.0001		0.0500	0.0001	37.500	0.0000
2025/09/12	2032	05/02/2026			Bond Future		8.7256	100.7741		8.7370	100.7216	0.131	0.0000
2025/09/12	2032	05/02/2026	10.16	Call	Bond Future		6395.7500	6.3958		6338.3900	6.3384	0.897	0.0000
2025/09/12	2032	05/02/2026	10.16	Put	Bond Future		52.0800	0.0521		47.2200	0.0472	9.332	0.0000
2025/09/12	2032	07/05/2026			Bond Future		8.7967	98.4610		8.8078	98.4115	0.126	0.0000
2025/09/12	2032	07/05/2026	10.14	Call	Bond Future		5960.4100	5.9604		5898.6000	5.8986	1.037	0.0000
2025/09/12	2032	07/05/2026	10.14	Put	Bond Future		202.9100	0.2029		190.5800	0.1906	6.077	0.0000
2025/09/12	2032	06/08/2026			Bond Future		8.8786	100.2629		8.8914	100.2081	0.144	0.0000
2025/09/12	2032	06/08/2026	10.12	Call	Bond Future		5570.1800	5.5702		5496.2700	5.4963	1.327	0.0000
2025/09/12	2032	06/08/2026	10.12	Put	Bond Future		424.7200	0.4247		405.5700	0.4056	4.509	0.0000
2025/09/12	2032	05/11/2026			Bond Future		8.9787	97.8542		8.9924	97.7977	0.153	0.0000
2025/09/12	2032	05/11/2026	9.16	Call	Bond Future		2793.8500	2.7939		2655.6200	2.6556	4.948	0.0000
2025/09/12	2032	05/11/2026	9.16	Put	Bond Future		2050.2300	2.0502		1968.4700	1.9685	3.988	0.0000
2025/09/12	2033	06/11/2025			Bond Future		133.7000	133.7000		134.0620	134.0620	0.271	0.0000
2025/09/12	2033	06/11/2025	133.14	Call	Bond Future		560.0100	0.5600		922.0300	0.9220	64.645	0.0000
2025/09/12	2033	06/11/2025	133.14	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/12	2033	05/02/2026			Bond Future		136.1875	136.1875		136.5521	136.5521	0.268	0.0000
2025/09/12	2033	05/02/2026	132.88	Call	Bond Future		3307.4800	3.3075		3672.1400	3.6721	11.025	0.0000
2025/09/12	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/12	2033	07/05/2026			Bond Future		137.1437	137.1437		137.5203	137.5203	0.275	0.0000
2025/09/12	2033	07/05/2026	135.16	Call	Bond Future		1983.7200	1.9837		2360.3400	2.3603	18.986	0.0000
2025/09/12	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/12	2033	06/08/2026			Bond Future		139.6871	139.6871		140.0647	140.0647	0.270	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	
2025/09/12	2033	06/08/2026	134.25 Call	Bond Future	5437.1300	5.4371	5814.7400	5.8147	6.945	0.0000	0.0000
2025/09/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2033	05/11/2026		Bond Future	140.5613	140.5613	140.9442	140.9442	0.272	0.0000	0.0000
2025/09/12	2033	05/11/2026	137.26 Call	Bond Future	3301.3000	3.3013	3684.2000	3.6842	11.598	0.0000	0.0000
2025/09/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2037	06/11/2025	10.50 Put	Bond Future	249.1300	0.2491	197.3000	0.1973	20.804	0.0000	0.0000
2025/09/12	2037	06/11/2025	10.50 Call	Bond Future	3494.8800	3.4949	3637.4500	3.6375	4.079	0.0000	0.0000
2025/09/12	2037	06/11/2025	11.00 Put	Bond Future	26.6300	0.0266	18.8100	0.0188	29.365	0.0000	0.0000
2025/09/12	2037	06/11/2025	11.00 Call	Bond Future	6159.8600	6.1599	6346.4400	6.3464	3.029	0.0000	0.0000
2025/09/12	2037	06/11/2025	12.16 Call	Bond Future	12338.4800	12.3385	12532.8700	12.5329	1.575	0.0000	0.0000
2025/09/12	2037	06/11/2025	12.16 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/12	2037	06/11/2025		Bond Future	9.9646	92.5923	9.9333	92.7867	0.313	0.0000	0.0000
2025/09/12	2037	06/11/2025	11.63 Call	Bond Future	9586.3100	9.5863	9780.4600	9.7805	2.025	0.0000	0.0000
2025/09/12	2037	06/11/2025	11.63 Put	Bond Future	0.7500	0.0008	0.5000	0.0005	33.333	0.0000	0.0000
2025/09/12	2037	05/02/2026		Bond Future	10.0552	90.0338	10.0232	90.2289	0.318	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.20 Call	Bond Future	6848.2200	6.8482	7013.0100	7.0130	2.406	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.20 Put	Bond Future	228.1300	0.2281	197.7800	0.1978	13.304	0.0000	0.0000
2025/09/12	2037	05/02/2026	12.27 Call	Bond Future	12226.5800	12.2266	12417.8200	12.4178	1.564	0.0000	0.0000
2025/09/12	2037	05/02/2026	12.27 Put	Bond Future	14.0500	0.0141	10.1500	0.0102	27.758	0.0000	0.0000
2025/09/12	2037	05/02/2026	10.90 Put	Bond Future	453.2100	0.4532	394.4200	0.3944	12.972	0.0000	0.0000
2025/09/12	2037	05/02/2026	10.90 Call	Bond Future	5405.1500	5.4052	5541.5000	5.5415	2.523	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.86 Call	Bond Future	10177.5300	10.1775	10364.7300	10.3647	1.839	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.86 Put	Bond Future	44.1000	0.0441	36.1600	0.0362	18.005	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.36 Call	Bond Future	7647.2700	7.6473	7820.7400	7.8207	2.268	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.36 Put	Bond Future	156.0000	0.1560	134.3300	0.1343	13.891	0.0000	0.0000
2025/09/12	2037	05/02/2026	10.65 Put	Bond Future	761.7600	0.7618	674.8700	0.6749	11.406	0.0000	0.0000
2025/09/12	2037	05/02/2026	10.65 Call	Bond Future	4288.1400	4.2881	4396.3900	4.3964	2.524	0.0000	0.0000
2025/09/12	2037	05/02/2026	12.73 Call	Bond Future	14458.6100	14.4586	14652.7600	14.6528	1.343	0.0000	0.0000
2025/09/12	2037	05/02/2026	12.73 Put	Bond Future	2.9500	0.0030	1.9600	0.0020	33.559	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.40 Put	Bond Future	141.7100	0.1417	121.6300	0.1216	14.170	0.0000	0.0000
2025/09/12	2037	05/02/2026	11.40 Call	Bond Future	7848.8000	7.8488	8023.8600	8.0239	2.230	0.0000	0.0000
2025/09/12	2037	07/05/2026	12.40 Call	Bond Future	12231.6800	12.2317	12417.8100	12.4178	1.522	0.0000	0.0000
2025/09/12	2037	07/05/2026	12.40 Put	Bond Future	95.9800	0.0960	79.7200	0.0797	16.941	0.0000	0.0000
2025/09/12	2037	07/05/2026	10.95 Put	Bond Future	963.9100	0.9639	877.0900	0.8771	9.007	0.0000	0.0000
2025/09/12	2037	07/05/2026	10.95 Call	Bond Future	5543.3300	5.5433	5658.9000	5.6589	2.085	0.0000	0.0000
2025/09/12	2037	07/05/2026		Bond Future	10.1550	91.6833	10.1212	91.8857	0.333	0.0000	0.0000
2025/09/12	2037	07/05/2026	11.32 Call	Bond Future	7150.0400	7.1500	7297.7500	7.2978	2.066	0.0000	0.0000
2025/09/12	2037	07/05/2026	11.32 Put	Bond Future	548.5800	0.5486	493.9000	0.4939	9.968	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	
2025/09/12	2037	06/08/2026	11.30 Call	Bond Future	6851.3000	6.8513	6980.8500	6.9809	1.891	0.0000	0.0000
2025/09/12	2037	06/08/2026	11.30 Put	Bond Future	1082.5400	1.0825	1010.0100	1.0100	6.700	0.0000	0.0000
2025/09/12	2037	06/08/2026	10.70 Call	Bond Future	4583.3900	4.5834	4641.8300	4.6418	1.275	0.0000	0.0000
2025/09/12	2037	06/08/2026	10.70 Put	Bond Future	2097.3300	2.0973	1953.6900	1.9537	6.849	0.0000	0.0000
2025/09/12	2037	06/08/2026	10.02 Put	Bond Future	4166.8100	4.1668	3909.6200	3.9096	6.172	0.0000	0.0000
2025/09/12	2037	06/08/2026	10.02 Call	Bond Future	2715.2800	2.7153	2660.1700	2.6602	2.030	0.0000	0.0000
2025/09/12	2037	06/08/2026		Bond Future	10.2659	89.1012	10.2314	89.3033	0.337	0.0000	0.0000
2025/09/12	2037	06/08/2026	11.71 Call	Bond Future	8601.7500	8.6018	8762.5000	8.7625	1.869	0.0000	0.0000
2025/09/12	2037	06/08/2026	11.71 Put	Bond Future	687.4800	0.6875	646.1500	0.6462	6.012	0.0000	0.0000
2025/09/12	2037	05/11/2026		Bond Future	10.3801	90.6538	10.3443	90.8587	0.345	0.0000	0.0000
2025/09/12	2037	05/11/2026	10.62 Call	Bond Future	4396.0000	4.3960	4400.8600	4.4009	0.111	0.0000	0.0000
2025/09/12	2037	05/11/2026	10.62 Put	Bond Future	3039.8500	3.0399	2839.8000	2.8398	6.581	0.0000	0.0000
2025/09/12	2038	06/11/2025		Bond Future	143.0673	143.0673	144.6185	144.6185	1.084	0.0000	0.0000
2025/09/12	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	738.4500	0.7385	100.000	0.0000	0.0000
2025/09/12	2038	06/11/2025	143.88 Put	Bond Future	812.6800	0.8127	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/12	2038	05/02/2026		Bond Future	143.5503	143.5503	145.1256	145.1256	1.097	0.0000	0.0000
2025/09/12	2038	05/02/2026	143.20 Call	Bond Future	350.3000	0.3503	1925.5500	1.9256	449.686	0.0000	0.0000
2025/09/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2038	07/05/2026		Bond Future	146.2150	146.2150	147.8254	147.8254	1.101	0.0000	0.0000
2025/09/12	2038	07/05/2026	144.53 Call	Bond Future	1684.9800	1.6850	3295.4000	3.2954	95.575	0.0000	0.0000
2025/09/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2038	06/08/2026		Bond Future	146.7094	146.7094	148.3427	148.3427	1.113	0.0000	0.0000
2025/09/12	2038	06/08/2026	144.72 Call	Bond Future	1989.3700	1.9894	3622.7400	3.6227	82.105	0.0000	0.0000
2025/09/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2038	05/11/2026		Bond Future	149.3041	149.3041	150.9652	150.9652	1.113	0.0000	0.0000
2025/09/12	2038	05/11/2026	146.31 Call	Bond Future	2994.0500	2.9941	4655.2300	4.6552	55.483	0.0000	0.0000
2025/09/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2040	06/11/2025		Bond Future	10.4186	92.0870	10.3924	92.2646	0.251	0.0000	0.0000
2025/09/12	2040	06/11/2025	11.84 Call	Bond Future	8917.2600	8.9173	9093.9100	9.0939	1.981	0.0000	0.0000
2025/09/12	2040	06/11/2025	11.84 Put	Bond Future	3.8100	0.0038	2.8400	0.0028	25.459	0.0000	0.0000
2025/09/12	2040	05/02/2026		Bond Future	10.5161	89.2687	10.4894	89.4468	0.254	0.0000	0.0000
2025/09/12	2040	05/02/2026	11.49 Call	Bond Future	6528.9700	6.5290	6659.4200	6.6594	1.998	0.0000	0.0000
2025/09/12	2040	05/02/2026	11.49 Put	Bond Future	380.6500	0.3807	333.0300	0.3330	12.510	0.0000	0.0000
2025/09/12	2040	05/02/2026	10.35 Put	Bond Future	3027.4300	3.0274	2830.6500	2.8307	6.500	0.0000	0.0000
2025/09/12	2040	05/02/2026	10.35 Call	Bond Future	1912.2900	1.9123	1893.5800	1.8936	0.978	0.0000	0.0000
2025/09/12	2040	05/02/2026	10.75 Call	Bond Future	3171.5100	3.1715	3208.5500	3.2086	1.168	0.0000	0.0000
2025/09/12	2040	05/02/2026	10.75 Put	Bond Future	1635.3200	1.6353	1494.2900	1.4943	8.624	0.0000	0.0000
2025/09/12	2040	05/02/2026	11.15 Call	Bond Future	4854.2500	4.8543	4952.4100	4.9524	2.022	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
2025/09/12	2040	05/02/2026	11.15 Put	Bond Future	779.3700	0.7794	699.4600	0.6995	10.253	0.0000	0.0000
2025/09/12	2040	05/02/2026	13.23 Call	Bond Future	15665.4100	15.6654	15842.4500	15.8425	1.130	0.0000	0.0000
2025/09/12	2040	05/02/2026	13.23 Put	Bond Future	3.4000	0.0034	2.3700	0.0024	30.294	0.0000	0.0000
2025/09/12	2040	05/02/2026	11.82 Put	Bond Future	176.7100	0.1767	155.7100	0.1557	11.884	0.0000	0.0000
2025/09/12	2040	05/02/2026	11.82 Call	Bond Future	8266.5100	8.2665	8423.5800	8.4236	1.900	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.22 Call	Bond Future	9913.0800	9.9131	10089.5700	10.0896	1.780	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.22 Put	Bond Future	312.6200	0.3126	304.0200	0.3040	2.751	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.72 Call	Bond Future	7448.4200	7.4484	7598.0900	7.5981	2.009	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.72 Put	Bond Future	678.9900	0.6790	643.5700	0.6436	5.217	0.0000	0.0000
2025/09/12	2040	07/05/2026	10.70 Put	Bond Future	2822.3900	2.8224	2596.4600	2.5965	8.005	0.0000	0.0000
2025/09/12	2040	07/05/2026	10.70 Call	Bond Future	3331.0200	3.3310	3290.1800	3.2902	1.226	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.53 Call	Bond Future	11475.5700	11.4756	11653.2800	11.6533	1.549	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.53 Put	Bond Future	192.7900	0.1928	185.4100	0.1854	3.828	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.03 Call	Bond Future	8959.4500	8.9595	9133.6400	9.1336	1.944	0.0000	0.0000
2025/09/12	2040	07/05/2026	12.03 Put	Bond Future	417.3300	0.4173	406.4300	0.4064	2.612	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.12 Put	Bond Future	1635.0900	1.6351	1508.3800	1.5084	7.749	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.12 Call	Bond Future	4804.2100	4.8042	4862.5900	4.8626	1.215	0.0000	0.0000
2025/09/12	2040	07/05/2026		Bond Future	10.6218	90.9042	10.5935	91.0892	0.266	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.67 Call	Bond Future	7210.6600	7.2107	7354.9000	7.3549	2.000	0.0000	0.0000
2025/09/12	2040	07/05/2026	11.67 Put	Bond Future	732.6100	0.7326	691.7600	0.6918	5.576	0.0000	0.0000
2025/09/12	2040	06/08/2026		Bond Future	10.7381	88.0571	10.7094	88.2415	0.268	0.0000	0.0000
2025/09/12	2040	06/08/2026	12.19 Call	Bond Future	9384.1200	9.3841	9535.0500	9.5351	1.608	0.0000	0.0000
2025/09/12	2040	06/08/2026	12.19 Put	Bond Future	760.8800	0.7609	727.3600	0.7274	4.405	0.0000	0.0000
2025/09/12	2040	05/11/2026		Bond Future	10.8564	89.5910	10.8267	89.7781	0.274	0.0000	0.0000
2025/09/12	2040	05/11/2026	11.06 Call	Bond Future	4741.5000	4.7415	4712.6900	4.7127	0.608	0.0000	0.0000
2025/09/12	2040	05/11/2026	11.06 Put	Bond Future	3476.0600	3.4761	3260.2100	3.2602	6.210	0.0000	0.0000
2025/09/12	2044	06/11/2025	11.75 Call	Bond Future	6888.3200	6.8883	7064.3300	7.0643	2.555	0.0000	0.0000
2025/09/12	2044	06/11/2025	11.75 Put	Bond Future	30.0900	0.0301	23.0000	0.0230	23.563	0.0000	0.0000
2025/09/12	2044	06/11/2025	11.25 Put	Bond Future	269.1600	0.2692	222.3700	0.2224	17.384	0.0000	0.0000
2025/09/12	2044	06/11/2025	11.25 Call	Bond Future	3980.0800	3.9801	4116.3900	4.1164	3.425	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.20 Call	Bond Future	9528.7800	9.5288	9711.2700	9.7113	1.915	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.20 Put	Bond Future	2.7600	0.0028	2.1500	0.0022	22.101	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.25 Call	Bond Future	9815.3700	9.8154	9998.0000	9.9980	1.861	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.25 Put	Bond Future	2.0900	0.0021	1.6200	0.0016	22.488	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.00 Call	Bond Future	8366.9500	8.3670	8548.4100	8.5484	2.169	0.0000	0.0000
2025/09/12	2044	06/11/2025	12.00 Put	Bond Future	8.0700	0.0081	6.4300	0.0064	20.322	0.0000	0.0000
2025/09/12	2044	06/11/2025		Bond Future	10.6988	86.9332	10.6726	87.1163	0.245	0.0000	0.0000
2025/09/12	2044	06/11/2025	11.88 Call	Bond Future	7659.9300	7.6599	7839.5800	7.8396	2.345	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
2025/09/12	2044	06/11/2025	11.88 Put	Bond Future	15.4800	0.0155	12.0300	0.0120	22.287	0.0000
2025/09/12	2044	05/02/2026		Bond Future	10.7964	84.1456	10.7696	84.3294	0.248	0.0000
2025/09/12	2044	05/02/2026	11.56 Call	Bond Future	5610.5400	5.6105	5735.2300	5.7352	2.222	0.0000
2025/09/12	2044	05/02/2026	11.56 Put	Bond Future	617.6200	0.6176	558.5200	0.5585	9.569	0.0000
2025/09/12	2044	05/02/2026	11.25 Call	Bond Future	4160.3100	4.1603	4243.5000	4.2435	2.000	0.0000
2025/09/12	2044	05/02/2026	11.25 Put	Bond Future	1136.1300	1.1361	1035.5300	1.0355	8.855	0.0000
2025/09/12	2044	05/02/2026	11.50 Call	Bond Future	5314.7700	5.3148	5434.8100	5.4348	2.259	0.0000
2025/09/12	2044	05/02/2026	11.50 Put	Bond Future	696.9200	0.6969	633.1700	0.6332	9.147	0.0000
2025/09/12	2044	05/02/2026	11.45 Call	Bond Future	5075.0100	5.0750	5188.2800	5.1883	2.232	0.0000
2025/09/12	2044	05/02/2026	11.45 Put	Bond Future	771.8800	0.7719	701.3600	0.7014	9.136	0.0000
2025/09/12	2044	05/02/2026	10.90 Put	Bond Future	2082.3400	2.0823	1930.1000	1.9301	7.311	0.0000
2025/09/12	2044	05/02/2026	10.90 Call	Bond Future	2788.7500	2.7888	2820.3000	2.8203	1.131	0.0000
2025/09/12	2044	05/02/2026	10.07 Put	Bond Future	6089.8900	6.0899	5858.9700	5.8590	3.792	0.0000
2025/09/12	2044	05/02/2026	10.07 Call	Bond Future	865.2600	0.8653	818.1300	0.8181	5.447	0.0000
2025/09/12	2044	07/05/2026		Bond Future	10.9012	85.6872	10.8730	85.8778	0.259	0.0000
2025/09/12	2044	07/05/2026	11.80 Call	Bond Future	6684.2900	6.6843	6810.7900	6.8108	1.892	0.0000
2025/09/12	2044	07/05/2026	11.80 Put	Bond Future	948.8400	0.9488	884.7600	0.8848	6.754	0.0000
2025/09/12	2044	06/08/2026		Bond Future	11.0158	82.8699	10.9872	83.0602	0.260	0.0000
2025/09/12	2044	06/08/2026	12.42 Call	Bond Future	9380.5300	9.3805	9545.7000	9.5457	1.761	0.0000
2025/09/12	2044	06/08/2026	12.42 Put	Bond Future	840.2500	0.8403	815.0900	0.8151	2.994	0.0000
2025/09/12	2044	05/11/2026		Bond Future	11.1315	84.3132	11.1019	84.5063	0.266	0.0000
2025/09/12	2044	05/11/2026	11.34 Call	Bond Future	4909.1900	4.9092	4915.6600	4.9157	0.132	0.0000
2025/09/12	2044	05/11/2026	11.34 Put	Bond Future	3568.9800	3.5690	3382.3600	3.3824	5.229	0.0000
2025/09/12	2046	06/11/2025		Bond Future	122.3580	122.3580	123.4425	123.4425	0.886	0.0000
2025/09/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2046	06/11/2025	125.41 Put	Bond Future	3051.9800	3.0520	1967.4800	1.9675	35.534	0.0000
2025/09/12	2046	05/02/2026		Bond Future	124.6345	124.6345	125.7353	125.7353	0.883	0.0000
2025/09/12	2046	05/02/2026	121.65 Call	Bond Future	2984.5200	2.9845	4085.3400	4.0853	36.884	0.0000
2025/09/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2046	07/05/2026		Bond Future	124.6386	124.6386	125.7647	125.7647	0.903	0.0000
2025/09/12	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	814.6700	0.8147	100.000	0.0000
2025/09/12	2046	07/05/2026	124.95 Put	Bond Future	311.3800	0.3114	0.0000	0.0000	(100.000)	0.0000
2025/09/12	2046	06/08/2026		Bond Future	126.9497	126.9497	128.0910	128.0910	0.899	0.0000
2025/09/12	2046	06/08/2026	122.38 Call	Bond Future	4569.6900	4.5697	5710.9700	5.7110	24.975	0.0000
2025/09/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2046	05/11/2026		Bond Future	126.8483	126.8483	128.0084	128.0084	0.915	0.0000
2025/09/12	2046	05/11/2026	125.48 Call	Bond Future	1368.2900	1.3683	2528.3900	2.5284	84.785	0.0000
2025/09/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	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
2025/09/12	2050	06/11/2025		Bond Future	122.6536	122.6536	122.2536	122.2536	0.326	0.0000
2025/09/12	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	2050	06/11/2025	124.42 Put	Bond Future	1766.3700	1.7664	2166.3600	2.1664	22.645	0.0000
2025/09/12	2050	05/02/2026		Bond Future	122.5078	122.5078	122.0965	122.0965	0.336	0.0000
2025/09/12	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2050	05/02/2026	122.82 Put	Bond Future	312.1800	0.3122	723.5300	0.7235	131.767	0.0000
2025/09/12	2050	07/05/2026		Bond Future	124.7820	124.7820	124.3678	124.3678	0.332	0.0000
2025/09/12	2050	07/05/2026	124.07 Call	Bond Future	711.9900	0.7120	297.8200	0.2978	58.171	0.0000
2025/09/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2050	06/08/2026		Bond Future	124.6256	124.6256	124.1982	124.1982	0.343	0.0000
2025/09/12	2050	06/08/2026	123.27 Call	Bond Future	1355.5900	1.3556	928.2300	0.9282	31.526	0.0000
2025/09/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	2050	05/11/2026		Bond Future	126.8295	126.8295	126.3936	126.3936	0.344	0.0000
2025/09/12	2050	05/11/2026	123.84 Call	Bond Future	2989.4500	2.9895	2553.5800	2.5536	14.580	0.0000
2025/09/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/12	AL37	06/11/2025		Index Future	1205.9760	1205.9760	1204.9180	1204.9180	0.088	0.0000
2025/09/12	AL37	05/02/2026		Index Future	1228.1200	1228.1200	1227.0050	1227.0050	0.091	0.0000
2025/09/12	AL37	07/05/2026		Index Future	1250.6330	1250.6330	1249.5460	1249.5460	0.087	0.0000
2025/09/12	AL37	06/08/2026		Index Future	1273.3020	1273.3020	1272.1400	1272.1400	0.091	0.0000
2025/09/12	AL37	05/11/2026		Index Future	1295.8240	1295.8240	1294.6310	1294.6310	0.092	0.0000
2025/09/12	AL7T	06/11/2025		Index Future	1478.0070	1478.0070	1480.8080	1480.8080	0.190	0.0000
2025/09/12	AL7T	05/02/2026		Index Future	1505.1450	1505.1450	1507.9510	1507.9510	0.186	0.0000
2025/09/12	AL7T	07/05/2026		Index Future	1532.7370	1532.7370	1535.6540	1535.6540	0.190	0.0000
2025/09/12	AL7T	06/08/2026		Index Future	1560.5180	1560.5180	1563.4220	1563.4220	0.186	0.0000
2025/09/12	AL7T	05/11/2026		Index Future	1588.1210	1588.1210	1591.0620	1591.0620	0.185	0.0000
2025/09/12	ALBI	06/11/2025		Index Future	1249.3240	1249.3240	1250.5200	1250.5200	0.096	0.0000
2025/09/12	ALBI	05/02/2026		Index Future	1272.2630	1272.2630	1273.4420	1273.4420	0.093	0.0000
2025/09/12	ALBI	07/05/2026		Index Future	1295.5860	1295.5860	1296.8360	1296.8360	0.096	0.0000
2025/09/12	ALBI	06/08/2026		Index Future	1319.0690	1319.0690	1320.2860	1320.2860	0.092	0.0000
2025/09/12	ALBI	05/11/2026		Index Future	1342.4010	1342.4010	1343.6280	1343.6280	0.091	0.0000
2025/09/12	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	
2025/09/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	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	
2025/09/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/12	ES33	06/11/2025		Bond Future	10.0186	87.7006	9.9871	87.8545	0.315	0.0000	0.0000
2025/09/12	ES33	06/11/2025	12.01 Call	Bond Future	9050.3600	9.0504	9204.2500	9.2043	1.700	0.0000	0.0000
2025/09/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES33	05/02/2026		Bond Future	10.1342	89.3323	10.1017	89.4863	0.320	0.0000	0.0000
2025/09/12	ES33	05/02/2026	11.49 Call	Bond Future	6136.8300	6.1368	6290.8600	6.2909	2.510	0.0000	0.0000
2025/09/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES33	07/05/2026		Bond Future	10.2533	87.1959	10.2185	87.3563	0.339	0.0000	0.0000
2025/09/12	ES33	07/05/2026	11.69 Call	Bond Future	6315.3700	6.3154	6475.7500	6.4758	2.540	0.0000	0.0000
2025/09/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES33	06/08/2026		Bond Future	10.3848	88.8117	10.3492	88.9712	0.343	0.0000	0.0000
2025/09/12	ES33	06/08/2026	12.02 Call	Bond Future	6943.0900	6.9431	7102.5900	7.1026	2.297	0.0000	0.0000
2025/09/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES33	05/11/2026		Bond Future	10.5370	86.5885	10.4998	86.7502	0.353	0.0000	0.0000
2025/09/12	ES33	05/11/2026	10.83 Call	Bond Future	1260.0600	1.2601	1421.7600	1.4218	12.833	0.0000	0.0000
2025/09/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES42	06/11/2025		Bond Future	10.6905	83.5907	10.6642	83.7662	0.246	0.0000	0.0000
2025/09/12	ES42	06/11/2025	12.39 Call	Bond Future	10256.8300	10.2568	10432.3200	10.4323	1.711	0.0000	0.0000
2025/09/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES42	05/02/2026		Bond Future	10.7888	85.1459	10.7620	85.3221	0.248	0.0000	0.0000
2025/09/12	ES42	05/02/2026	11.85 Call	Bond Future	6546.1700	6.5462	6722.3600	6.7224	2.691	0.0000	0.0000
2025/09/12	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES42	07/05/2026		Bond Future	10.8931	82.4615	10.8648	82.6444	0.260	0.0000	0.0000
2025/09/12	ES42	07/05/2026	12.20 Call	Bond Future	7820.0900	7.8201	8003.0100	8.0030	2.339	0.0000	0.0000
2025/09/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES42	06/08/2026		Bond Future	11.0028	83.9885	10.9741	84.1711	0.261	0.0000	0.0000
2025/09/12	ES42	06/08/2026	12.65 Call	Bond Future	9514.1300	9.5141	9696.7300	9.6967	1.919	0.0000	0.0000
2025/09/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	ES42	05/11/2026		Bond Future	11.1231	81.2080	11.0934	81.3932	0.267	0.0000	0.0000
2025/09/12	ES42	05/11/2026	11.66 Call	Bond Future	3243.1700	3.2432	3428.3800	3.4284	5.711	0.0000	0.0000
2025/09/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GOVI	06/11/2025		GOVI	1228.3870	1228.3870	1229.4480	1229.4480	0.086	0.0000	0.0000
2025/09/12	GOVI	06/11/2025	1,112.00 Call	GOVI	1163870.0000	116.3870	1174480.0000	117.4480	0.912	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	
2025/09/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GOVI	05/02/2026		GOVI	1250.9410	1250.9410	1251.9840	1251.9840	0.083	0.0000	0.0000
2025/09/12	GOVI	05/02/2026	1,150. Call 00	GOVI	1009410.0000	100.9410	1019840.0000	101.9840	1.033	0.0000	0.0000
2025/09/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GOVI	07/05/2026		GOVI	1273.8730	1273.8730	1274.9840	1274.9840	0.087	0.0000	0.0000
2025/09/12	GOVI	07/05/2026	1,177. Call 00	GOVI	968730.0000	96.8730	979840.0000	97.9840	1.147	0.0000	0.0000
2025/09/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GOVI	06/08/2026		GOVI	1296.9630	1296.9630	1298.0380	1298.0380	0.083	0.0000	0.0000
2025/09/12	GOVI	06/08/2026	1,189. Call 00	GOVI	1079630.0000	107.9630	1090380.0000	109.0380	0.996	0.0000	0.0000
2025/09/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GOVI	05/11/2026		GOVI	1319.9040	1319.9040	1320.9870	1320.9870	0.082	0.0000	0.0000
2025/09/12	GOVI	05/11/2026	1,277. Call 00	GOVI	429040.0000	42.9040	439870.0000	43.9870	2.524	0.0000	0.0000
2025/09/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/12	IGOV	06/11/2025		Index Future	394.1360	394.1360	395.3220	395.3220	0.301	0.0000	0.0000
2025/09/12	IGOV	05/02/2026		Index Future	401.4690	401.4690	402.6650	402.6650	0.298	0.0000	0.0000
2025/09/12	IGOV	07/05/2026		Index Future	408.9230	408.9230	410.1560	410.1560	0.302	0.0000	0.0000
2025/09/12	IGOV	06/08/2026		Index Future	416.4270	416.4270	417.6660	417.6660	0.298	0.0000	0.0000
2025/09/12	IGOV	05/11/2026		Index Future	423.8840	423.8840	425.1410	425.1410	0.297	0.0000	0.0000
2025/09/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/12	R033	06/11/2025		Bond Future	8.8477	107.2865	8.8526	107.2592	0.056	0.0000	0.0000
2025/09/12	R033	06/11/2025	10.33 Call	Bond Future	7831.4700	7.8315	7803.9900	7.8040	0.351	0.0000	0.0000
2025/09/12	R033	06/11/2025	10.33 Put	Bond Future	0.4000	0.0004	0.2800	0.0003	30.000	0.0000	0.0000
2025/09/12	R033	05/02/2026		Bond Future	8.9177	109.2564	8.9235	109.2252	0.065	0.0000	0.0000
2025/09/12	R033	05/02/2026	10.49 Call	Bond Future	8076.9900	8.0770	8041.7800	8.0418	0.436	0.0000	0.0000
2025/09/12	R033	05/02/2026	10.49 Put	Bond Future	30.3800	0.0304	26.3400	0.0263	13.298	0.0000	0.0000
2025/09/12	R033	07/05/2026		Bond Future	8.9930	106.2153	8.9982	106.1878	0.058	0.0000	0.0000
2025/09/12	R033	07/05/2026	10.38 Call	Bond Future	7089.8100	7.0898	7049.3000	7.0493	0.571	0.0000	0.0000
2025/09/12	R033	07/05/2026	10.38 Put	Bond Future	162.7800	0.1628	149.7000	0.1497	8.035	0.0000	0.0000
2025/09/12	R033	06/08/2026		Bond Future	9.0782	108.1588	9.0847	108.1261	0.071	0.0000	0.0000
2025/09/12	R033	06/08/2026	10.25 Call	Bond Future	6181.0200	6.1810	6124.1300	6.1241	0.920	0.0000	0.0000
2025/09/12	R033	06/08/2026	10.25 Put	Bond Future	476.5200	0.4765	452.2700	0.4523	5.089	0.0000	0.0000
2025/09/12	R033	05/11/2026		Bond Future	9.1798	105.0053	9.1868	104.9713	0.076	0.0000	0.0000
2025/09/12	R033	05/11/2026	9.33 Call	Bond Future	2725.2500	2.7253	2637.3400	2.6373	3.226	0.0000	0.0000
2025/09/12	R033	05/11/2026	9.33 Put	Bond Future	1996.8400	1.9968	1942.9300	1.9429	2.700	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.30 Call	Bond Future	5144.9500	5.1450	5317.3500	5.3174	3.351	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.30 Put	Bond Future	48.4100	0.0484	34.1900	0.0342	29.374	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.68 Call	Bond Future	7183.9800	7.1840	7368.5300	7.3685	2.569	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.68 Put	Bond Future	5.9800	0.0060	3.9100	0.0039	34.615	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.50 Call	Bond Future	6217.0400	6.2170	6397.7600	6.3978	2.907	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.50 Put	Bond Future	17.0500	0.0171	11.1500	0.0112	34.604	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.15 Call	Bond Future	4356.0200	4.3560	4516.3700	4.5164	3.681	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.15 Put	Bond Future	98.8500	0.0989	72.5800	0.0726	26.576	0.0000	0.0000
2025/09/12	R035	06/11/2025	9.77 Put	Bond Future	449.7300	0.4497	362.4100	0.3624	19.416	0.0000	0.0000
2025/09/12	R035	06/11/2025	9.77 Call	Bond Future	2534.2800	2.5343	2633.5800	2.6336	3.918	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.00 Put	Bond Future	0.8200	0.0008	0.5000	0.0005	39.024	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.00 Call	Bond Future	8882.9000	8.8829	9069.2000	9.0692	2.097	0.0000	0.0000
2025/09/12	R035	06/11/2025	9.91 Put	Bond Future	270.5100	0.2705	210.4500	0.2105	22.203	0.0000	0.0000
2025/09/12	R035	06/11/2025	9.91 Call	Bond Future	3163.3000	3.1633	3289.8600	3.2899	4.001	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.41 Put	Bond Future	27.6900	0.0277	18.7700	0.0188	32.214	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.41 Call	Bond Future	5733.3300	5.7333	5911.0300	5.9110	3.099	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.43 Call	Bond Future	11104.2000	11.1042	11290.8000	11.2908	1.680	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
2025/09/12	R035	06/11/2025	11.43 Put	Bond Future		0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.44 Put	Bond Future		23.6300	0.0236	15.8400	0.0158	32.967	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.44 Call	Bond Future		5894.4600	5.8945	6073.2900	6.0733	3.034	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.94 Put	Bond Future		1.2000	0.0012	0.7500	0.0008	37.500	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.94 Call	Bond Future		8567.1000	8.5671	8753.2700	8.7533	2.173	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.99 Call	Bond Future		13885.9900	13.8860	14072.6100	14.0726	1.344	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.08 Put	Bond Future		134.8400	0.1348	100.5800	0.1006	25.408	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.08 Call	Bond Future		3996.8000	3.9968	4149.1600	4.1492	3.812	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.58 Put	Bond Future		10.8400	0.0108	7.0700	0.0071	34.779	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.58 Call	Bond Future		6647.2500	6.6473	6830.1000	6.8301	2.751	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.67 Call	Bond Future		12311.5900	12.3116	12498.2000	12.4982	1.516	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.67 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.95 Call	Bond Future		13691.3700	13.6914	13877.9900	13.8780	1.363	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.45 Call	Bond Future		11205.7000	11.2057	11392.3000	11.3923	1.665	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.45 Put	Bond Future		0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.95 Put	Bond Future		1.1300	0.0011	0.7000	0.0007	38.053	0.0000	0.0000
2025/09/12	R035	06/11/2025	10.95 Call	Bond Future		8619.8300	8.6198	8806.0200	8.8060	2.160	0.0000	0.0000
2025/09/12	R035	06/11/2025		Bond Future		9.4161	98.4361	9.3849	98.6227	0.331	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.20 Call	Bond Future		9925.3300	9.9253	10111.8600	10.1119	1.879	0.0000	0.0000
2025/09/12	R035	06/11/2025	11.20 Put	Bond Future		0.2100	0.0002	0.1200	0.0001	42.857	0.0000	0.0000
2025/09/12	R035	05/02/2026		Bond Future		9.5008	100.2435	9.4688	100.4305	0.337	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.79 Call	Bond Future		7282.1700	7.2822	7447.6300	7.4476	2.272	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.79 Put	Bond Future		133.1500	0.1332	111.6200	0.1116	16.170	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.44 Put	Bond Future		321.3600	0.3214	270.9500	0.2710	15.686	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.44 Call	Bond Future		5601.0500	5.6011	5737.6300	5.7376	2.438	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.94 Put	Bond Future		90.1900	0.0902	74.3500	0.0744	17.563	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.94 Call	Bond Future		8024.7100	8.0247	8195.8600	8.1959	2.133	0.0000	0.0000
2025/09/12	R035	05/02/2026	12.44 Call	Bond Future		15303.2400	15.3032	15489.9800	15.4900	1.220	0.0000	0.0000
2025/09/12	R035	05/02/2026	12.44 Put	Bond Future		0.6100	0.0006	0.3600	0.0004	40.984	0.0000	0.0000
2025/09/12	R035	05/02/2026	11.17 Call	Bond Future		9169.2500	9.1693	9346.6800	9.3467	1.935	0.0000	0.0000
2025/09/12	R035	05/02/2026	11.17 Put	Bond Future		48.1400	0.0481	38.5800	0.0386	19.859	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.67 Call	Bond Future		6695.7400	6.6957	6853.4500	6.8535	2.355	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.67 Put	Bond Future		181.8300	0.1818	152.5500	0.1526	16.103	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.17 Put	Bond Future		590.4200	0.5904	511.4700	0.5115	13.372	0.0000	0.0000
2025/09/12	R035	05/02/2026	10.17 Call	Bond Future		4392.3300	4.3923	4500.3700	4.5004	2.460	0.0000	0.0000
2025/09/12	R035	05/02/2026	11.00 Put	Bond Future		76.8300	0.0768	62.8800	0.0629	18.157	0.0000	0.0000
2025/09/12	R035	05/02/2026	11.00 Call	Bond Future		8322.9700	8.3230	8496.0100	8.4960	2.079	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	
2025/09/12	R035	07/05/2026	10.66 Call	Bond Future	6421.4400	6.4214	6556.2700	6.5563	2.100	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.66 Put	Bond Future	544.6200	0.5446	485.1100	0.4851	10.927	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.16 Call	Bond Future	4416.0200	4.4160	4475.0300	4.4750	1.336	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.16 Put	Bond Future	1211.7700	1.2118	1076.4400	1.0764	11.168	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.66 Put	Bond Future	2410.3600	2.4104	2165.0100	2.1650	10.179	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.66 Call	Bond Future	2836.4700	2.8365	2785.4600	2.7855	1.798	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.71 Call	Bond Future	6638.8900	6.6389	6779.6700	6.7797	2.121	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.71 Put	Bond Future	500.4400	0.5004	446.8800	0.4469	10.703	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.21 Call	Bond Future	4598.9800	4.5990	4668.5800	4.6686	1.513	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.21 Put	Bond Future	1122.8000	1.1228	998.0600	0.9981	11.110	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.71 Put	Bond Future	2263.1300	2.2631	2028.4300	2.0284	10.371	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.71 Call	Bond Future	2971.9400	2.9719	2931.5800	2.9316	1.358	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.64 Call	Bond Future	6335.2100	6.3352	6467.5600	6.4676	2.089	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.64 Put	Bond Future	563.3200	0.5633	501.3300	0.5013	11.004	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.14 Call	Bond Future	4343.9100	4.3439	4398.7200	4.3987	1.262	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.14 Put	Bond Future	1248.7300	1.2487	1109.2000	1.1092	11.174	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.64 Put	Bond Future	2471.0500	2.4711	2221.5100	2.2215	10.099	0.0000	0.0000
2025/09/12	R035	07/05/2026	9.64 Call	Bond Future	2783.7700	2.7838	2728.5700	2.7286	1.983	0.0000	0.0000
2025/09/12	R035	07/05/2026		Bond Future	9.5850	97.5776	9.5509	97.7719	0.355	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.86 Call	Bond Future	7302.6100	7.3026	7459.1300	7.4591	2.143	0.0000	0.0000
2025/09/12	R035	07/05/2026	10.86 Put	Bond Future	385.3000	0.3853	347.4800	0.3475	9.816	0.0000	0.0000
2025/09/12	R035	06/08/2026		Bond Future	9.6792	99.3636	9.6443	99.5572	0.360	0.0000	0.0000
2025/09/12	R035	06/08/2026	11.06 Call	Bond Future	7871.9800	7.8720	8016.1700	8.0162	1.832	0.0000	0.0000
2025/09/12	R035	06/08/2026	11.06 Put	Bond Future	589.1700	0.5892	539.7400	0.5397	8.390	0.0000	0.0000
2025/09/12	R035	05/11/2026		Bond Future	9.7897	96.5970	9.7535	96.7934	0.370	0.0000	0.0000
2025/09/12	R035	05/11/2026	10.03 Call	Bond Future	4012.9400	4.0129	4009.7000	4.0097	0.081	0.0000	0.0000
2025/09/12	R035	05/11/2026	10.03 Put	Bond Future	2724.4000	2.7244	2524.8400	2.5248	7.325	0.0000	0.0000
2025/09/12	R038	06/11/2025		Bond Future	10.0227	107.2021	9.9914	107.4313	0.312	0.0000	0.0000
2025/09/12	R038	06/11/2025	11.24 Call	Bond Future	8391.3100	8.3913	8617.9900	8.6180	2.701	0.0000	0.0000
2025/09/12	R038	06/11/2025	11.24 Put	Bond Future	8.6100	0.0086	6.1500	0.0062	28.571	0.0000	0.0000
2025/09/12	R038	06/11/2025	12.33 Call	Bond Future	15095.1400	15.0951	15324.2700	15.3243	1.518	0.0000	0.0000
2025/09/12	R038	06/11/2025	12.33 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/12	R038	06/11/2025	10.98 Put	Bond Future	36.7700	0.0368	26.0400	0.0260	29.181	0.0000	0.0000
2025/09/12	R038	06/11/2025	10.98 Call	Bond Future	6711.5600	6.7116	6929.9700	6.9300	3.254	0.0000	0.0000
2025/09/12	R038	05/02/2026		Bond Future	10.1180	109.1704	10.0859	109.4006	0.317	0.0000	0.0000
2025/09/12	R038	05/02/2026	11.44 Call	Bond Future	9039.3100	9.0393	9247.0900	9.2471	2.299	0.0000	0.0000
2025/09/12	R038	05/02/2026	11.44 Put	Bond Future	154.1500	0.1542	131.8100	0.1318	14.492	0.0000	0.0000
2025/09/12	R038	07/05/2026		Bond Future	10.2181	105.6864	10.1841	105.9250	0.333	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	
2025/09/12	R038	07/05/2026	11.40 Call	Bond Future	8371.2000	8.3712	8561.8300	8.5618	2.277	0.0000	0.0000
2025/09/12	R038	07/05/2026	11.40 Put	Bond Future	533.9900	0.5340	486.0600	0.4861	8.976	0.0000	0.0000
2025/09/12	R038	06/08/2026		Bond Future	10.3265	107.6200	10.2918	107.8583	0.336	0.0000	0.0000
2025/09/12	R038	06/08/2026	11.77 Call	Bond Future	10007.5700	10.0076	10195.7600	10.1958	1.880	0.0000	0.0000
2025/09/12	R038	06/08/2026	11.77 Put	Bond Future	744.4700	0.7445	694.3700	0.6944	6.730	0.0000	0.0000
2025/09/12	R038	05/11/2026		Bond Future	10.4466	104.0156	10.4106	104.2573	0.345	0.0000	0.0000
2025/09/12	R038	05/11/2026	10.72 Call	Bond Future	4867.1500	4.8672	4962.0100	4.9620	1.949	0.0000	0.0000
2025/09/12	R038	05/11/2026	10.72 Put	Bond Future	3057.5100	3.0575	2910.6700	2.9107	4.803	0.0000	0.0000
2025/09/12	R053	06/11/2025		Bond Future	10.5797	110.6079	10.5484	110.9096	0.296	0.0000	0.0000
2025/09/12	R053	06/11/2025	11.76 Call	Bond Future	10411.3400	10.4113	10708.4600	10.7085	2.854	0.0000	0.0000
2025/09/12	R053	06/11/2025	11.76 Put	Bond Future	17.7500	0.0178	13.1700	0.0132	25.803	0.0000	0.0000
2025/09/12	R053	05/02/2026		Bond Future	10.6696	112.6387	10.6376	112.9425	0.300	0.0000	0.0000
2025/09/12	R053	05/02/2026	11.49 Call	Bond Future	8031.9100	8.0319	8266.1700	8.2662	2.917	0.0000	0.0000
2025/09/12	R053	05/02/2026	11.49 Put	Bond Future	726.9400	0.7269	657.4600	0.6575	9.558	0.0000	0.0000
2025/09/12	R053	07/05/2026		Bond Future	10.7627	108.8412	10.7291	109.1550	0.312	0.0000	0.0000
2025/09/12	R053	07/05/2026	11.69 Call	Bond Future	9181.2400	9.1812	9438.3900	9.4384	2.801	0.0000	0.0000
2025/09/12	R053	07/05/2026	11.69 Put	Bond Future	1115.2100	1.1152	1058.6000	1.0586	5.076	0.0000	0.0000
2025/09/12	R053	06/08/2026		Bond Future	10.8618	110.8324	10.8275	111.1471	0.315	0.0000	0.0000
2025/09/12	R053	06/08/2026	12.28 Call	Bond Future	12890.3400	12.8903	13169.5000	13.1695	2.166	0.0000	0.0000
2025/09/12	R053	06/08/2026	12.28 Put	Bond Future	1169.2100	1.1692	1133.7000	1.1337	3.037	0.0000	0.0000
2025/09/12	R053	05/11/2026		Bond Future	10.9690	106.9057	10.9336	107.2252	0.323	0.0000	0.0000
2025/09/12	R053	05/11/2026	11.21 Call	Bond Future	6573.3800	6.5734	6765.8300	6.7658	2.928	0.0000	0.0000
2025/09/12	R053	05/11/2026	11.21 Put	Bond Future	4443.4000	4.4434	4316.4000	4.3164	2.858	0.0000	0.0000
2025/09/12	R186	06/11/2025		Bond Future	7.4351	107.2927	7.4664	107.2591	0.421	0.0000	0.0000
2025/09/12	R186	06/11/2025	8.13 Call	Bond Future	741.8200	0.7418	708.2400	0.7082	4.527	0.0000	0.0000
2025/09/12	R186	06/11/2025	8.13 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/09/12	R186	05/02/2026		Bond Future	7.4367	103.9586	7.4814	103.9212	0.601	0.0000	0.0000
2025/09/12	R186	05/02/2026	8.43 Call	Bond Future	829.1000	0.8291	791.0000	0.7910	4.595	0.0000	0.0000
2025/09/12	R186	05/02/2026	8.43 Put	Bond Future	2.8500	0.0029	2.1600	0.0022	24.211	0.0000	0.0000
2025/09/12	R186	07/05/2026		Bond Future	7.4538	105.8636	7.5105	105.8297	0.761	0.0000	0.0000
2025/09/12	R186	07/05/2026	8.69 Call	Bond Future	740.3800	0.7404	705.1900	0.7052	4.753	0.0000	0.0000
2025/09/12	R186	07/05/2026	8.69 Put	Bond Future	6.7700	0.0068	5.4600	0.0055	19.350	0.0000	0.0000
2025/09/12	R186	06/08/2026		Bond Future	7.4869	102.4959	7.5960	102.4568	1.457	0.0000	0.0000
2025/09/12	R186	06/08/2026	8.57 Call	Bond Future	409.6600	0.4097	367.7500	0.3678	10.230	0.0000	0.0000
2025/09/12	R186	06/08/2026	8.57 Put	Bond Future	23.1000	0.0231	20.2600	0.0203	12.294	0.0000	0.0000
2025/09/12	R186	05/11/2026		Bond Future	8.2584	104.2826	8.6076	104.2421	4.228	0.0000	0.0000
2025/09/12	R186	05/11/2026	8.12 Call	Bond Future	85.9100	0.0859	36.0600	0.0361	58.026	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
2025/09/12	R186	05/11/2026	8.12 Put	Bond Future	101.9800	0.1020	92.6400	0.0926	9.159	0.0000
2025/09/12	R202	06/11/2025		Bond Future	278.7822	278.7822	278.7830	278.7830	0.000	0.0000
2025/09/12	R202	06/11/2025	275.64 Call	Bond Future	3142.1900	3.1422	3142.9600	3.1430	0.025	0.0000
2025/09/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R202	05/02/2026		Bond Future	278.5992	278.5992	278.5915	278.5915	0.003	0.0000
2025/09/12	R202	05/02/2026	277.82 Call	Bond Future	779.2200	0.7792	771.4800	0.7715	0.993	0.0000
2025/09/12	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R202	07/05/2026		Bond Future	283.7711	283.7711	283.7743	283.7743	0.001	0.0000
2025/09/12	R202	07/05/2026	277.55 Call	Bond Future	6221.0800	6.2211	6224.2700	6.2243	0.051	0.0000
2025/09/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R202	06/08/2026		Bond Future	283.5727	283.5727	283.5628	283.5628	0.004	0.0000
2025/09/12	R202	06/08/2026	278.86 Call	Bond Future	4712.7300	4.7127	4702.7900	4.7028	0.211	0.0000
2025/09/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R202	05/11/2026		Bond Future	288.5884	288.5884	288.5760	288.5760	0.004	0.0000
2025/09/12	R202	05/11/2026	280.46 Call	Bond Future	8128.3600	8.1284	8116.0400	8.1160	0.152	0.0000
2025/09/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R209	06/11/2025		Bond Future	9.6689	78.6121	9.6377	78.7833	0.322	0.0000
2025/09/12	R209	06/11/2025	11.27 Call	Bond Future	8183.6800	8.1837	8354.5700	8.3546	2.088	0.0000
2025/09/12	R209	06/11/2025	11.27 Put	Bond Future	0.8300	0.0008	0.4800	0.0005	42.169	0.0000
2025/09/12	R209	05/02/2026		Bond Future	9.7491	80.0555	9.7173	80.2274	0.326	0.0000
2025/09/12	R209	05/02/2026	10.93 Call	Bond Future	6214.1000	6.2141	6360.9300	6.3609	2.363	0.0000
2025/09/12	R209	05/02/2026	10.93 Put	Bond Future	170.4200	0.1704	145.3500	0.1454	14.711	0.0000
2025/09/12	R209	07/05/2026		Bond Future	9.8335	78.3712	9.7998	78.5494	0.342	0.0000
2025/09/12	R209	07/05/2026	11.07 Call	Bond Future	6610.1600	6.6102	6751.6300	6.7516	2.140	0.0000
2025/09/12	R209	07/05/2026	11.07 Put	Bond Future	408.8000	0.4088	372.0400	0.3720	8.992	0.0000
2025/09/12	R209	06/08/2026		Bond Future	9.9256	79.8055	9.8913	79.9836	0.345	0.0000
2025/09/12	R209	06/08/2026	11.39 Call	Bond Future	7669.4900	7.6695	7813.0500	7.8131	1.872	0.0000
2025/09/12	R209	06/08/2026	11.39 Put	Bond Future	530.4700	0.5305	496.0000	0.4960	6.498	0.0000
2025/09/12	R209	05/11/2026		Bond Future	10.0289	78.0480	9.9934	78.2286	0.354	0.0000
2025/09/12	R209	05/11/2026	10.32 Call	Bond Future	3920.7400	3.9207	3944.2900	3.9443	0.601	0.0000
2025/09/12	R209	05/11/2026	10.32 Put	Bond Future	2459.7700	2.4598	2302.7200	2.3027	6.385	0.0000
2025/09/12	R210	06/11/2025		Bond Future	253.2420	253.2420	253.3606	253.3606	0.047	0.0000
2025/09/12	R210	06/11/2025	252.14 Call	Bond Future	1101.9800	1.1020	1220.5800	1.2206	10.762	0.0000
2025/09/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/12	R210	05/02/2026		Bond Future	257.9535	257.9535	258.0665	258.0665	0.044	0.0000
2025/09/12	R210	05/02/2026	253.10 Call	Bond Future	4853.5400	4.8535	4966.5000	4.9665	2.327	0.0000
2025/09/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	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
2025/09/12	R210	07/05/2026		Bond Future	259.2412	259.2412	259.3661	259.3661	0.048	0.0000	0.0000
2025/09/12	R210	07/05/2026	255.40 Call	Bond Future	3841.2400	3.8412	3966.0600	3.9661	3.249	0.0000	0.0000
2025/09/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	R210	06/08/2026		Bond Future	264.0484	264.0484	264.1643	264.1643	0.044	0.0000	0.0000
2025/09/12	R210	06/08/2026	259.84 Call	Bond Future	4208.4000	4.2084	4324.2500	4.3243	2.753	0.0000	0.0000
2025/09/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	R210	05/11/2026		Bond Future	265.1628	265.1628	265.2779	265.2779	0.043	0.0000	0.0000
2025/09/12	R210	05/11/2026	253.33 Call	Bond Future	11832.7700	11.8328	11947.8500	11.9479	0.973	0.0000	0.0000
2025/09/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	R213	06/11/2025		Bond Future	8.2738	95.9970	8.2945	95.9123	0.251	0.0000	0.0000
2025/09/12	R213	06/11/2025	10.05 Call	Bond Future	6927.4500	6.9275	6842.6900	6.8427	1.224	0.0000	0.0000
2025/09/12	R213	06/11/2025	10.05 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/09/12	R213	05/02/2026		Bond Future	8.3283	97.7597	8.3510	97.6704	0.274	0.0000	0.0000
2025/09/12	R213	05/02/2026	9.89 Call	Bond Future	5913.9600	5.9140	5822.0000	5.8220	1.555	0.0000	0.0000
2025/09/12	R213	05/02/2026	9.89 Put	Bond Future	24.5000	0.0245	21.8100	0.0218	10.980	0.0000	0.0000
2025/09/12	R213	07/05/2026		Bond Future	8.3819	95.9997	8.4051	95.9126	0.276	0.0000	0.0000
2025/09/12	R213	07/05/2026	9.80 Call	Bond Future	5279.7800	5.2798	5183.5200	5.1835	1.823	0.0000	0.0000
2025/09/12	R213	07/05/2026	9.80 Put	Bond Future	124.8800	0.1249	115.7000	0.1157	7.351	0.0000	0.0000
2025/09/12	R213	06/08/2026		Bond Future	8.4468	97.7571	8.4727	97.6642	0.306	0.0000	0.0000
2025/09/12	R213	06/08/2026	9.69 Call	Bond Future	4647.8700	4.6479	4538.1600	4.5382	2.360	0.0000	0.0000
2025/09/12	R213	06/08/2026	9.69 Put	Bond Future	306.9000	0.3069	290.0700	0.2901	5.484	0.0000	0.0000
2025/09/12	R213	05/11/2026		Bond Future	8.5373	95.9141	8.5651	95.8189	0.326	0.0000	0.0000
2025/09/12	R213	05/11/2026	8.75 Call	Bond Future	2297.6600	2.2977	2144.4500	2.1445	6.668	0.0000	0.0000
2025/09/12	R213	05/11/2026	8.75 Put	Bond Future	1572.9000	1.5729	1514.9200	1.5149	3.686	0.0000	0.0000
2025/09/12	R214	06/11/2025		Bond Future	10.3544	71.9914	10.3283	72.1465	0.252	0.0000	0.0000
2025/09/12	R214	06/11/2025	11.64 Call	Bond Future	7065.3100	7.0653	7219.1600	7.2192	2.178	0.0000	0.0000
2025/09/12	R214	06/11/2025	11.64 Put	Bond Future	6.2300	0.0062	5.0400	0.0050	19.101	0.0000	0.0000
2025/09/12	R214	05/02/2026		Bond Future	10.4444	73.3133	10.4178	73.4689	0.255	0.0000	0.0000
2025/09/12	R214	05/02/2026	11.26 Call	Bond Future	4985.7600	4.9858	5091.8800	5.0919	2.128	0.0000	0.0000
2025/09/12	R214	05/02/2026	11.26 Put	Bond Future	447.5900	0.4476	398.0900	0.3981	11.059	0.0000	0.0000
2025/09/12	R214	07/05/2026		Bond Future	10.5332	71.3589	10.5052	71.5202	0.266	0.0000	0.0000
2025/09/12	R214	07/05/2026	11.53 Call	Bond Future	6083.0600	6.0831	6190.5300	6.1905	1.767	0.0000	0.0000
2025/09/12	R214	07/05/2026	11.53 Put	Bond Future	667.6600	0.6677	613.8000	0.6138	8.067	0.0000	0.0000
2025/09/12	R214	06/08/2026		Bond Future	10.6294	72.6649	10.6011	72.8261	0.267	0.0000	0.0000
2025/09/12	R214	06/08/2026	11.97 Call	Bond Future	7741.5700	7.7416	7873.0300	7.8730	1.698	0.0000	0.0000
2025/09/12	R214	06/08/2026	11.97 Put	Bond Future	702.4500	0.7025	672.7700	0.6728	4.225	0.0000	0.0000
2025/09/12	R214	05/11/2026		Bond Future	10.7364	70.6368	10.7071	70.8003	0.273	0.0000	0.0000
2025/09/12	R214	05/11/2026	10.97 Call	Bond Future	4187.8300	4.1878	4196.4300	4.1964	0.205	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
2025/09/12	R214	05/11/2026	10.97 Put	Bond Future	2902.1300	2.9021	2747.2500	2.7473	5.337	0.0000	0.0000
2025/09/12	R248	06/11/2025		Bond Future	10.6881	85.3583	10.6619	85.5497	0.245	0.0000	0.0000
2025/09/12	R248	06/11/2025	11.74 Call	Bond Future	7145.9600	7.1460	7330.7200	7.3307	2.586	0.0000	0.0000
2025/09/12	R248	06/11/2025	11.74 Put	Bond Future	29.9100	0.0299	23.3000	0.0233	22.100	0.0000	0.0000
2025/09/12	R248	05/02/2026		Bond Future	10.7845	86.9256	10.7578	87.1178	0.248	0.0000	0.0000
2025/09/12	R248	05/02/2026	11.46 Call	Bond Future	5372.5200	5.3725	5500.6400	5.5006	2.385	0.0000	0.0000
2025/09/12	R248	05/02/2026	11.46 Put	Bond Future	754.4800	0.7545	690.4000	0.6904	8.493	0.0000	0.0000
2025/09/12	R248	07/05/2026		Bond Future	10.8794	84.0789	10.8512	84.2781	0.259	0.0000	0.0000
2025/09/12	R248	07/05/2026	11.72 Call	Bond Future	6651.4000	6.6514	6787.2200	6.7872	2.042	0.0000	0.0000
2025/09/12	R248	07/05/2026	11.72 Put	Bond Future	1052.8000	1.0528	989.4000	0.9894	6.022	0.0000	0.0000
2025/09/12	R248	06/08/2026		Bond Future	10.9820	85.6176	10.9534	85.8167	0.261	0.0000	0.0000
2025/09/12	R248	06/08/2026	12.37 Call	Bond Future	9635.6200	9.6356	9819.9500	9.8200	1.913	0.0000	0.0000
2025/09/12	R248	06/08/2026	12.37 Put	Bond Future	867.2700	0.8673	852.4600	0.8525	1.708	0.0000	0.0000
2025/09/12	R248	05/11/2026		Bond Future	11.0945	82.6740	11.0650	82.8761	0.266	0.0000	0.0000
2025/09/12	R248	05/11/2026	11.31 Call	Bond Future	5112.5300	5.1125	5124.1400	5.1241	0.227	0.0000	0.0000
2025/09/12	R248	05/11/2026	11.31 Put	Bond Future	3663.2800	3.6633	3472.8300	3.4728	5.199	0.0000	0.0000
2025/09/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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