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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2025 TO 15/09/2025

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
2025/09/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	2029	06/11/2025	139.79 Call	Bond Future	1366.9300	1.3669	1582.8700	1.5829	15.797	0.0000
2025/09/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/15	2029	06/11/2025		Bond Future	141.1569	141.1569	141.3729	141.3729	0.153	0.0000
2025/09/15	2029	05/02/2026		Bond Future	143.7788	143.7788	143.9988	143.9988	0.153	0.0000
2025/09/15	2029	05/02/2026	140.11 Call	Bond Future	3668.8300	3.6688	3888.8100	3.8888	5.996	0.0000
2025/09/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	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
2025/09/15	2029	07/05/2026		Bond Future	144.9838	144.9838	145.2078	0.155	0.0000	0.0000
2025/09/15	2029	07/05/2026	141.82 Call	Bond Future	3163.7600	3.1638	3387.8300	3.3878	7.082	0.0000
2025/09/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2029	06/08/2026		Bond Future	147.6662	147.6662	147.8948	147.8948	0.155	0.0000
2025/09/15	2029	06/08/2026	144.10 Call	Bond Future	3566.1500	3.5662	3794.7900	3.7948	6.411	0.0000
2025/09/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2029	05/11/2026		Bond Future	148.7844	148.7844	149.0171	149.0171	0.156	0.0000
2025/09/15	2029	05/11/2026	147.56 Call	Bond Future	1224.4300	1.2244	1457.0900	1.4571	19.001	0.0000
2025/09/15	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2030	06/11/2025	8.72 Put	Bond Future	19.9800	0.0200	7.8600	0.0079	60.661	0.0000
2025/09/15	2030	06/11/2025	8.72 Call	Bond Future	2592.8100	2.5928	2987.4200	2.9874	15.219	0.0000
2025/09/15	2030	06/11/2025	9.22 Put	Bond Future	0.4100	0.0004	0.1000	0.0001	75.610	0.0000
2025/09/15	2030	06/11/2025	9.22 Call	Bond Future	4263.7600	4.2638	4670.1800	4.6702	9.532	0.0000
2025/09/15	2030	06/11/2025	10.08 Call	Bond Future	7087.7000	7.0877	7494.4300	7.4944	5.739	0.0000
2025/09/15	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2030	06/11/2025		Bond Future	7.9791	102.2935	7.8641	102.7003	1.441	0.0000
2025/09/15	2030	06/11/2025	9.54 Call	Bond Future	5326.4400	5.3264	5733.1500	5.7332	7.636	0.0000
2025/09/15	2030	06/11/2025	9.54 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/09/15	2030	05/02/2026		Bond Future	8.0169	100.1606	7.8933	100.5747	1.541	0.0000
2025/09/15	2030	05/02/2026	9.49 Call	Bond Future	4794.6100	4.7946	5202.9900	5.2030	8.517	0.0000
2025/09/15	2030	05/02/2026	9.49 Put	Bond Future	12.9200	0.0129	7.1100	0.0071	44.969	0.0000
2025/09/15	2030	07/05/2026		Bond Future	8.0673	101.9999	7.9341	102.4218	1.652	0.0000
2025/09/15	2030	07/05/2026	9.39 Call	Bond Future	4158.3300	4.1583	4553.3600	4.5534	9.500	0.0000
2025/09/15	2030	07/05/2026	9.39 Put	Bond Future	85.9500	0.0860	59.0700	0.0591	31.274	0.0000
2025/09/15	2030	06/08/2026		Bond Future	8.1357	99.8530	7.9910	100.2829	1.779	0.0000
2025/09/15	2030	06/08/2026	9.22 Call	Bond Future	3400.5500	3.4006	3769.0100	3.7690	10.835	0.0000
2025/09/15	2030	06/08/2026	9.22 Put	Bond Future	251.2400	0.2512	189.8000	0.1898	24.455	0.0000
2025/09/15	2030	05/11/2026		Bond Future	8.2172	101.5932	8.0598	102.0310	1.915	0.0000
2025/09/15	2030	05/11/2026	8.39 Call	Bond Future	1668.7100	1.6687	1919.6300	1.9196	15.037	0.0000
2025/09/15	2030	05/11/2026	8.39 Put	Bond Future	1190.8900	1.1909	1004.0600	1.0041	15.688	0.0000
2025/09/15	2031	06/11/2025		Bond Future	111.5690	111.5690	111.5447	111.5447	0.022	0.0000
2025/09/15	2031	06/11/2025	109.69 Call	Bond Future	1878.9600	1.8790	1854.7500	1.8548	1.288	0.0000
2025/09/15	2031	06/11/2025	109.69 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/15	2031	05/02/2026		Bond Future	111.2413	111.2413	111.2165	111.2165	0.022	0.0000
2025/09/15	2031	05/02/2026	111.76 Call	Bond Future	128.1800	0.1282	119.1300	0.1191	7.060	0.0000
2025/09/15	2031	05/02/2026	111.76 Put	Bond Future	646.9100	0.6469	662.6800	0.6627	2.438	0.0000
2025/09/15	2031	07/05/2026		Bond Future	113.3106	113.3106	113.2854	113.2854	0.022	0.0000
2025/09/15	2031	07/05/2026	113.84 Call	Bond Future	120.6700	0.1207	115.6700	0.1157	4.144	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
2025/09/15	2031	07/05/2026	113.84	Put	Bond Future		650.0900	0.6501		670.2600	0.6703	3.103	0.0000
2025/09/15	2031	06/08/2026			Bond Future		112.9641	112.9641		112.9382	0.023	0.0000	0.0000
2025/09/15	2031	06/08/2026	113.81	Call	Bond Future		1.2800	0.0013		1.2600	0.0013	1.563	0.0000
2025/09/15	2031	06/08/2026	113.81	Put	Bond Future		847.1800	0.8472		873.0300	0.8730	3.051	0.0000
2025/09/15	2031	05/11/2026			Bond Future		114.9601	114.9601		114.9341	0.023	0.0000	0.0000
2025/09/15	2031	05/11/2026	111.49	Call	Bond Future		3470.0800	3.4701		3444.0900	3.4441	0.749	0.0000
2025/09/15	2031	05/11/2026	111.49	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/15	2032	06/11/2025	9.40	Put	Bond Future		53.9900	0.0540		23.8700	0.0239	55.788	0.0000
2025/09/15	2032	06/11/2025	9.40	Call	Bond Future		3455.8100	3.4558		4020.7300	4.0207	16.347	0.0000
2025/09/15	2032	06/11/2025	9.90	Put	Bond Future		2.7900	0.0028		0.8300	0.0008	70.251	0.0000
2025/09/15	2032	06/11/2025	9.90	Call	Bond Future		5650.4000	5.6504		6243.4800	6.2435	10.496	0.0000
2025/09/15	2032	06/11/2025	10.89	Call	Bond Future		9900.0400	9.9000		10495.0800	10.4951	6.010	0.0000
2025/09/15	2032	06/11/2025	10.89	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/15	2032	06/11/2025			Bond Future		8.6703	98.9086		8.5459	99.5036	1.435	0.0000
2025/09/15	2032	06/11/2025	10.42	Call	Bond Future		7912.7100	7.9127		8507.7100	8.5077	7.520	0.0000
2025/09/15	2032	06/11/2025	10.42	Put	Bond Future		0.0500	0.0001		0.0100	0.0000	80.000	0.0000
2025/09/15	2032	05/02/2026			Bond Future		8.7370	100.7216		8.6060	101.3275	1.499	0.0000
2025/09/15	2032	05/02/2026	10.16	Call	Bond Future		6338.3900	6.3384		6925.8200	6.9258	9.268	0.0000
2025/09/15	2032	05/02/2026	10.16	Put	Bond Future		47.2200	0.0472		28.7700	0.0288	39.072	0.0000
2025/09/15	2032	07/05/2026			Bond Future		8.8078	98.4115		8.6696	99.0287	1.569	0.0000
2025/09/15	2032	07/05/2026	10.14	Call	Bond Future		5898.6000	5.8986		6462.7800	6.4628	9.565	0.0000
2025/09/15	2032	07/05/2026	10.14	Put	Bond Future		190.5800	0.1906		137.5700	0.1376	27.815	0.0000
2025/09/15	2032	06/08/2026			Bond Future		8.8914	100.2081		8.7452	100.8369	1.644	0.0000
2025/09/15	2032	06/08/2026	10.12	Call	Bond Future		5496.2700	5.4963		6035.0900	6.0351	9.803	0.0000
2025/09/15	2032	06/08/2026	10.12	Put	Bond Future		405.5700	0.4056		315.6400	0.3156	22.174	0.0000
2025/09/15	2032	05/11/2026			Bond Future		8.9924	97.7977		8.8376	98.4378	1.722	0.0000
2025/09/15	2032	05/11/2026	9.16	Call	Bond Future		2655.6200	2.6556		3019.3600	3.0194	13.697	0.0000
2025/09/15	2032	05/11/2026	9.16	Put	Bond Future		1968.4700	1.9685		1692.1700	1.6922	14.036	0.0000
2025/09/15	2033	06/11/2025			Bond Future		134.0620	134.0620		134.2928	0.172	0.0000	0.0000
2025/09/15	2033	06/11/2025	133.14	Call	Bond Future		922.0300	0.9220		1152.7700	1.1528	25.025	0.0000
2025/09/15	2033	06/11/2025	133.14	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/15	2033	05/02/2026			Bond Future		136.5521	136.5521		136.7872	0.172	0.0000	0.0000
2025/09/15	2033	05/02/2026	132.88	Call	Bond Future		3672.1400	3.6721		3907.1900	3.9072	6.401	0.0000
2025/09/15	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/15	2033	07/05/2026			Bond Future		137.5203	137.5203		137.7598	0.174	0.0000	0.0000
2025/09/15	2033	07/05/2026	135.16	Call	Bond Future		2360.3400	2.3603		2599.7900	2.5998	10.145	0.0000
2025/09/15	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/09/15	2033	06/08/2026			Bond Future		140.0647	140.0647		140.3090	0.174	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	
2025/09/15	2033	06/08/2026	134.25 Call	Bond Future	5814.7400	5.8147	6059.0200	6.0590	4.201	0.0000	0.0000
2025/09/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2033	05/11/2026		Bond Future	140.9442	140.9442	141.1928	141.1928	0.176	0.0000	0.0000
2025/09/15	2033	05/11/2026	137.26 Call	Bond Future	3684.2000	3.6842	3932.7700	3.9328	6.747	0.0000	0.0000
2025/09/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2037	06/11/2025	10.50 Put	Bond Future	197.3000	0.1973	95.6500	0.0957	51.521	0.0000	0.0000
2025/09/15	2037	06/11/2025	10.50 Call	Bond Future	3637.4500	3.6375	4440.1700	4.4402	22.068	0.0000	0.0000
2025/09/15	2037	06/11/2025	11.00 Put	Bond Future	18.8100	0.0188	6.4600	0.0065	65.657	0.0000	0.0000
2025/09/15	2037	06/11/2025	11.00 Call	Bond Future	6346.4400	6.3464	7238.4600	7.2385	14.055	0.0000	0.0000
2025/09/15	2037	06/11/2025	12.16 Call	Bond Future	12532.8700	12.5329	13437.2300	13.4372	7.216	0.0000	0.0000
2025/09/15	2037	06/11/2025	12.16 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/15	2037	06/11/2025		Bond Future	9.9333	92.7867	9.7892	93.6910	1.451	0.0000	0.0000
2025/09/15	2037	06/11/2025	11.63 Call	Bond Future	9780.4600	9.7805	10684.4400	10.6844	9.243	0.0000	0.0000
2025/09/15	2037	06/11/2025	11.63 Put	Bond Future	0.5000	0.0005	0.1100	0.0001	78.000	0.0000	0.0000
2025/09/15	2037	05/02/2026		Bond Future	10.0232	90.2289	9.8736	91.1498	1.493	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.20 Call	Bond Future	7013.0100	7.0130	7863.1900	7.8632	12.123	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.20 Put	Bond Future	197.7800	0.1978	127.0700	0.1271	35.752	0.0000	0.0000
2025/09/15	2037	05/02/2026	12.27 Call	Bond Future	12417.8200	12.4178	13333.9300	13.3339	7.377	0.0000	0.0000
2025/09/15	2037	05/02/2026	12.27 Put	Bond Future	10.1500	0.0102	5.3700	0.0054	47.094	0.0000	0.0000
2025/09/15	2037	05/02/2026	10.90 Put	Bond Future	394.4200	0.3944	267.5000	0.2675	32.179	0.0000	0.0000
2025/09/15	2037	05/02/2026	10.90 Call	Bond Future	5541.5000	5.5415	6335.4700	6.3355	14.328	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.86 Call	Bond Future	10364.7300	10.3647	11270.2200	11.2702	8.736	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.86 Put	Bond Future	36.1600	0.0362	20.7600	0.0208	42.588	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.36 Call	Bond Future	7820.7400	7.8207	8691.2900	8.6913	11.131	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.36 Put	Bond Future	134.3300	0.1343	83.9900	0.0840	37.475	0.0000	0.0000
2025/09/15	2037	05/02/2026	10.65 Put	Bond Future	674.8700	0.6749	479.9300	0.4799	28.886	0.0000	0.0000
2025/09/15	2037	05/02/2026	10.65 Call	Bond Future	4396.3900	4.3964	5122.3400	5.1223	16.512	0.0000	0.0000
2025/09/15	2037	05/02/2026	12.73 Call	Bond Future	14652.7600	14.6528	15572.6200	15.5726	6.278	0.0000	0.0000
2025/09/15	2037	05/02/2026	12.73 Put	Bond Future	1.9600	0.0020	0.9300	0.0009	52.551	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.40 Put	Bond Future	121.6300	0.1216	75.5100	0.0755	37.918	0.0000	0.0000
2025/09/15	2037	05/02/2026	11.40 Call	Bond Future	8023.8600	8.0239	8898.6300	8.8986	10.902	0.0000	0.0000
2025/09/15	2037	07/05/2026	12.40 Call	Bond Future	12417.8100	12.4178	13330.5600	13.3306	7.350	0.0000	0.0000
2025/09/15	2037	07/05/2026	12.40 Put	Bond Future	79.7200	0.0797	54.5000	0.0545	31.636	0.0000	0.0000
2025/09/15	2037	07/05/2026	10.95 Put	Bond Future	877.0900	0.8771	677.7600	0.6778	22.726	0.0000	0.0000
2025/09/15	2037	07/05/2026	10.95 Call	Bond Future	5658.9000	5.6589	6397.5400	6.3975	13.053	0.0000	0.0000
2025/09/15	2037	07/05/2026		Bond Future	10.1212	91.8857	9.9656	92.8237	1.537	0.0000	0.0000
2025/09/15	2037	07/05/2026	11.32 Call	Bond Future	7297.7500	7.2978	8110.7100	8.1107	11.140	0.0000	0.0000
2025/09/15	2037	07/05/2026	11.32 Put	Bond Future	493.9000	0.4939	368.8900	0.3689	25.311	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	
2025/09/15	2037	06/08/2026	11.30 Call	Bond Future	6980.8500	6.9809	7741.3400	7.7413	10.894	0.0000	0.0000
2025/09/15	2037	06/08/2026	11.30 Put	Bond Future	1010.0100	1.0100	815.1400	0.8151	19.294	0.0000	0.0000
2025/09/15	2037	06/08/2026	10.70 Call	Bond Future	4641.8300	4.6418	5271.9500	5.2720	13.575	0.0000	0.0000
2025/09/15	2037	06/08/2026	10.70 Put	Bond Future	1953.6900	1.9537	1628.4500	1.6285	16.647	0.0000	0.0000
2025/09/15	2037	06/08/2026	10.02 Put	Bond Future	3909.6200	3.9096	3397.8900	3.3979	13.089	0.0000	0.0000
2025/09/15	2037	06/08/2026	10.02 Call	Bond Future	2660.1700	2.6602	3103.8000	3.1038	16.677	0.0000	0.0000
2025/09/15	2037	06/08/2026		Bond Future	10.2314	89.3033	10.0694	90.2586	1.583	0.0000	0.0000
2025/09/15	2037	06/08/2026	11.71 Call	Bond Future	8762.5000	8.7625	9584.3000	9.5843	9.379	0.0000	0.0000
2025/09/15	2037	06/08/2026	11.71 Put	Bond Future	646.1500	0.6462	512.5900	0.5126	20.670	0.0000	0.0000
2025/09/15	2037	05/11/2026		Bond Future	10.3443	90.8587	10.1759	91.8311	1.628	0.0000	0.0000
2025/09/15	2037	05/11/2026	10.62 Call	Bond Future	4400.8600	4.4009	4981.1000	4.9811	13.185	0.0000	0.0000
2025/09/15	2037	05/11/2026	10.62 Put	Bond Future	2839.8000	2.8398	2447.6600	2.4477	13.809	0.0000	0.0000
2025/09/15	2038	06/11/2025		Bond Future	144.6185	144.6185	144.9207	144.9207	0.209	0.0000	0.0000
2025/09/15	2038	06/11/2025	143.88 Call	Bond Future	738.4500	0.7385	1040.6500	1.0407	40.924	0.0000	0.0000
2025/09/15	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2038	05/02/2026		Bond Future	145.1256	145.1256	145.4334	145.4334	0.212	0.0000	0.0000
2025/09/15	2038	05/02/2026	143.20 Call	Bond Future	1925.5500	1.9256	2233.3600	2.2334	15.986	0.0000	0.0000
2025/09/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2038	07/05/2026		Bond Future	147.8254	147.8254	148.1390	148.1390	0.212	0.0000	0.0000
2025/09/15	2038	07/05/2026	144.53 Call	Bond Future	3295.4000	3.2954	3609.0300	3.6090	9.517	0.0000	0.0000
2025/09/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2038	06/08/2026		Bond Future	148.3427	148.3427	148.6620	148.6620	0.215	0.0000	0.0000
2025/09/15	2038	06/08/2026	144.72 Call	Bond Future	3622.7400	3.6227	3942.0300	3.9420	8.813	0.0000	0.0000
2025/09/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2038	05/11/2026		Bond Future	150.9652	150.9652	151.2907	151.2907	0.216	0.0000	0.0000
2025/09/15	2038	05/11/2026	146.31 Call	Bond Future	4655.2300	4.6552	4980.6700	4.9807	6.991	0.0000	0.0000
2025/09/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	2040	06/11/2025		Bond Future	10.3924	92.2646	10.2484	93.2504	1.386	0.0000	0.0000
2025/09/15	2040	06/11/2025	11.84 Call	Bond Future	9093.9100	9.0939	10077.6600	10.0777	10.818	0.0000	0.0000
2025/09/15	2040	06/11/2025	11.84 Put	Bond Future	2.8400	0.0028	0.7700	0.0008	72.887	0.0000	0.0000
2025/09/15	2040	05/02/2026		Bond Future	10.4894	89.4468	10.3402	90.4506	1.423	0.0000	0.0000
2025/09/15	2040	05/02/2026	11.49 Call	Bond Future	6659.4200	6.6594	7552.8700	7.5529	13.416	0.0000	0.0000
2025/09/15	2040	05/02/2026	11.49 Put	Bond Future	333.0300	0.3330	222.6500	0.2227	33.144	0.0000	0.0000
2025/09/15	2040	05/02/2026	10.35 Put	Bond Future	2830.6500	2.8307	2286.9400	2.2869	19.208	0.0000	0.0000
2025/09/15	2040	05/02/2026	10.35 Call	Bond Future	1893.5800	1.8936	2353.7000	2.3537	24.299	0.0000	0.0000
2025/09/15	2040	05/02/2026	10.75 Call	Bond Future	3208.5500	3.2086	3854.2700	3.8543	20.125	0.0000	0.0000
2025/09/15	2040	05/02/2026	10.75 Put	Bond Future	1494.2900	1.4943	1136.1800	1.1362	23.965	0.0000	0.0000
2025/09/15	2040	05/02/2026	11.15 Call	Bond Future	4952.4100	4.9524	5752.9700	5.7530	16.165	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
2025/09/15	2040	05/02/2026	11.15 Put	Bond Future	699.4600	0.6995	496.1900	0.4962	29.061	0.0000	0.0000
2025/09/15	2040	05/02/2026	13.23 Call	Bond Future	15842.4500	15.8425	16845.0400	16.8450	6.329	0.0000	0.0000
2025/09/15	2040	05/02/2026	13.23 Put	Bond Future	2.3700	0.0024	1.1300	0.0011	52.321	0.0000	0.0000
2025/09/15	2040	05/02/2026	11.82 Put	Bond Future	155.7100	0.1557	98.3700	0.0984	36.825	0.0000	0.0000
2025/09/15	2040	05/02/2026	11.82 Call	Bond Future	8423.5800	8.4236	9370.0700	9.3701	11.236	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.22 Call	Bond Future	10089.5700	10.0896	11029.3800	11.0294	9.315	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.22 Put	Bond Future	304.0200	0.3040	221.4400	0.2214	27.163	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.72 Call	Bond Future	7598.0900	7.5981	8463.8900	8.4639	11.395	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.72 Put	Bond Future	643.5700	0.6436	486.9800	0.4870	24.331	0.0000	0.0000
2025/09/15	2040	07/05/2026	10.70 Put	Bond Future	2596.4600	2.5965	2147.3500	2.1474	17.297	0.0000	0.0000
2025/09/15	2040	07/05/2026	10.70 Call	Bond Future	3290.1800	3.2902	3863.4600	3.8635	17.424	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.53 Call	Bond Future	11653.2800	11.6533	12622.1400	12.6221	8.314	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.53 Put	Bond Future	185.4100	0.1854	131.8800	0.1319	28.871	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.03 Call	Bond Future	9133.6400	9.1336	10049.8900	10.0499	10.032	0.0000	0.0000
2025/09/15	2040	07/05/2026	12.03 Put	Bond Future	406.4300	0.4064	300.2900	0.3003	26.115	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.12 Put	Bond Future	1508.3800	1.5084	1201.2400	1.2012	20.362	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.12 Call	Bond Future	4862.5900	4.8626	5577.8400	5.5778	14.709	0.0000	0.0000
2025/09/15	2040	07/05/2026		Bond Future	10.5935	91.0892	10.4388	92.1116	1.461	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.67 Call	Bond Future	7354.9000	7.3549	8211.0200	8.2110	11.640	0.0000	0.0000
2025/09/15	2040	07/05/2026	11.67 Put	Bond Future	691.7600	0.6918	525.4900	0.5255	24.036	0.0000	0.0000
2025/09/15	2040	06/08/2026		Bond Future	10.7094	88.2415	10.5486	89.2828	1.501	0.0000	0.0000
2025/09/15	2040	06/08/2026	12.19 Call	Bond Future	9535.0500	9.5351	10428.1100	10.4281	9.366	0.0000	0.0000
2025/09/15	2040	06/08/2026	12.19 Put	Bond Future	727.3600	0.7274	579.1400	0.5791	20.378	0.0000	0.0000
2025/09/15	2040	05/11/2026		Bond Future	10.8267	89.7781	10.6600	90.8379	1.540	0.0000	0.0000
2025/09/15	2040	05/11/2026	11.06 Call	Bond Future	4712.6900	4.7127	5335.5700	5.3356	13.217	0.0000	0.0000
2025/09/15	2040	05/11/2026	11.06 Put	Bond Future	3260.2100	3.2602	2823.2900	2.8233	13.402	0.0000	0.0000
2025/09/15	2043	06/11/2025		Bond Future	110.4350	110.4350	110.4350	110.4350	0.000	0.0000	0.0000
2025/09/15	2043	06/11/2025	110.43 Call	Bond Future	1033.7381	1.0337	1005.2209	1.0052	2.759	0.0000	0.0000
2025/09/15	2043	06/11/2025	110.43 Put	Bond Future	1028.7081	1.0287	1000.1909	1.0002	2.772	0.0000	0.0000
2025/09/15	2043	05/02/2026		Bond Future	109.6590	109.6590	109.6590	109.6590	0.000	0.0000	0.0000
2025/09/15	2043	05/02/2026	109.66 Call	Bond Future	1714.8488	1.7148	1697.1361	1.6971	1.033	0.0000	0.0000
2025/09/15	2043	05/02/2026	109.66 Put	Bond Future	1715.8488	1.7158	1698.1361	1.6981	1.032	0.0000	0.0000
2025/09/15	2043	07/05/2026		Bond Future	111.6988	111.6988	111.6988	111.6988	0.000	0.0000	0.0000
2025/09/15	2043	07/05/2026	111.70 Call	Bond Future	2193.1753	2.1932	2179.2493	2.1792	0.635	0.0000	0.0000
2025/09/15	2043	07/05/2026	111.70 Put	Bond Future	2194.3353	2.1943	2180.4093	2.1804	0.635	0.0000	0.0000
2025/09/15	2043	06/08/2026		Bond Future	110.8874	110.8874	110.8874	110.8874	0.000	0.0000	0.0000
2025/09/15	2043	06/08/2026	110.88 Call	Bond Future	2506.8453	2.5068	2495.3747	2.4954	0.458	0.0000	0.0000
2025/09/15	2043	06/08/2026	110.88 Put	Bond Future	2499.4553	2.4995	2487.9847	2.4880	0.459	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
2025/09/15	2043	05/11/2026		Bond Future	112.8463	112.8463	112.8463	0.000	0.0000	0.0000
2025/09/15	2043	05/11/2026	112.84 Call	Bond Future	2819.5061	2.8195	2809.4089	2.8094	0.358	0.0000
2025/09/15	2043	05/11/2026	112.84 Put	Bond Future	2813.2361	2.8132	2803.1389	2.8031	0.359	0.0000
2025/09/15	2044	06/11/2025	11.75 Call	Bond Future	7064.3300	7.0643	8137.8300	8.1378	15.196	0.0000
2025/09/15	2044	06/11/2025	11.75 Put	Bond Future	23.0000	0.0230	7.5800	0.0076	67.043	0.0000
2025/09/15	2044	06/11/2025	11.25 Put	Bond Future	222.3700	0.2224	103.2400	0.1032	53.573	0.0000
2025/09/15	2044	06/11/2025	11.25 Call	Bond Future	4116.3900	4.1164	5086.1800	5.0862	23.559	0.0000
2025/09/15	2044	06/11/2025	12.20 Call	Bond Future	9711.2700	9.7113	10798.5600	10.7986	11.196	0.0000
2025/09/15	2044	06/11/2025	12.20 Put	Bond Future	2.1500	0.0022	0.5200	0.0005	75.814	0.0000
2025/09/15	2044	06/11/2025	12.25 Call	Bond Future	9998.0000	9.9980	11085.6800	11.0857	10.879	0.0000
2025/09/15	2044	06/11/2025	12.25 Put	Bond Future	1.6200	0.0016	0.3800	0.0004	76.543	0.0000
2025/09/15	2044	06/11/2025	12.00 Call	Bond Future	8548.4100	8.5484	9632.6900	9.6327	12.684	0.0000
2025/09/15	2044	06/11/2025	12.00 Put	Bond Future	6.4300	0.0064	1.7900	0.0018	72.162	0.0000
2025/09/15	2044	06/11/2025		Bond Future	10.6726	87.1163	10.5185	88.2052	1.444	0.0000
2025/09/15	2044	06/11/2025	11.88 Call	Bond Future	7839.5800	7.8396	8920.1000	8.9201	13.783	0.0000
2025/09/15	2044	06/11/2025	11.88 Put	Bond Future	12.0300	0.0120	3.6300	0.0036	69.825	0.0000
2025/09/15	2044	05/02/2026		Bond Future	10.7696	84.3294	10.6102	85.4382	1.480	0.0000
2025/09/15	2044	05/02/2026	11.56 Call	Bond Future	5735.2300	5.7352	6665.5300	6.6655	16.221	0.0000
2025/09/15	2044	05/02/2026	11.56 Put	Bond Future	558.5200	0.5585	379.9800	0.3800	31.967	0.0000
2025/09/15	2044	05/02/2026	11.25 Call	Bond Future	4243.5000	4.2435	5061.3600	5.0614	19.273	0.0000
2025/09/15	2044	05/02/2026	11.25 Put	Bond Future	1035.5300	1.0355	744.5500	0.7446	28.100	0.0000
2025/09/15	2044	05/02/2026	11.50 Call	Bond Future	5434.8100	5.4348	6346.0300	6.3460	16.766	0.0000
2025/09/15	2044	05/02/2026	11.50 Put	Bond Future	633.1700	0.6332	435.5500	0.4356	31.211	0.0000
2025/09/15	2044	05/02/2026	11.45 Call	Bond Future	5188.2800	5.1883	6082.6100	6.0826	17.238	0.0000
2025/09/15	2044	05/02/2026	11.45 Put	Bond Future	701.3600	0.7014	486.8500	0.4869	30.585	0.0000
2025/09/15	2044	05/02/2026	10.90 Put	Bond Future	1930.1000	1.9301	1473.3500	1.4734	23.665	0.0000
2025/09/15	2044	05/02/2026	10.90 Call	Bond Future	2820.3000	2.8203	3472.3900	3.4724	23.121	0.0000
2025/09/15	2044	05/02/2026	10.07 Put	Bond Future	5858.9700	5.8590	5014.0100	5.0140	14.422	0.0000
2025/09/15	2044	05/02/2026	10.07 Call	Bond Future	818.1300	0.8181	1082.0100	1.0820	32.254	0.0000
2025/09/15	2044	07/05/2026		Bond Future	10.8730	85.8778	10.7080	87.0072	1.518	0.0000
2025/09/15	2044	07/05/2026	11.80 Call	Bond Future	6810.7900	6.8108	7724.3200	7.7243	13.413	0.0000
2025/09/15	2044	07/05/2026	11.80 Put	Bond Future	884.7600	0.8848	668.9000	0.6689	24.398	0.0000
2025/09/15	2044	06/08/2026		Bond Future	10.9872	83.0602	10.8161	84.2104	1.557	0.0000
2025/09/15	2044	06/08/2026	12.42 Call	Bond Future	9545.7000	9.5457	10523.1500	10.5232	10.240	0.0000
2025/09/15	2044	06/08/2026	12.42 Put	Bond Future	815.0900	0.8151	642.2800	0.6423	21.201	0.0000
2025/09/15	2044	05/11/2026		Bond Future	11.1019	84.5063	10.9248	85.6769	1.596	0.0000
2025/09/15	2044	05/11/2026	11.34 Call	Bond Future	4915.6600	4.9157	5609.6100	5.6096	14.117	0.0000
2025/09/15	2044	05/11/2026	11.34 Put	Bond Future	3382.3600	3.3824	2905.7000	2.9057	14.093	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
2025/09/15	2046	06/11/2025		Bond Future	123.4425	123.4425	123.8107	123.8107	0.298	0.0000
2025/09/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/15	2046	06/11/2025	125.41 Put	Bond Future	1967.4800	1.9675	1599.3000	1.5993	18.713	0.0000
2025/09/15	2046	05/02/2026		Bond Future	125.7353	125.7353	126.1103	126.1103	0.298	0.0000
2025/09/15	2046	05/02/2026	121.65 Call	Bond Future	4085.3400	4.0853	4460.3000	4.4603	9.178	0.0000
2025/09/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2046	07/05/2026		Bond Future	125.7647	125.7647	126.1466	126.1466	0.304	0.0000
2025/09/15	2046	07/05/2026	124.95 Call	Bond Future	814.6700	0.8147	1196.5600	1.1966	46.877	0.0000
2025/09/15	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2046	06/08/2026		Bond Future	128.0910	128.0910	128.4802	128.4802	0.304	0.0000
2025/09/15	2046	06/08/2026	122.38 Call	Bond Future	5710.9700	5.7110	6100.2200	6.1002	6.816	0.0000
2025/09/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2046	05/11/2026		Bond Future	128.0084	128.0084	128.4041	128.4041	0.309	0.0000
2025/09/15	2046	05/11/2026	125.48 Call	Bond Future	2528.3900	2.5284	2924.0800	2.9241	15.650	0.0000
2025/09/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2050	06/11/2025		Bond Future	122.2536	122.2536	124.4830	124.4830	1.824	0.0000
2025/09/15	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	62.9800	0.0630	100.000	0.0000
2025/09/15	2050	06/11/2025	124.42 Put	Bond Future	2166.3600	2.1664	0.0000	0.0000	(100.000)	0.0000
2025/09/15	2050	05/02/2026		Bond Future	122.0965	122.0965	124.3674	124.3674	1.860	0.0000
2025/09/15	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	1547.3500	1.5474	100.000	0.0000
2025/09/15	2050	05/02/2026	122.82 Put	Bond Future	723.5300	0.7235	0.0000	0.0000	(100.000)	0.0000
2025/09/15	2050	07/05/2026		Bond Future	124.3678	124.3678	126.6811	126.6811	1.860	0.0000
2025/09/15	2050	07/05/2026	124.07 Call	Bond Future	297.8200	0.2978	2611.0800	2.6111	776.731	0.0000
2025/09/15	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2050	06/08/2026		Bond Future	124.1982	124.1982	126.5541	126.5541	1.897	0.0000
2025/09/15	2050	06/08/2026	123.27 Call	Bond Future	928.2300	0.9282	3284.1300	3.2841	253.806	0.0000
2025/09/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	2050	05/11/2026		Bond Future	126.3936	126.3936	128.7914	128.7914	1.897	0.0000
2025/09/15	2050	05/11/2026	123.84 Call	Bond Future	2553.5800	2.5536	4951.4200	4.9514	93.901	0.0000
2025/09/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/15	AL37	06/11/2025		Index Future	1204.9180	1204.9180	1210.8670	1210.8670	0.494	0.0000
2025/09/15	AL37	05/02/2026		Index Future	1227.0050	1227.0050	1233.0630	1233.0630	0.494	0.0000
2025/09/15	AL37	07/05/2026		Index Future	1249.5460	1249.5460	1255.7200	1255.7200	0.494	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	
2025/09/15	AL37	06/08/2026		Index Future	1272.1400	1272.1400	1278.4350	1278.4350	0.495	0.0000	0.0000
2025/09/15	AL37	05/11/2026		Index Future	1294.6310	1294.6310	1301.0480	1301.0480	0.496	0.0000	0.0000
2025/09/15	AL7T	06/11/2025		Index Future	1480.8080	1480.8080	1494.2080	1494.2080	0.905	0.0000	0.0000
2025/09/15	AL7T	05/02/2026		Index Future	1507.9510	1507.9510	1521.5980	1521.5980	0.905	0.0000	0.0000
2025/09/15	AL7T	07/05/2026		Index Future	1535.6540	1535.6540	1549.5560	1549.5560	0.905	0.0000	0.0000
2025/09/15	AL7T	06/08/2026		Index Future	1563.4220	1563.4220	1577.5870	1577.5870	0.906	0.0000	0.0000
2025/09/15	AL7T	05/11/2026		Index Future	1591.0620	1591.0620	1605.4920	1605.4920	0.907	0.0000	0.0000
2025/09/15	ALBI	06/11/2025		Index Future	1250.5200	1250.5200	1260.7490	1260.7490	0.818	0.0000	0.0000
2025/09/15	ALBI	05/02/2026		Index Future	1273.4420	1273.4420	1283.8590	1283.8590	0.818	0.0000	0.0000
2025/09/15	ALBI	07/05/2026		Index Future	1296.8360	1296.8360	1307.4490	1307.4490	0.818	0.0000	0.0000
2025/09/15	ALBI	06/08/2026		Index Future	1320.2860	1320.2860	1331.1000	1331.1000	0.819	0.0000	0.0000
2025/09/15	ALBI	05/11/2026		Index Future	1343.6280	1343.6280	1354.6460	1354.6460	0.820	0.0000	0.0000
2025/09/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/09/15	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/15	ES33	06/11/2025		Bond Future	9.9871	87.8545	9.8473	88.5411	1.400	0.0000
2025/09/15	ES33	06/11/2025	12.01 Call	Bond Future	9204.2500	9.2043	9890.8500	9.8909	7.460	0.0000
2025/09/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	ES33	05/02/2026		Bond Future	10.1017	89.4863	9.9553	90.1857	1.449	0.0000
2025/09/15	ES33	05/02/2026	11.49 Call	Bond Future	6290.8600	6.2909	6990.2400	6.9902	11.117	0.0000
2025/09/15	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	ES33	07/05/2026		Bond Future	10.2185	87.3563	10.0652	88.0688	1.500	0.0000
2025/09/15	ES33	07/05/2026	11.69 Call	Bond Future	6475.7500	6.4758	7188.2800	7.1883	11.003	0.0000
2025/09/15	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	ES33	06/08/2026		Bond Future	10.3492	88.9712	10.1883	89.6972	1.555	0.0000
2025/09/15	ES33	06/08/2026	12.02 Call	Bond Future	7102.5900	7.1026	7828.5600	7.8286	10.221	0.0000
2025/09/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	ES33	05/11/2026		Bond Future	10.4998	86.7502	10.3308	87.4892	1.609	0.0000
2025/09/15	ES33	05/11/2026	10.83 Call	Bond Future	1421.7600	1.4218	2160.8200	2.1608	51.982	0.0000
2025/09/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	ES42	06/11/2025		Bond Future	10.6642	83.7662	10.5151	84.7738	1.398	0.0000
2025/09/15	ES42	06/11/2025	12.39 Call	Bond Future	10432.3200	10.4323	11439.8700	11.4399	9.658	0.0000
2025/09/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/15	ES42	05/02/2026		Bond Future	10.7620	85.3221	10.6077	86.3483	1.434	0.0000	0.0000
2025/09/15	ES42	05/02/2026	11.85 Call	Bond Future	6722.3600	6.7224	7748.5900	7.7486	15.266	0.0000	0.0000
2025/09/15	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	ES42	07/05/2026		Bond Future	10.8648	82.6444	10.7050	83.6899	1.471	0.0000	0.0000
2025/09/15	ES42	07/05/2026	12.20 Call	Bond Future	8003.0100	8.0030	9048.4400	9.0484	13.063	0.0000	0.0000
2025/09/15	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	ES42	06/08/2026		Bond Future	10.9741	84.1711	10.8085	85.2361	1.509	0.0000	0.0000
2025/09/15	ES42	06/08/2026	12.65 Call	Bond Future	9696.7300	9.6967	10761.7600	10.7618	10.983	0.0000	0.0000
2025/09/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	ES42	05/11/2026		Bond Future	11.0934	81.3932	10.9217	82.4774	1.548	0.0000	0.0000
2025/09/15	ES42	05/11/2026	11.66 Call	Bond Future	3428.3800	3.4284	4512.5800	4.5126	31.624	0.0000	0.0000
2025/09/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GOVI	06/11/2025		GOVI	1229.4480	1229.4480	1239.2140	1239.2140	0.794	0.0000	0.0000
2025/09/15	GOVI	06/11/2025	1,112. Call 00	GOVI	1174480.0000	117.4480	1272140.0000	127.2140	8.315	0.0000	0.0000
2025/09/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GOVI	05/02/2026		GOVI	1251.9840	1251.9840	1261.9300	1261.9300	0.794	0.0000	0.0000
2025/09/15	GOVI	05/02/2026	1,150. Call 00	GOVI	1019840.0000	101.9840	1119300.0000	111.9300	9.753	0.0000	0.0000
2025/09/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GOVI	07/05/2026		GOVI	1274.9840	1274.9840	1285.1170	1285.1170	0.795	0.0000	0.0000
2025/09/15	GOVI	07/05/2026	1,177. Call 00	GOVI	979840.0000	97.9840	1081170.0000	108.1170	10.341	0.0000	0.0000
2025/09/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GOVI	06/08/2026		GOVI	1298.0380	1298.0380	1308.3640	1308.3640	0.796	0.0000	0.0000
2025/09/15	GOVI	06/08/2026	1,189. Call 00	GOVI	1090380.0000	109.0380	1193640.0000	119.3640	9.470	0.0000	0.0000
2025/09/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GOVI	05/11/2026		GOVI	1320.9870	1320.9870	1331.5070	1331.5070	0.796	0.0000	0.0000
2025/09/15	GOVI	05/11/2026	1,277. Call 00	GOVI	439870.0000	43.9870	545070.0000	54.5070	23.916	0.0000	0.0000
2025/09/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/15	I258	06/11/2025		Bond Future	112.8376	112.8376	112.8376	112.8376	0.000	0.0000	0.0000
2025/09/15	I258	06/11/2025	112.39 Call	Bond Future	1786.1257	1.7861	1743.4989	1.7435	2.387	0.0000	0.0000
2025/09/15	I258	06/11/2025	112.39 Put	Bond Future	1338.4857	1.3385	1295.8589	1.2959	3.185	0.0000	0.0000
2025/09/15	I258	05/02/2026		Bond Future	112.1061	112.1061	112.1061	112.1061	0.000	0.0000	0.0000
2025/09/15	I258	05/02/2026	111.65 Call	Bond Future	2808.5237	2.8085	2782.0148	2.7820	0.944	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	
2025/09/15	I258	05/02/2026	111.65 Put	Bond Future	2352.4537	2.3525	2325.9448	2.3259	1.127	0.0000	0.0000
2025/09/15	I258	07/05/2026		Bond Future	114.1916	114.1916	114.1916	114.1916	0.000	0.0000	0.0000
2025/09/15	I258	07/05/2026	113.73 Call	Bond Future	3583.5006	3.5835	3562.2872	3.5623	0.592	0.0000	0.0000
2025/09/15	I258	07/05/2026	113.73 Put	Bond Future	3121.9406	3.1219	3100.7272	3.1007	0.679	0.0000	0.0000
2025/09/15	I258	06/08/2026		Bond Future	113.4262	113.4262	113.4262	113.4262	0.000	0.0000	0.0000
2025/09/15	I258	06/08/2026	112.95 Call	Bond Future	4192.3932	4.1924	4174.3214	4.1743	0.431	0.0000	0.0000
2025/09/15	I258	06/08/2026	112.95 Put	Bond Future	3716.1532	3.7162	3698.0814	3.6981	0.486	0.0000	0.0000
2025/09/15	I258	05/11/2026		Bond Future	115.4302	115.4302	115.4302	115.4302	0.000	0.0000	0.0000
2025/09/15	I258	05/11/2026	114.95 Call	Bond Future	4772.0546	4.7721	4755.8433	4.7558	0.340	0.0000	0.0000
2025/09/15	I258	05/11/2026	114.95 Put	Bond Future	4291.8746	4.2919	4275.6633	4.2757	0.378	0.0000	0.0000
2025/09/15	IGOV	06/11/2025		Index Future	395.3220	395.3220	397.0820	397.0820	0.445	0.0000	0.0000
2025/09/15	IGOV	05/02/2026		Index Future	402.6650	402.6650	404.4580	404.4580	0.445	0.0000	0.0000
2025/09/15	IGOV	07/05/2026		Index Future	410.1560	410.1560	411.9850	411.9850	0.446	0.0000	0.0000
2025/09/15	IGOV	06/08/2026		Index Future	417.6660	417.6660	419.5310	419.5310	0.447	0.0000	0.0000
2025/09/15	IGOV	05/11/2026		Index Future	425.1410	425.1410	427.0430	427.0430	0.447	0.0000	0.0000
2025/09/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/15	R033	06/11/2025		Bond Future	8.8526	107.2592	8.7336	107.9224	1.345	0.0000	0.0000
2025/09/15	R033	06/11/2025	10.33 Call	Bond Future	7803.9900	7.8040	8467.0100	8.4670	8.496	0.0000	0.0000
2025/09/15	R033	06/11/2025	10.33 Put	Bond Future	0.2800	0.0003	0.0600	0.0001	78.571	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	
2025/09/15	R033	05/02/2026		Bond Future	8.9235	109.2252	8.7985	109.9007	1.401	0.0000	0.0000
2025/09/15	R033	05/02/2026	10.49 Call	Bond Future	8041.7800	8.0418	8706.1000	8.7061	8.261	0.0000	0.0000
2025/09/15	R033	05/02/2026	10.49 Put	Bond Future	26.3400	0.0263	15.2100	0.0152	42.255	0.0000	0.0000
2025/09/15	R033	07/05/2026		Bond Future	8.9982	106.1878	8.8669	106.8758	1.460	0.0000	0.0000
2025/09/15	R033	07/05/2026	10.38 Call	Bond Future	7049.3000	7.0493	7692.8300	7.6928	9.129	0.0000	0.0000
2025/09/15	R033	07/05/2026	10.38 Put	Bond Future	149.7000	0.1497	105.2700	0.1053	29.679	0.0000	0.0000
2025/09/15	R033	06/08/2026		Bond Future	9.0847	108.1261	8.9463	108.8269	1.523	0.0000	0.0000
2025/09/15	R033	06/08/2026	10.25 Call	Bond Future	6124.1300	6.1241	6724.7800	6.7248	9.808	0.0000	0.0000
2025/09/15	R033	06/08/2026	10.25 Put	Bond Future	452.2700	0.4523	352.1100	0.3521	22.146	0.0000	0.0000
2025/09/15	R033	05/11/2026		Bond Future	9.1868	104.9713	9.0410	105.6847	1.588	0.0000	0.0000
2025/09/15	R033	05/11/2026	9.33 Call	Bond Future	2637.3400	2.6373	3045.7900	3.0458	15.487	0.0000	0.0000
2025/09/15	R033	05/11/2026	9.33 Put	Bond Future	1942.9300	1.9429	1637.9400	1.6379	15.697	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.30 Call	Bond Future	5317.3500	5.3174	6134.9500	6.1350	15.376	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.30 Put	Bond Future	34.1900	0.0342	12.9800	0.0130	62.036	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.68 Call	Bond Future	7368.5300	7.3685	8204.5400	8.2045	11.346	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.68 Put	Bond Future	3.9100	0.0039	1.1100	0.0011	71.611	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.50 Call	Bond Future	6397.7600	6.3978	7229.0400	7.2290	12.993	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.50 Put	Bond Future	11.1500	0.0112	3.6200	0.0036	67.534	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.15 Call	Bond Future	4516.3700	4.5164	5313.3500	5.3134	17.646	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.15 Put	Bond Future	72.5800	0.0726	30.7500	0.0308	57.633	0.0000	0.0000
2025/09/15	R035	06/11/2025	9.77 Put	Bond Future	362.4100	0.3624	197.4300	0.1974	45.523	0.0000	0.0000
2025/09/15	R035	06/11/2025	9.77 Call	Bond Future	2633.5800	2.6336	3307.4100	3.3074	25.586	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.00 Put	Bond Future	0.5000	0.0005	0.1100	0.0001	78.000	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.00 Call	Bond Future	9069.2000	9.0692	9907.6200	9.9076	9.245	0.0000	0.0000
2025/09/15	R035	06/11/2025	9.91 Put	Bond Future	210.4500	0.2105	105.0000	0.1050	50.107	0.0000	0.0000
2025/09/15	R035	06/11/2025	9.91 Call	Bond Future	3289.8600	3.2899	4023.2200	4.0232	22.292	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.41 Put	Bond Future	18.7700	0.0188	6.5400	0.0065	65.157	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.41 Call	Bond Future	5911.0300	5.9110	6737.6100	6.7376	13.984	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.43 Call	Bond Future	11290.8000	11.2908	12129.5900	12.1296	7.429	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.43 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.44 Put	Bond Future	15.8400	0.0158	5.3900	0.0054	65.972	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.44 Call	Bond Future	6073.2900	6.0733	6901.6500	6.9017	13.639	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.94 Put	Bond Future	0.7500	0.0008	0.1700	0.0002	77.333	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.94 Call	Bond Future	8753.2700	8.7533	9591.5000	9.5915	9.576	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.99 Call	Bond Future	14072.6100	14.0726	14911.4200	14.9114	5.961	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.08 Put	Bond Future	100.5800	0.1006	44.7500	0.0448	55.508	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.08 Call	Bond Future	4149.1600	4.1492	4932.1400	4.9321	18.871	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
2025/09/15	R035	06/11/2025	10.58 Put	Bond Future	7.0700	0.0071	2.1700	0.0022	69.307	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.58 Call	Bond Future	6830.1000	6.8301	7664.0100	7.6640	12.209	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.67 Call	Bond Future	12498.2000	12.4982	13337.0100	13.3370	6.711	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.95 Call	Bond Future	13877.9900	13.8780	14716.8000	14.7168	6.044	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.45 Call	Bond Future	11392.3000	11.3923	12231.0900	12.2311	7.363	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.45 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.95 Put	Bond Future	0.7000	0.0007	0.1600	0.0002	77.143	0.0000	0.0000
2025/09/15	R035	06/11/2025	10.95 Call	Bond Future	8806.0200	8.8060	9644.2900	9.6443	9.519	0.0000	0.0000
2025/09/15	R035	06/11/2025		Bond Future	9.3849	98.6227	9.2457	99.4615	1.483	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.20 Call	Bond Future	10111.8600	10.1119	10950.5700	10.9506	8.294	0.0000	0.0000
2025/09/15	R035	06/11/2025	11.20 Put	Bond Future	0.1200	0.0001	0.0200	0.0000	83.333	0.0000	0.0000
2025/09/15	R035	05/02/2026		Bond Future	9.4688	100.4305	9.3236	101.2847	1.533	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.79 Call	Bond Future	7447.6300	7.4476	8258.8500	8.2589	10.892	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.79 Put	Bond Future	111.6200	0.1116	68.6300	0.0686	38.515	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.44 Put	Bond Future	270.9500	0.2710	178.6300	0.1786	34.073	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.44 Call	Bond Future	5737.6300	5.7376	6499.5200	6.4995	13.279	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.94 Put	Bond Future	74.3500	0.0744	44.3800	0.0444	40.309	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.94 Call	Bond Future	8195.8600	8.1959	9020.1000	9.0201	10.057	0.0000	0.0000
2025/09/15	R035	05/02/2026	12.44 Call	Bond Future	15489.9800	15.4900	16343.9800	16.3440	5.513	0.0000	0.0000
2025/09/15	R035	05/02/2026	12.44 Put	Bond Future	0.3600	0.0004	0.1500	0.0002	58.333	0.0000	0.0000
2025/09/15	R035	05/02/2026	11.17 Call	Bond Future	9346.6800	9.3467	10184.2900	10.1843	8.962	0.0000	0.0000
2025/09/15	R035	05/02/2026	11.17 Put	Bond Future	38.5800	0.0386	21.9800	0.0220	43.027	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.67 Call	Bond Future	6853.4500	6.8535	7651.1200	7.6511	11.639	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.67 Put	Bond Future	152.5500	0.1526	96.0100	0.0960	37.063	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.17 Put	Bond Future	511.4700	0.5115	356.7800	0.3568	30.244	0.0000	0.0000
2025/09/15	R035	05/02/2026	10.17 Call	Bond Future	4500.3700	4.5004	5199.8900	5.1999	15.544	0.0000	0.0000
2025/09/15	R035	05/02/2026	11.00 Put	Bond Future	62.8800	0.0629	37.0800	0.0371	41.031	0.0000	0.0000
2025/09/15	R035	05/02/2026	11.00 Call	Bond Future	8496.0100	8.4960	9324.4200	9.3244	9.751	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.66 Call	Bond Future	6556.2700	6.5563	7303.3500	7.3034	11.395	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.66 Put	Bond Future	485.1100	0.4851	362.1300	0.3621	25.351	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.16 Call	Bond Future	4475.0300	4.4750	5111.5300	5.1115	14.223	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.16 Put	Bond Future	1076.4400	1.0764	842.8800	0.8429	21.697	0.0000	0.0000
2025/09/15	R035	07/05/2026	9.66 Put	Bond Future	2165.0100	2.1650	1784.3800	1.7844	17.581	0.0000	0.0000
2025/09/15	R035	07/05/2026	9.66 Call	Bond Future	2785.4600	2.7855	3274.8900	3.2749	17.571	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.71 Call	Bond Future	6779.6700	6.7797	7534.9100	7.5349	11.140	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.71 Put	Bond Future	446.8800	0.4469	332.0600	0.3321	25.694	0.0000	0.0000
2025/09/15	R035	07/05/2026	10.21 Call	Bond Future	4668.5800	4.6686	5318.3300	5.3183	13.918	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
2025/09/15	R035	07/05/2026	10.21 Put	Bond Future	998.0600	0.9981	777.7500	0.7778	22.074	0.0000
2025/09/15	R035	07/05/2026	9.71 Put	Bond Future	2028.4300	2.0284	1663.7400	1.6637	17.979	0.0000
2025/09/15	R035	07/05/2026	9.71 Call	Bond Future	2931.5800	2.9316	3436.9500	3.4370	17.239	0.0000
2025/09/15	R035	07/05/2026	10.64 Call	Bond Future	6467.5600	6.4676	7211.2300	7.2112	11.498	0.0000
2025/09/15	R035	07/05/2026	10.64 Put	Bond Future	501.3300	0.5013	374.9400	0.3749	25.211	0.0000
2025/09/15	R035	07/05/2026	10.14 Call	Bond Future	4398.7200	4.3987	5029.8800	5.0299	14.349	0.0000
2025/09/15	R035	07/05/2026	10.14 Put	Bond Future	1109.2000	1.1092	870.3000	0.8703	21.538	0.0000
2025/09/15	R035	07/05/2026	9.64 Put	Bond Future	2221.5100	2.2215	1834.4700	1.8345	17.422	0.0000
2025/09/15	R035	07/05/2026	9.64 Call	Bond Future	2728.5700	2.7286	3211.5900	3.2116	17.702	0.0000
2025/09/15	R035	07/05/2026		Bond Future	9.5509	97.7719	9.3996	98.6420	1.585	0.0000
2025/09/15	R035	07/05/2026	10.86 Call	Bond Future	7459.1300	7.4591	8236.3700	8.2364	10.420	0.0000
2025/09/15	R035	07/05/2026	10.86 Put	Bond Future	347.4800	0.3475	254.6600	0.2547	26.712	0.0000
2025/09/15	R035	06/08/2026		Bond Future	9.6443	99.5572	9.4862	100.4433	1.640	0.0000
2025/09/15	R035	06/08/2026	11.06 Call	Bond Future	8016.1700	8.0162	8782.9600	8.7830	9.566	0.0000
2025/09/15	R035	06/08/2026	11.06 Put	Bond Future	539.7400	0.5397	420.3800	0.4204	22.114	0.0000
2025/09/15	R035	05/11/2026		Bond Future	9.7535	96.7934	9.5882	97.6953	1.694	0.0000
2025/09/15	R035	05/11/2026	10.03 Call	Bond Future	4009.7000	4.0097	4549.5600	4.5496	13.464	0.0000
2025/09/15	R035	05/11/2026	10.03 Put	Bond Future	2524.8400	2.5248	2162.7700	2.1628	14.340	0.0000
2025/09/15	R038	06/11/2025		Bond Future	9.9914	107.4313	9.8472	108.4956	1.443	0.0000
2025/09/15	R038	06/11/2025	11.24 Call	Bond Future	8617.9900	8.6180	9677.9000	9.6779	12.299	0.0000
2025/09/15	R038	06/11/2025	11.24 Put	Bond Future	6.1500	0.0062	1.7400	0.0017	71.707	0.0000
2025/09/15	R038	06/11/2025	12.33 Call	Bond Future	15324.2700	15.3243	16388.5900	16.3886	6.945	0.0000
2025/09/15	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	R038	06/11/2025	10.98 Put	Bond Future	26.0400	0.0260	8.9400	0.0089	65.668	0.0000
2025/09/15	R038	06/11/2025	10.98 Call	Bond Future	6929.9700	6.9300	7977.1900	7.9772	15.111	0.0000
2025/09/15	R038	05/02/2026		Bond Future	10.0859	109.4006	9.9360	110.4844	1.486	0.0000
2025/09/15	R038	05/02/2026	11.44 Call	Bond Future	9247.0900	9.2471	10279.6300	10.2796	11.166	0.0000
2025/09/15	R038	05/02/2026	11.44 Put	Bond Future	131.8100	0.1318	80.4900	0.0805	38.935	0.0000
2025/09/15	R038	07/05/2026		Bond Future	10.1841	105.9250	10.0283	107.0289	1.530	0.0000
2025/09/15	R038	07/05/2026	11.40 Call	Bond Future	8561.8300	8.5618	9534.5300	9.5345	11.361	0.0000
2025/09/15	R038	07/05/2026	11.40 Put	Bond Future	486.0600	0.4861	354.8500	0.3549	26.995	0.0000
2025/09/15	R038	06/08/2026		Bond Future	10.2918	107.8583	10.1296	108.9827	1.576	0.0000
2025/09/15	R038	06/08/2026	11.77 Call	Bond Future	10195.7600	10.1958	11168.4100	11.1684	9.540	0.0000
2025/09/15	R038	06/08/2026	11.77 Put	Bond Future	694.3700	0.6944	542.6600	0.5427	21.849	0.0000
2025/09/15	R038	05/11/2026		Bond Future	10.4106	104.2573	10.2418	105.4017	1.622	0.0000
2025/09/15	R038	05/11/2026	10.72 Call	Bond Future	4962.0100	4.9620	5663.6700	5.6637	14.141	0.0000
2025/09/15	R038	05/11/2026	10.72 Put	Bond Future	2910.6700	2.9107	2467.9100	2.4679	15.212	0.0000
2025/09/15	R053	06/11/2025		Bond Future	10.5484	110.9096	10.3996	112.3652	1.411	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
2025/09/15	R053	06/11/2025	11.76 Call	Bond Future	10708.4600	10.7085	12154.7300	12.1547	13.506	0.0000
2025/09/15	R053	06/11/2025	11.76 Put	Bond Future	13.1700	0.0132	3.8600	0.0039	70.691	0.0000
2025/09/15	R053	05/02/2026		Bond Future	10.6376	112.9425	10.4837	114.4248	1.447	0.0000
2025/09/15	R053	05/02/2026	11.49 Call	Bond Future	8266.1700	8.2662	9534.4200	9.5344	15.343	0.0000
2025/09/15	R053	05/02/2026	11.49 Put	Bond Future	657.4600	0.6575	443.3600	0.4434	32.565	0.0000
2025/09/15	R053	07/05/2026		Bond Future	10.7291	109.1550	10.5698	110.6647	1.484	0.0000
2025/09/15	R053	07/05/2026	11.69 Call	Bond Future	9438.3900	9.4384	10683.2000	10.6832	13.189	0.0000
2025/09/15	R053	07/05/2026	11.69 Put	Bond Future	1058.6000	1.0586	793.7100	0.7937	25.023	0.0000
2025/09/15	R053	06/08/2026		Bond Future	10.8275	111.1471	10.6626	112.6847	1.523	0.0000
2025/09/15	R053	06/08/2026	12.28 Call	Bond Future	13169.5000	13.1695	14474.4800	14.4745	9.909	0.0000
2025/09/15	R053	06/08/2026	12.28 Put	Bond Future	1133.7000	1.1337	901.0900	0.9011	20.518	0.0000
2025/09/15	R053	05/11/2026		Bond Future	10.9336	107.2252	10.7628	108.7900	1.562	0.0000
2025/09/15	R053	05/11/2026	11.21 Call	Bond Future	6765.8300	6.7658	7711.9900	7.7120	13.984	0.0000
2025/09/15	R053	05/11/2026	11.21 Put	Bond Future	4316.4000	4.3164	3697.7200	3.6977	14.333	0.0000
2025/09/15	R186	06/11/2025		Bond Future	7.4664	107.2591	7.3746	107.3576	1.229	0.0000
2025/09/15	R186	06/11/2025	8.13 Call	Bond Future	708.2400	0.7082	806.7100	0.8067	13.903	0.0000
2025/09/15	R186	06/11/2025	8.13 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000
2025/09/15	R186	05/02/2026		Bond Future	7.4814	103.9212	7.3616	104.0216	1.601	0.0000
2025/09/15	R186	05/02/2026	8.43 Call	Bond Future	791.0000	0.7910	890.0700	0.8901	12.525	0.0000
2025/09/15	R186	05/02/2026	8.43 Put	Bond Future	2.1600	0.0022	0.9000	0.0009	58.333	0.0000
2025/09/15	R186	07/05/2026		Bond Future	7.5105	105.8297	7.3393	105.9320	2.280	0.0000
2025/09/15	R186	07/05/2026	8.69 Call	Bond Future	705.1900	0.7052	804.6500	0.8047	14.104	0.0000
2025/09/15	R186	07/05/2026	8.69 Put	Bond Future	5.4600	0.0055	2.6200	0.0026	52.015	0.0000
2025/09/15	R186	06/08/2026		Bond Future	7.5960	102.4568	7.3045	102.5612	3.837	0.0000
2025/09/15	R186	06/08/2026	8.57 Call	Bond Future	367.7500	0.3678	461.6600	0.4617	25.536	0.0000
2025/09/15	R186	06/08/2026	8.57 Put	Bond Future	20.2600	0.0203	9.7300	0.0097	51.974	0.0000
2025/09/15	R186	05/11/2026		Bond Future	8.6076	104.2421	7.6894	104.3487	10.667	0.0000
2025/09/15	R186	05/11/2026	8.12 Call	Bond Future	36.0600	0.0361	88.2800	0.0883	144.814	0.0000
2025/09/15	R186	05/11/2026	8.12 Put	Bond Future	92.6400	0.0926	38.2600	0.0383	58.700	0.0000
2025/09/15	R202	06/11/2025		Bond Future	278.7830	278.7830	278.7921	278.7921	0.003	0.0000
2025/09/15	R202	06/11/2025	275.64 Call	Bond Future	3142.9600	3.1430	3152.0800	3.1521	0.290	0.0000
2025/09/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	R202	05/02/2026		Bond Future	278.5915	278.5915	278.6006	278.6006	0.003	0.0000
2025/09/15	R202	05/02/2026	277.82 Call	Bond Future	771.4800	0.7715	780.6200	0.7806	1.185	0.0000
2025/09/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/15	R202	07/05/2026		Bond Future	283.7743	283.7743	283.7840	283.7840	0.003	0.0000
2025/09/15	R202	07/05/2026	277.55 Call	Bond Future	6224.2700	6.2243	6234.0200	6.2340	0.157	0.0000
2025/09/15	R202	07/05/2026	277.55 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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/09/15	R202	06/08/2026		Bond Future			283.5628	283.5628		283.5726	283.5726	0.003	0.0000	0.0000
2025/09/15	R202	06/08/2026	278.86 Call	Bond Future			4702.7900	4.7028		4712.5700	4.7126	0.208	0.0000	0.0000
2025/09/15	R202	06/08/2026	278.86 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R202	05/11/2026		Bond Future			288.5760	288.5760		288.5867	288.5867	0.004	0.0000	0.0000
2025/09/15	R202	05/11/2026	280.46 Call	Bond Future			8116.0400	8.1160		8126.7300	8.1267	0.132	0.0000	0.0000
2025/09/15	R202	05/11/2026	280.46 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R209	06/11/2025		Bond Future			9.6377	78.7833		9.4989	79.5527	1.440	0.0000	0.0000
2025/09/15	R209	06/11/2025	11.27 Call	Bond Future			8354.5700	8.3546		9123.5700	9.1236	9.205	0.0000	0.0000
2025/09/15	R209	06/11/2025	11.27 Put	Bond Future			0.4800	0.0005		0.1100	0.0001	77.083	0.0000	0.0000
2025/09/15	R209	05/02/2026		Bond Future			9.7173	80.2274		9.5733	81.0109	1.481	0.0000	0.0000
2025/09/15	R209	05/02/2026	10.93 Call	Bond Future			6360.9300	6.3609		7092.3200	7.0923	11.498	0.0000	0.0000
2025/09/15	R209	05/02/2026	10.93 Put	Bond Future			145.3500	0.1454		93.2300	0.0932	35.858	0.0000	0.0000
2025/09/15	R209	07/05/2026		Bond Future			9.7998	78.5494		9.6505	79.3474	1.524	0.0000	0.0000
2025/09/15	R209	07/05/2026	11.07 Call	Bond Future			6751.6300	6.7516		7455.4000	7.4554	10.424	0.0000	0.0000
2025/09/15	R209	07/05/2026	11.07 Put	Bond Future			372.0400	0.3720		277.8100	0.2778	25.328	0.0000	0.0000
2025/09/15	R209	06/08/2026		Bond Future			9.8913	79.9836		9.7361	80.7963	1.569	0.0000	0.0000
2025/09/15	R209	06/08/2026	11.39 Call	Bond Future			7813.0500	7.8131		8521.5200	8.5215	9.068	0.0000	0.0000
2025/09/15	R209	06/08/2026	11.39 Put	Bond Future			496.0000	0.4960		391.7100	0.3917	21.026	0.0000	0.0000
2025/09/15	R209	05/11/2026		Bond Future			9.9934	78.2286		9.8321	79.0559	1.614	0.0000	0.0000
2025/09/15	R209	05/11/2026	10.32 Call	Bond Future			3944.2900	3.9443		4450.3300	4.4503	12.830	0.0000	0.0000
2025/09/15	R209	05/11/2026	10.32 Put	Bond Future			2302.7200	2.3027		1981.5500	1.9816	13.947	0.0000	0.0000
2025/09/15	R210	06/11/2025		Bond Future			253.3606	253.3606		253.6092	253.6092	0.098	0.0000	0.0000
2025/09/15	R210	06/11/2025	252.14 Call	Bond Future			1220.5800	1.2206		1469.1700	1.4692	20.367	0.0000	0.0000
2025/09/15	R210	06/11/2025	252.14 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R210	05/02/2026		Bond Future			258.0665	258.0665		258.3198	258.3198	0.098	0.0000	0.0000
2025/09/15	R210	05/02/2026	253.10 Call	Bond Future			4966.5000	4.9665		5219.7900	5.2198	5.100	0.0000	0.0000
2025/09/15	R210	05/02/2026	253.10 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R210	07/05/2026		Bond Future			259.3661	259.3661		259.6240	259.6240	0.099	0.0000	0.0000
2025/09/15	R210	07/05/2026	255.40 Call	Bond Future			3966.0600	3.9661		4223.9900	4.2240	6.503	0.0000	0.0000
2025/09/15	R210	07/05/2026	255.40 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R210	06/08/2026		Bond Future			264.1643	264.1643		264.4276	264.4276	0.100	0.0000	0.0000
2025/09/15	R210	06/08/2026	259.84 Call	Bond Future			4324.2500	4.3243		4587.5700	4.5876	6.089	0.0000	0.0000
2025/09/15	R210	06/08/2026	259.84 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R210	05/11/2026		Bond Future			265.2779	265.2779		265.5456	265.5456	0.101	0.0000	0.0000
2025/09/15	R210	05/11/2026	253.33 Call	Bond Future			11947.8500	11.9479		12215.5600	12.2156	2.241	0.0000	0.0000
2025/09/15	R210	05/11/2026	253.33 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	R213	06/11/2025		Bond Future			8.2945	95.9123		8.1801	96.3804	1.379	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	
2025/09/15	R213	06/11/2025	10.05 Call	Bond Future	6842.6900	6.8427	7310.7900	7.3108	6.841	0.0000	0.0000
2025/09/15	R213	06/11/2025	10.05 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/15	R213	05/02/2026		Bond Future	8.3510	97.6704	8.2297	98.1471	1.453	0.0000	0.0000
2025/09/15	R213	05/02/2026	9.89 Call	Bond Future	5822.0000	5.8220	6289.7900	6.2898	8.035	0.0000	0.0000
2025/09/15	R213	05/02/2026	9.89 Put	Bond Future	21.8100	0.0218	12.9200	0.0129	40.761	0.0000	0.0000
2025/09/15	R213	07/05/2026		Bond Future	8.4051	95.9126	8.2762	96.3981	1.533	0.0000	0.0000
2025/09/15	R213	07/05/2026	9.80 Call	Bond Future	5183.5200	5.1835	5636.0700	5.6361	8.731	0.0000	0.0000
2025/09/15	R213	07/05/2026	9.80 Put	Bond Future	115.7000	0.1157	82.6900	0.0827	28.531	0.0000	0.0000
2025/09/15	R213	06/08/2026		Bond Future	8.4727	97.6642	8.3353	98.1589	1.622	0.0000	0.0000
2025/09/15	R213	06/08/2026	9.69 Call	Bond Future	4538.1600	4.5382	4967.3000	4.9673	9.456	0.0000	0.0000
2025/09/15	R213	06/08/2026	9.69 Put	Bond Future	290.0700	0.2901	224.5700	0.2246	22.581	0.0000	0.0000
2025/09/15	R213	05/11/2026		Bond Future	8.5651	95.8189	8.4183	96.3225	1.714	0.0000	0.0000
2025/09/15	R213	05/11/2026	8.75 Call	Bond Future	2144.4500	2.1445	2433.2800	2.4333	13.469	0.0000	0.0000
2025/09/15	R213	05/11/2026	8.75 Put	Bond Future	1514.9200	1.5149	1300.1200	1.3001	14.179	0.0000	0.0000
2025/09/15	R214	06/11/2025		Bond Future	10.3283	72.1465	10.1795	73.0389	1.440	0.0000	0.0000
2025/09/15	R214	06/11/2025	11.64 Call	Bond Future	7219.1600	7.2192	8107.9900	8.1080	12.312	0.0000	0.0000
2025/09/15	R214	06/11/2025	11.64 Put	Bond Future	5.0400	0.0050	1.4300	0.0014	71.627	0.0000	0.0000
2025/09/15	R214	05/02/2026		Bond Future	10.4178	73.4689	10.2641	74.3777	1.476	0.0000	0.0000
2025/09/15	R214	05/02/2026	11.26 Call	Bond Future	5091.8800	5.0919	5870.7500	5.8708	15.296	0.0000	0.0000
2025/09/15	R214	05/02/2026	11.26 Put	Bond Future	398.0900	0.3981	268.1900	0.2682	32.631	0.0000	0.0000
2025/09/15	R214	07/05/2026		Bond Future	10.5052	71.5202	10.3464	72.4458	1.511	0.0000	0.0000
2025/09/15	R214	07/05/2026	11.53 Call	Bond Future	6190.5300	6.1905	6964.5900	6.9646	12.504	0.0000	0.0000
2025/09/15	R214	07/05/2026	11.53 Put	Bond Future	613.8000	0.6138	462.2500	0.4623	24.690	0.0000	0.0000
2025/09/15	R214	06/08/2026		Bond Future	10.6011	72.8261	10.4369	73.7688	1.549	0.0000	0.0000
2025/09/15	R214	06/08/2026	11.97 Call	Bond Future	7873.0300	7.8730	8674.2900	8.6743	10.177	0.0000	0.0000
2025/09/15	R214	06/08/2026	11.97 Put	Bond Future	672.7700	0.6728	531.3200	0.5313	21.025	0.0000	0.0000
2025/09/15	R214	05/11/2026		Bond Future	10.7071	70.8003	10.5374	71.7597	1.586	0.0000	0.0000
2025/09/15	R214	05/11/2026	10.97 Call	Bond Future	4196.4300	4.1964	4769.2800	4.7693	13.651	0.0000	0.0000
2025/09/15	R214	05/11/2026	10.97 Put	Bond Future	2747.2500	2.7473	2360.6900	2.3607	14.071	0.0000	0.0000
2025/09/15	R248	06/11/2025		Bond Future	10.6619	85.5497	10.5079	86.6890	1.444	0.0000	0.0000
2025/09/15	R248	06/11/2025	11.74 Call	Bond Future	7330.7200	7.3307	8454.3100	8.4543	15.327	0.0000	0.0000
2025/09/15	R248	06/11/2025	11.74 Put	Bond Future	23.3000	0.0233	7.5900	0.0076	67.425	0.0000	0.0000
2025/09/15	R248	05/02/2026		Bond Future	10.7578	87.1178	10.5985	88.2780	1.481	0.0000	0.0000
2025/09/15	R248	05/02/2026	11.46 Call	Bond Future	5500.6400	5.5006	6445.8200	6.4458	17.183	0.0000	0.0000
2025/09/15	R248	05/02/2026	11.46 Put	Bond Future	690.4000	0.6904	475.3700	0.4754	31.146	0.0000	0.0000
2025/09/15	R248	07/05/2026		Bond Future	10.8512	84.2781	10.6866	85.4597	1.518	0.0000	0.0000
2025/09/15	R248	07/05/2026	11.72 Call	Bond Future	6787.2200	6.7872	7729.7300	7.7297	13.887	0.0000	0.0000
2025/09/15	R248	07/05/2026	11.72 Put	Bond Future	989.4000	0.9894	750.3600	0.7504	24.160	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
2025/09/15	R248	06/08/2026		Bond Future	10.9534	85.8167	10.7829	87.0202	1.556	0.0000	0.0000
2025/09/15	R248	06/08/2026	12.37 Call	Bond Future	9819.9500	9.8200	10841.2100	10.8412	10.400	0.0000	0.0000
2025/09/15	R248	06/08/2026	12.37 Put	Bond Future	852.4600	0.8525	670.2700	0.6703	21.372	0.0000	0.0000
2025/09/15	R248	05/11/2026		Bond Future	11.0650	82.8761	10.8885	84.1008	1.595	0.0000	0.0000
2025/09/15	R248	05/11/2026	11.31 Call	Bond Future	5124.1400	5.1241	5851.6600	5.8517	14.198	0.0000	0.0000
2025/09/15	R248	05/11/2026	11.31 Put	Bond Future	3472.8300	3.4728	2975.6600	2.9757	14.316	0.0000	0.0000
2025/09/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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