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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2025 TO 25/09/2025

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
2025/09/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	2029	06/11/2025	139.79 Call	Bond Future	1421.7500	1.4218	1353.5300	1.3535	4.798	0.0000
2025/09/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2029	06/11/2025		Bond Future	141.2118	141.2118	141.1435	141.1435	0.048	0.0000
2025/09/25	2029	05/02/2026		Bond Future	143.8423	143.8423	143.7728	143.7728	0.048	0.0000
2025/09/25	2029	05/02/2026	140.11 Call	Bond Future	3732.2600	3.7323	3662.7700	3.6628	1.862	0.0000
2025/09/25	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
2025/09/25	2029	07/05/2026		Bond Future	145.0732	145.0732	145.0025	145.0025	0.049	0.0000
2025/09/25	2029	07/05/2026	141.82 Call	Bond Future	3253.1500	3.2532	3182.5400	3.1825	2.171	0.0000
2025/09/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2029	06/08/2026		Bond Future	147.7621	147.7621	147.6905	147.6905	0.048	0.0000
2025/09/25	2029	06/08/2026	144.10 Call	Bond Future	3662.0600	3.6621	3590.5400	3.5905	1.953	0.0000
2025/09/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2029	05/11/2026		Bond Future	148.8960	148.8960	148.8235	148.8235	0.049	0.0000
2025/09/25	2029	05/11/2026	147.56 Call	Bond Future	1336.0200	1.3360	1263.5300	1.2635	5.426	0.0000
2025/09/25	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2030	06/11/2025	8.72 Put	Bond Future	3.7600	0.0038	4.7600	0.0048	26.596	0.0000
2025/09/25	2030	06/11/2025	8.72 Call	Bond Future	3018.5000	3.0185	2837.9400	2.8379	5.982	0.0000
2025/09/25	2030	06/11/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/09/25	2030	06/11/2025	9.22 Call	Bond Future	4705.2700	4.7053	4523.7200	4.5237	3.858	0.0000
2025/09/25	2030	06/11/2025	10.08 Call	Bond Future	7529.6100	7.5296	7348.0500	7.3481	2.411	0.0000
2025/09/25	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2030	06/11/2025		Bond Future	7.8542	102.7354	7.9054	102.5539	0.652	0.0000
2025/09/25	2030	06/11/2025	9.54 Call	Bond Future	5768.3300	5.7683	5586.7700	5.5868	3.148	0.0000
2025/09/25	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2030	05/02/2026		Bond Future	7.8811	100.6160	7.9361	100.4311	0.698	0.0000
2025/09/25	2030	05/02/2026	9.49 Call	Bond Future	5243.5400	5.2435	5059.9200	5.0599	3.502	0.0000
2025/09/25	2030	05/02/2026	9.49 Put	Bond Future	6.4400	0.0064	7.7300	0.0077	20.031	0.0000
2025/09/25	2030	07/05/2026		Bond Future	7.9167	102.4768	7.9761	102.2886	0.749	0.0000
2025/09/25	2030	07/05/2026	9.39 Call	Bond Future	4607.0500	4.6071	4427.2100	4.4272	3.904	0.0000
2025/09/25	2030	07/05/2026	9.39 Put	Bond Future	57.7500	0.0578	66.1500	0.0662	14.545	0.0000
2025/09/25	2030	06/08/2026		Bond Future	7.9712	100.3419	8.0355	100.1505	0.807	0.0000
2025/09/25	2030	06/08/2026	9.22 Call	Bond Future	3827.8800	3.8279	3658.3800	3.6584	4.428	0.0000
2025/09/25	2030	06/08/2026	9.22 Put	Bond Future	189.6800	0.1897	211.5600	0.2116	11.535	0.0000
2025/09/25	2030	05/11/2026		Bond Future	8.0364	102.0963	8.1062	101.9018	0.868	0.0000
2025/09/25	2030	05/11/2026	8.39 Call	Bond Future	1952.6200	1.9526	1831.5200	1.8315	6.202	0.0000
2025/09/25	2030	05/11/2026	8.39 Put	Bond Future	971.7600	0.9718	1045.0800	1.0451	7.545	0.0000
2025/09/25	2031	06/11/2025		Bond Future	111.8319	111.8319	111.7027	111.7027	0.116	0.0000
2025/09/25	2031	06/11/2025	109.69 Call	Bond Future	2141.9300	2.1419	2012.6900	2.0127	6.034	0.0000
2025/09/25	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2031	05/02/2026		Bond Future	111.5243	111.5243	111.3927	111.3927	0.118	0.0000
2025/09/25	2031	05/02/2026	111.76 Call	Bond Future	233.6900	0.2337	183.6700	0.1837	21.404	0.0000
2025/09/25	2031	05/02/2026	111.76 Put	Bond Future	469.4400	0.4694	551.0200	0.5510	17.378	0.0000
2025/09/25	2031	07/05/2026		Bond Future	113.6134	113.6134	113.4795	113.4795	0.118	0.0000
2025/09/25	2031	07/05/2026	113.84 Call	Bond Future	241.2900	0.2413	190.6300	0.1906	20.995	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
2025/09/25	2031	07/05/2026	113.84 Put	Bond Future		467.8700	0.4679	551.1700	0.5512	17.804	0.0000	0.0000
2025/09/25	2031	06/08/2026		Bond Future		113.2862	113.2862	113.1499	113.1499	0.120	0.0000	0.0000
2025/09/25	2031	06/08/2026	113.81 Call	Bond Future		23.9800	0.0240	11.9000	0.0119	50.375	0.0000	0.0000
2025/09/25	2031	06/08/2026	113.81 Put	Bond Future		547.7500	0.5478	672.0200	0.6720	22.687	0.0000	0.0000
2025/09/25	2031	05/11/2026		Bond Future		115.2943	115.2943	115.1558	115.1558	0.120	0.0000	0.0000
2025/09/25	2031	05/11/2026	111.49 Call	Bond Future		3804.2800	3.8043	3665.8200	3.6658	3.640	0.0000	0.0000
2025/09/25	2031	05/11/2026	111.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2032	06/11/2025	9.40 Put	Bond Future		3.8400	0.0038	4.6200	0.0046	20.313	0.0000	0.0000
2025/09/25	2032	06/11/2025	9.40 Call	Bond Future		4260.6100	4.2606	4042.8300	4.0428	5.111	0.0000	0.0000
2025/09/25	2032	06/11/2025	9.90 Put	Bond Future		0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/09/25	2032	06/11/2025	9.90 Call	Bond Future		6502.5800	6.5026	6284.0300	6.2840	3.361	0.0000	0.0000
2025/09/25	2032	06/11/2025	10.89 Call	Bond Future		10754.9900	10.7550	10536.4300	10.5364	2.032	0.0000	0.0000
2025/09/25	2032	06/11/2025	10.89 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2032	06/11/2025		Bond Future		8.4918	99.7635	8.5373	99.5450	0.535	0.0000	0.0000
2025/09/25	2032	06/11/2025	10.42 Call	Bond Future		8767.6100	8.7676	8549.0500	8.5491	2.493	0.0000	0.0000
2025/09/25	2032	06/11/2025	10.42 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2032	05/02/2026		Bond Future		8.5480	101.5974	8.5958	101.3749	0.560	0.0000	0.0000
2025/09/25	2032	05/02/2026	10.16 Call	Bond Future		7178.4100	7.1784	6957.5800	6.9576	3.076	0.0000	0.0000
2025/09/25	2032	05/02/2026	10.16 Put	Bond Future		11.4100	0.0114	13.1600	0.0132	15.337	0.0000	0.0000
2025/09/25	2032	07/05/2026		Bond Future		8.6055	99.3165	8.6559	99.0899	0.586	0.0000	0.0000
2025/09/25	2032	07/05/2026	10.14 Call	Bond Future		6684.7000	6.6847	6466.6900	6.4667	3.261	0.0000	0.0000
2025/09/25	2032	07/05/2026	10.14 Put	Bond Future		71.7500	0.0718	80.3100	0.0803	11.930	0.0000	0.0000
2025/09/25	2032	06/08/2026		Bond Future		8.6767	101.1329	8.7300	100.9024	0.614	0.0000	0.0000
2025/09/25	2032	06/08/2026	10.12 Call	Bond Future		6201.4400	6.2014	5989.2900	5.9893	3.421	0.0000	0.0000
2025/09/25	2032	06/08/2026	10.12 Put	Bond Future		185.9700	0.1860	204.2700	0.2043	9.840	0.0000	0.0000
2025/09/25	2032	05/11/2026		Bond Future		8.7638	98.7443	8.8201	98.5101	0.642	0.0000	0.0000
2025/09/25	2032	05/11/2026	9.16 Call	Bond Future		2927.3500	2.9274	2775.4700	2.7755	5.188	0.0000	0.0000
2025/09/25	2032	05/11/2026	9.16 Put	Bond Future		1293.6000	1.2936	1375.9000	1.3759	6.362	0.0000	0.0000
2025/09/25	2033	06/11/2025		Bond Future		133.9333	133.9333	134.0725	134.0725	0.104	0.0000	0.0000
2025/09/25	2033	06/11/2025	133.14 Call	Bond Future		793.3000	0.7933	932.5100	0.9325	17.548	0.0000	0.0000
2025/09/25	2033	06/11/2025	133.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2033	05/02/2026		Bond Future		136.4283	136.4283	136.5700	136.5700	0.104	0.0000	0.0000
2025/09/25	2033	05/02/2026	132.88 Call	Bond Future		3548.2500	3.5483	3690.0400	3.6900	3.996	0.0000	0.0000
2025/09/25	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2033	07/05/2026		Bond Future		137.4182	137.4182	137.5628	137.5628	0.105	0.0000	0.0000
2025/09/25	2033	07/05/2026	135.16 Call	Bond Future		2258.2100	2.2582	2402.7500	2.4028	6.401	0.0000	0.0000
2025/09/25	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2033	06/08/2026		Bond Future		139.9653	139.9653	140.1130	140.1130	0.106	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	
2025/09/25	2033	06/08/2026	134.25 Call	Bond Future	5715.2600	5.7153	5862.9700	5.8630	2.584	0.0000	0.0000
2025/09/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2033	05/11/2026		Bond Future	140.8570	140.8570	141.0076	141.0076	0.107	0.0000	0.0000
2025/09/25	2033	05/11/2026	137.26 Call	Bond Future	3597.0400	3.5970	3747.5500	3.7476	4.184	0.0000	0.0000
2025/09/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2037	06/11/2025	10.50 Put	Bond Future	32.9500	0.0330	38.3200	0.0383	16.297	0.0000	0.0000
2025/09/25	2037	06/11/2025	10.50 Call	Bond Future	5318.1800	5.3182	5003.9700	5.0040	5.908	0.0000	0.0000
2025/09/25	2037	06/11/2025	11.00 Put	Bond Future	1.3800	0.0014	1.5700	0.0016	13.768	0.0000	0.0000
2025/09/25	2037	06/11/2025	11.00 Call	Bond Future	8174.0900	8.1741	7854.7000	7.8547	3.907	0.0000	0.0000
2025/09/25	2037	06/11/2025	12.16 Call	Bond Future	14377.9400	14.3779	14058.3600	14.0584	2.223	0.0000	0.0000
2025/09/25	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2037	06/11/2025		Bond Future	9.6414	94.6317	9.6914	94.3122	0.518	0.0000	0.0000
2025/09/25	2037	06/11/2025	11.63 Call	Bond Future	11625.0500	11.6251	11305.4700	11.3055	2.749	0.0000	0.0000
2025/09/25	2037	06/11/2025	11.63 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/25	2037	05/02/2026		Bond Future	9.7193	92.1128	9.7712	91.7873	0.534	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.20 Call	Bond Future	8777.3600	8.7774	8461.3600	8.4614	3.600	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.20 Put	Bond Future	78.2500	0.0783	87.7000	0.0877	12.077	0.0000	0.0000
2025/09/25	2037	05/02/2026	12.27 Call	Bond Future	14294.0100	14.2940	13968.8900	13.9689	2.275	0.0000	0.0000
2025/09/25	2037	05/02/2026	12.27 Put	Bond Future	2.4600	0.0025	2.7900	0.0028	13.415	0.0000	0.0000
2025/09/25	2037	05/02/2026	10.90 Put	Bond Future	170.7900	0.1708	190.3100	0.1903	11.429	0.0000	0.0000
2025/09/25	2037	05/02/2026	10.90 Call	Bond Future	7201.7500	7.2018	6895.8200	6.8958	4.248	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.86 Call	Bond Future	12223.5200	12.2235	11899.5200	11.8995	2.651	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.86 Put	Bond Future	11.0700	0.0111	12.5200	0.0125	13.098	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.36 Call	Bond Future	9620.6700	9.6207	9301.4500	9.3015	3.318	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.36 Put	Bond Future	50.3800	0.0504	56.6100	0.0566	12.366	0.0000	0.0000
2025/09/25	2037	05/02/2026	10.65 Put	Bond Future	316.4500	0.3165	350.3100	0.3503	10.700	0.0000	0.0000
2025/09/25	2037	05/02/2026	10.65 Call	Bond Future	5921.8500	5.9219	5630.2600	5.6303	4.924	0.0000	0.0000
2025/09/25	2037	05/02/2026	12.73 Call	Bond Future	16535.0500	16.5351	16209.6600	16.2097	1.968	0.0000	0.0000
2025/09/25	2037	05/02/2026	12.73 Put	Bond Future	0.3700	0.0004	0.4300	0.0004	16.216	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.40 Put	Bond Future	45.0200	0.0450	50.6200	0.0506	12.439	0.0000	0.0000
2025/09/25	2037	05/02/2026	11.40 Call	Bond Future	9831.1300	9.8311	9511.2800	9.5113	3.253	0.0000	0.0000
2025/09/25	2037	07/05/2026	12.40 Call	Bond Future	14298.8400	14.2988	13970.7000	13.9707	2.295	0.0000	0.0000
2025/09/25	2037	07/05/2026	12.40 Put	Bond Future	30.2100	0.0302	33.4300	0.0334	10.659	0.0000	0.0000
2025/09/25	2037	07/05/2026	10.95 Put	Bond Future	500.5900	0.5006	542.3500	0.5424	8.342	0.0000	0.0000
2025/09/25	2037	07/05/2026	10.95 Call	Bond Future	7212.9400	7.2129	6923.3400	6.9233	4.015	0.0000	0.0000
2025/09/25	2037	07/05/2026		Bond Future	9.8034	93.8163	9.8573	93.4849	0.550	0.0000	0.0000
2025/09/25	2037	07/05/2026	11.32 Call	Bond Future	9000.1900	9.0002	8692.7400	8.6927	3.416	0.0000	0.0000
2025/09/25	2037	07/05/2026	11.32 Put	Bond Future	265.8000	0.2658	289.7100	0.2897	8.995	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
2025/09/25	2037	06/08/2026		Bond Future	9.9001	91.2722	9.9561	90.9349	0.566	0.0000
2025/09/25	2037	06/08/2026	11.71 Call	Bond Future	10468.2100	10.4682	10159.1000	10.1591	2.953	0.0000
2025/09/25	2037	06/08/2026	11.71 Put	Bond Future	382.9800	0.3830	411.1200	0.4111	7.348	0.0000
2025/09/25	2037	06/08/2026	11.30 Call	Bond Future	8584.6100	8.5846	8292.0300	8.2920	3.408	0.0000
2025/09/25	2037	06/08/2026	11.30 Put	Bond Future	644.8900	0.6449	689.5600	0.6896	6.927	0.0000
2025/09/25	2037	06/08/2026	10.70 Call	Bond Future	6003.5300	6.0035	5748.6300	5.7486	4.246	0.0000
2025/09/25	2037	06/08/2026	10.70 Put	Bond Future	1346.5100	1.3465	1428.8600	1.4289	6.116	0.0000
2025/09/25	2037	06/08/2026	10.02 Put	Bond Future	2891.2900	2.8913	3034.6200	3.0346	4.957	0.0000
2025/09/25	2037	06/08/2026	10.02 Call	Bond Future	3610.7200	3.6107	3416.8000	3.4168	5.371	0.0000
2025/09/25	2037	05/11/2026	10.83 Call	Bond Future	6434.2400	6.4342	6182.4800	6.1825	3.913	0.0000
2025/09/25	2037	05/11/2026	10.83 Put	Bond Future	1700.4400	1.7004	1791.5300	1.7915	5.357	0.0000
2025/09/25	2037	05/11/2026	10.23 Call	Bond Future	4391.2800	4.3913	4186.7100	4.1867	4.659	0.0000
2025/09/25	2037	05/11/2026	10.23 Put	Bond Future	3041.3700	3.0414	3179.6500	3.1797	4.547	0.0000
2025/09/25	2037	05/11/2026	9.46 Put	Bond Future	5841.7800	5.8418	6043.0500	6.0431	3.445	0.0000
2025/09/25	2037	05/11/2026	9.46 Call	Bond Future	2580.4900	2.5805	2438.9100	2.4389	5.487	0.0000
2025/09/25	2037	05/11/2026		Bond Future	9.9992	92.8671	10.0573	92.5243	0.582	0.0000
2025/09/25	2037	05/11/2026	10.62 Call	Bond Future	5664.2800	5.6643	5428.0100	5.4280	4.171	0.0000
2025/09/25	2037	05/11/2026	10.62 Put	Bond Future	2094.7800	2.0948	2201.3600	2.2014	5.088	0.0000
2025/09/25	2038	06/11/2025		Bond Future	144.7522	144.7522	144.6828	144.6828	0.048	0.0000
2025/09/25	2038	06/11/2025	143.88 Call	Bond Future	872.2000	0.8722	802.8000	0.8028	7.957	0.0000
2025/09/25	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2038	05/02/2026		Bond Future	145.2780	145.2780	145.2073	145.2073	0.049	0.0000
2025/09/25	2038	05/02/2026	143.20 Call	Bond Future	2077.9900	2.0780	2007.2600	2.0073	3.404	0.0000
2025/09/25	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2038	07/05/2026		Bond Future	147.9995	147.9995	147.9277	147.9277	0.049	0.0000
2025/09/25	2038	07/05/2026	144.53 Call	Bond Future	3469.5100	3.4695	3397.6900	3.3977	2.070	0.0000
2025/09/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2038	06/08/2026		Bond Future	148.5341	148.5341	148.4610	148.4610	0.049	0.0000
2025/09/25	2038	06/08/2026	144.72 Call	Bond Future	3814.0900	3.8141	3740.9800	3.7410	1.917	0.0000
2025/09/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2038	05/11/2026		Bond Future	151.1682	151.1682	151.0943	151.0943	0.049	0.0000
2025/09/25	2038	05/11/2026	146.31 Call	Bond Future	4858.2200	4.8582	4784.3100	4.7843	1.521	0.0000
2025/09/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2040	06/11/2025		Bond Future	10.1355	94.0347	10.1650	93.8288	0.291	0.0000
2025/09/25	2040	06/11/2025	11.84 Call	Bond Future	10861.3100	10.8613	10655.3500	10.6554	1.896	0.0000
2025/09/25	2040	06/11/2025	11.84 Put	Bond Future	0.1500	0.0002	0.1300	0.0001	13.333	0.0000
2025/09/25	2040	05/02/2026		Bond Future	10.2224	91.2543	10.2530	91.0445	0.299	0.0000
2025/09/25	2040	05/02/2026	11.49 Call	Bond Future	8291.5900	8.2916	8089.9900	8.0900	2.431	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
2025/09/25	2040	05/02/2026	11.49 Put	Bond Future	157.7100	0.1577	165.8900	0.1659	5.187	0.0000	0.0000
2025/09/25	2040	05/02/2026	10.35 Put	Bond Future	1852.6500	1.8527	1927.0200	1.9270	4.014	0.0000	0.0000
2025/09/25	2040	05/02/2026	10.35 Call	Bond Future	2723.0700	2.7231	2587.6600	2.5877	4.973	0.0000	0.0000
2025/09/25	2040	05/02/2026	10.75 Call	Bond Future	4388.6600	4.3887	4219.2400	4.2192	3.860	0.0000	0.0000
2025/09/25	2040	05/02/2026	10.75 Put	Bond Future	866.9100	0.8669	907.2700	0.9073	4.656	0.0000	0.0000
2025/09/25	2040	05/02/2026	11.15 Call	Bond Future	6419.2900	6.4193	6227.7100	6.2277	2.984	0.0000	0.0000
2025/09/25	2040	05/02/2026	11.15 Put	Bond Future	358.8500	0.3589	377.0500	0.3771	5.072	0.0000	0.0000
2025/09/25	2040	05/02/2026	13.23 Call	Bond Future	17648.1300	17.6481	17438.3700	17.4384	1.189	0.0000	0.0000
2025/09/25	2040	05/02/2026	13.23 Put	Bond Future	0.5600	0.0006	0.5800	0.0006	3.571	0.0000	0.0000
2025/09/25	2040	05/02/2026	11.82 Put	Bond Future	67.2000	0.0672	70.6300	0.0706	5.104	0.0000	0.0000
2025/09/25	2040	05/02/2026	11.82 Call	Bond Future	10142.5600	10.1426	9936.2100	9.9362	2.034	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.22 Call	Bond Future	11792.9500	11.7930	11586.3800	11.5864	1.752	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.22 Put	Bond Future	154.8200	0.1548	161.7800	0.1618	4.496	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.72 Call	Bond Future	9175.4000	9.1754	8977.8600	8.9779	2.153	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.72 Put	Bond Future	368.3000	0.3683	384.2900	0.3843	4.342	0.0000	0.0000
2025/09/25	2040	07/05/2026	10.70 Put	Bond Future	1833.5600	1.8336	1897.0100	1.8970	3.460	0.0000	0.0000
2025/09/25	2040	07/05/2026	10.70 Call	Bond Future	4379.8600	4.3799	4229.7800	4.2298	3.427	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.53 Call	Bond Future	13407.6400	13.4076	13198.0600	13.1981	1.563	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.53 Put	Bond Future	87.1900	0.0872	91.1400	0.0911	4.530	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.03 Call	Bond Future	10796.5600	10.7966	10592.6800	10.5927	1.888	0.0000	0.0000
2025/09/25	2040	07/05/2026	12.03 Put	Bond Future	216.7700	0.2168	226.4200	0.2264	4.452	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.12 Put	Bond Future	982.6200	0.9826	1021.0500	1.0211	3.911	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.12 Call	Bond Future	6189.4100	6.1894	6014.3100	6.0143	2.829	0.0000	0.0000
2025/09/25	2040	07/05/2026		Bond Future	10.3150	92.9418	10.3467	92.7283	0.307	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.67 Call	Bond Future	8915.9100	8.9159	8719.6700	8.7197	2.201	0.0000	0.0000
2025/09/25	2040	07/05/2026	11.67 Put	Bond Future	400.1900	0.4002	417.4800	0.4175	4.320	0.0000	0.0000
2025/09/25	2040	06/08/2026		Bond Future	10.4197	90.1310	10.4525	89.9138	0.315	0.0000	0.0000
2025/09/25	2040	06/08/2026	12.19 Call	Bond Future	11162.0300	11.1620	10961.8800	10.9619	1.793	0.0000	0.0000
2025/09/25	2040	06/08/2026	12.19 Put	Bond Future	464.9200	0.4649	481.9700	0.4820	3.667	0.0000	0.0000
2025/09/25	2040	05/11/2026		Bond Future	10.5256	91.7056	10.5596	91.4848	0.323	0.0000	0.0000
2025/09/25	2040	05/11/2026	11.06 Call	Bond Future	5912.2800	5.9123	5759.7300	5.7597	2.580	0.0000	0.0000
2025/09/25	2040	05/11/2026	11.06 Put	Bond Future	2532.2800	2.5323	2600.5000	2.6005	2.694	0.0000	0.0000
2025/09/25	2040	05/11/2026	11.27 Call	Bond Future	6741.3800	6.7414	6579.0400	6.5790	2.408	0.0000	0.0000
2025/09/25	2040	05/11/2026	11.27 Put	Bond Future	2083.8500	2.0839	2142.2800	2.1423	2.804	0.0000	0.0000
2025/09/25	2040	05/11/2026	10.67 Call	Bond Future	4541.7400	4.5417	4409.4600	4.4095	2.913	0.0000	0.0000
2025/09/25	2040	05/11/2026	10.67 Put	Bond Future	3609.6100	3.6096	3698.1000	3.6981	2.452	0.0000	0.0000
2025/09/25	2040	05/11/2026	9.91 Put	Bond Future	6736.6500	6.7367	6865.7300	6.8657	1.916	0.0000	0.0000
2025/09/25	2040	05/11/2026	9.91 Call	Bond Future	2601.4100	2.6014	2509.7200	2.5097	3.525	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
2025/09/25	2043	06/11/2025		Bond Future	113.5357	113.5357	112.3807	112.3807	1.017	0.0000
2025/09/25	2043	06/11/2025	110.43 Call	Bond Future	3206.2659	3.2063	2197.5404	2.1975	31.461	0.0000
2025/09/25	2043	06/11/2025	110.43 Put	Bond Future	100.5859	0.1006	246.8204	0.2468	145.383	0.0000
2025/09/25	2043	05/02/2026		Bond Future	112.8343	112.8343	111.6579	111.6579	1.043	0.0000
2025/09/25	2043	05/02/2026	109.66 Call	Bond Future	3705.8580	3.7059	2825.4057	2.8254	23.758	0.0000
2025/09/25	2043	05/02/2026	109.66 Put	Bond Future	531.5380	0.5315	827.5557	0.8276	55.691	0.0000
2025/09/25	2043	07/05/2026		Bond Future	114.9479	114.9479	113.7495	113.7495	1.043	0.0000
2025/09/25	2043	07/05/2026	111.70 Call	Bond Future	4160.5156	4.1605	3317.3837	3.3174	20.265	0.0000
2025/09/25	2043	07/05/2026	111.70 Put	Bond Future	912.6256	0.9126	1267.8737	1.2679	38.926	0.0000
2025/09/25	2043	06/08/2026		Bond Future	114.2124	114.2124	112.9918	112.9918	1.069	0.0000
2025/09/25	2043	06/08/2026	110.88 Call	Bond Future	4491.3248	4.4913	3654.5227	3.6545	18.632	0.0000
2025/09/25	2043	06/08/2026	110.88 Put	Bond Future	1158.9048	1.1589	1542.7527	1.5428	33.122	0.0000
2025/09/25	2043	05/11/2026		Bond Future	116.2363	116.2363	114.9944	114.9944	1.068	0.0000
2025/09/25	2043	05/11/2026	112.84 Call	Bond Future	4816.6699	4.8167	3983.9613	3.9840	17.288	0.0000
2025/09/25	2043	05/11/2026	112.84 Put	Bond Future	1420.3599	1.4204	1829.5413	1.8295	28.808	0.0000
2025/09/25	2044	06/11/2025	11.75 Call	Bond Future	9164.8000	9.1648	8950.5000	8.9505	2.338	0.0000
2025/09/25	2044	06/11/2025	11.75 Put	Bond Future	1.7600	0.0018	1.7000	0.0017	3.409	0.0000
2025/09/25	2044	06/11/2025	11.25 Put	Bond Future	36.9900	0.0370	38.2100	0.0382	3.298	0.0000
2025/09/25	2044	06/11/2025	11.25 Call	Bond Future	6052.7200	6.0527	5839.7000	5.8397	3.519	0.0000
2025/09/25	2044	06/11/2025	12.20 Call	Bond Future	11830.9000	11.8309	11616.6500	11.6167	1.811	0.0000
2025/09/25	2044	06/11/2025	12.20 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000
2025/09/25	2044	06/11/2025	12.25 Call	Bond Future	12118.1400	12.1181	11903.8900	11.9039	1.768	0.0000
2025/09/25	2044	06/11/2025	12.25 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000
2025/09/25	2044	06/11/2025	12.00 Call	Bond Future	10664.0000	10.6640	10449.7400	10.4497	2.009	0.0000
2025/09/25	2044	06/11/2025	12.00 Put	Bond Future	0.3100	0.0003	0.2900	0.0003	6.452	0.0000
2025/09/25	2044	06/11/2025		Bond Future	10.3752	89.2380	10.4047	89.0238	0.284	0.0000
2025/09/25	2044	06/11/2025	11.88 Call	Bond Future	9949.9900	9.9500	9735.7100	9.7357	2.154	0.0000
2025/09/25	2044	06/11/2025	11.88 Put	Bond Future	0.7300	0.0007	0.6900	0.0007	5.479	0.0000
2025/09/25	2044	05/02/2026		Bond Future	10.4613	86.4946	10.4918	86.2764	0.292	0.0000
2025/09/25	2044	05/02/2026	11.56 Call	Bond Future	7592.0800	7.5921	7386.7500	7.3868	2.705	0.0000
2025/09/25	2044	05/02/2026	11.56 Put	Bond Future	250.1200	0.2501	262.9900	0.2630	5.146	0.0000
2025/09/25	2044	05/02/2026	11.25 Call	Bond Future	5891.3300	5.8913	5698.6300	5.6986	3.271	0.0000
2025/09/25	2044	05/02/2026	11.25 Put	Bond Future	518.1100	0.5181	543.6100	0.5436	4.922	0.0000
2025/09/25	2044	05/02/2026	11.50 Call	Bond Future	7254.5100	7.2545	7051.0700	7.0511	2.804	0.0000
2025/09/25	2044	05/02/2026	11.50 Put	Bond Future	287.6200	0.2876	302.3800	0.3024	5.132	0.0000
2025/09/25	2044	05/02/2026	10.90 Put	Bond Future	1082.8600	1.0829	1131.6000	1.1316	4.501	0.0000
2025/09/25	2044	05/02/2026	10.90 Call	Bond Future	4138.3100	4.1383	3968.8500	3.9689	4.095	0.0000
2025/09/25	2044	05/02/2026	10.07 Put	Bond Future	4203.6400	4.2036	4333.3100	4.3333	3.085	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	
2025/09/25	2044	05/02/2026	10.07 Call	Bond Future	1328.0500	1.3281	1239.5200	1.2395	6.666	0.0000	0.0000
2025/09/25	2044	05/02/2026	11.45 Call	Bond Future	6977.1600	6.9772	6775.5300	6.7755	2.890	0.0000	0.0000
2025/09/25	2044	05/02/2026	11.45 Put	Bond Future	324.9900	0.3250	341.5600	0.3416	5.099	0.0000	0.0000
2025/09/25	2044	07/05/2026		Bond Future	10.5524	88.0942	10.5839	87.8720	0.299	0.0000	0.0000
2025/09/25	2044	07/05/2026	11.80 Call	Bond Future	8644.1600	8.6442	8443.2800	8.4433	2.324	0.0000	0.0000
2025/09/25	2044	07/05/2026	11.80 Put	Bond Future	501.7400	0.5017	523.0000	0.5230	4.237	0.0000	0.0000
2025/09/25	2044	06/08/2026		Bond Future	10.6544	85.3199	10.6871	85.0939	0.306	0.0000	0.0000
2025/09/25	2044	06/08/2026	12.42 Call	Bond Future	11487.1600	11.4872	11279.2100	11.2792	1.810	0.0000	0.0000
2025/09/25	2044	06/08/2026	12.42 Put	Bond Future	496.8400	0.4968	514.8400	0.5148	3.623	0.0000	0.0000
2025/09/25	2044	05/11/2026		Bond Future	10.7569	86.8103	10.7906	86.5807	0.314	0.0000	0.0000
2025/09/25	2044	05/11/2026	11.34 Call	Bond Future	6366.4000	6.3664	6204.7900	6.2048	2.538	0.0000	0.0000
2025/09/25	2044	05/11/2026	11.34 Put	Bond Future	2529.1300	2.5291	2597.1400	2.5971	2.689	0.0000	0.0000
2025/09/25	2046	06/11/2025		Bond Future	123.2242	123.2242	123.1380	123.1380	0.070	0.0000	0.0000
2025/09/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2046	06/11/2025	125.41 Put	Bond Future	2185.7600	2.1858	2272.0500	2.2721	3.948	0.0000	0.0000
2025/09/25	2046	05/02/2026		Bond Future	125.5197	125.5197	125.4319	125.4319	0.070	0.0000	0.0000
2025/09/25	2046	05/02/2026	121.65 Call	Bond Future	3869.6900	3.8697	3781.8600	3.7819	2.270	0.0000	0.0000
2025/09/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2046	07/05/2026		Bond Future	125.5708	125.5708	125.4815	125.4815	0.071	0.0000	0.0000
2025/09/25	2046	07/05/2026	124.95 Call	Bond Future	620.7800	0.6208	531.4800	0.5315	14.385	0.0000	0.0000
2025/09/25	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2046	06/08/2026		Bond Future	127.8977	127.8977	127.8072	127.8072	0.071	0.0000	0.0000
2025/09/25	2046	06/08/2026	122.38 Call	Bond Future	5517.6800	5.5177	5427.1500	5.4272	1.641	0.0000	0.0000
2025/09/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2046	05/11/2026		Bond Future	127.8278	127.8278	127.7357	127.7357	0.072	0.0000	0.0000
2025/09/25	2046	05/11/2026	125.48 Call	Bond Future	2347.8400	2.3478	2255.7300	2.2557	3.923	0.0000	0.0000
2025/09/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2050	06/11/2025		Bond Future	124.1232	124.1232	124.4330	124.4330	0.250	0.0000	0.0000
2025/09/25	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	12.9800	0.0130	100.000	0.0000	0.0000
2025/09/25	2050	06/11/2025	124.42 Put	Bond Future	296.7700	0.2968	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/25	2050	05/02/2026		Bond Future	124.0159	124.0159	124.3315	124.3315	0.254	0.0000	0.0000
2025/09/25	2050	05/02/2026	122.82 Call	Bond Future	1195.8900	1.1959	1511.5100	1.5115	26.392	0.0000	0.0000
2025/09/25	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2050	07/05/2026		Bond Future	126.3392	126.3392	126.6610	126.6610	0.255	0.0000	0.0000
2025/09/25	2050	07/05/2026	124.07 Call	Bond Future	2269.2300	2.2692	2590.9600	2.5910	14.178	0.0000	0.0000
2025/09/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	2050	06/08/2026		Bond Future	126.2202	126.2202	126.5477	126.5477	0.260	0.0000	0.0000
2025/09/25	2050	06/08/2026	123.27 Call	Bond Future	2950.1500	2.9502	3277.7400	3.2777	11.104	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
2025/09/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	2050	05/11/2026		Bond Future	128.4583	128.4583	128.7923	128.7923	0.260	0.0000
2025/09/25	2050	05/11/2026	123.84 Call	Bond Future	4618.2500	4.6183	4952.3000	4.9523	7.233	0.0000
2025/09/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	AL37	06/11/2025		Index Future	1212.2610	1212.2610	1209.1790	1209.1790	0.254	0.0000
2025/09/25	AL37	05/02/2026		Index Future	1234.5460	1234.5460	1231.4070	1231.4070	0.254	0.0000
2025/09/25	AL37	07/05/2026		Index Future	1257.3830	1257.3830	1254.1890	1254.1890	0.254	0.0000
2025/09/25	AL37	06/08/2026		Index Future	1280.1550	1280.1550	1276.9100	1276.9100	0.253	0.0000
2025/09/25	AL37	05/11/2026		Index Future	1302.8550	1302.8550	1299.5600	1299.5600	0.253	0.0000
2025/09/25	AL7T	06/11/2025		Index Future	1507.5360	1507.5360	1502.1970	1502.1970	0.354	0.0000
2025/09/25	AL7T	05/02/2026		Index Future	1535.2490	1535.2490	1529.8120	1529.8120	0.354	0.0000
2025/09/25	AL7T	07/05/2026		Index Future	1563.6490	1563.6490	1558.1140	1558.1140	0.354	0.0000
2025/09/25	AL7T	06/08/2026		Index Future	1591.9680	1591.9680	1586.3410	1586.3410	0.353	0.0000
2025/09/25	AL7T	05/11/2026		Index Future	1620.1970	1620.1970	1614.4800	1614.4800	0.353	0.0000
2025/09/25	ALBI	06/11/2025		Index Future	1268.7300	1268.7300	1265.6520	1265.6520	0.243	0.0000
2025/09/25	ALBI	05/02/2026		Index Future	1292.0530	1292.0530	1288.9190	1288.9190	0.243	0.0000
2025/09/25	ALBI	07/05/2026		Index Future	1315.9540	1315.9540	1312.7640	1312.7640	0.242	0.0000
2025/09/25	ALBI	06/08/2026		Index Future	1339.7870	1339.7870	1336.5460	1336.5460	0.242	0.0000
2025/09/25	ALBI	05/11/2026		Index Future	1363.5440	1363.5440	1360.2540	1360.2540	0.241	0.0000
2025/09/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/25	C048	28/02/2048		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
2025/09/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/25	ES33	06/11/2025		Bond Future	9.7115	89.2144	9.7512	89.0167	0.409	0.0000
2025/09/25	ES33	06/11/2025	12.01 Call	Bond Future	10564.1500	10.5642	10366.4300	10.3664	1.872	0.0000
2025/09/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	ES33	05/02/2026		Bond Future	9.8123	90.8763	9.8538	90.6749	0.424	0.0000
2025/09/25	ES33	05/02/2026	11.49 Call	Bond Future	7680.8000	7.6808	7479.4600	7.4795	2.621	0.0000
2025/09/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	ES33	07/05/2026		Bond Future	9.9130	88.7837	9.9565	88.5787	0.439	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
2025/09/25	ES33	07/05/2026	11.69 Call	Bond Future	7903.1700	7.9032	7698.1500	7.6982	2.594	0.0000	0.0000
2025/09/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES33	06/08/2026		Bond Future	10.0280	90.4280	10.0736	90.2194	0.454	0.0000	0.0000
2025/09/25	ES33	06/08/2026	12.02 Call	Bond Future	8559.3800	8.5594	8350.8000	8.3508	2.437	0.0000	0.0000
2025/09/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES33	05/11/2026		Bond Future	10.1615	88.2377	10.2093	88.0257	0.470	0.0000	0.0000
2025/09/25	ES33	05/11/2026	10.83 Call	Bond Future	2909.2900	2.9093	2697.2800	2.6973	7.287	0.0000	0.0000
2025/09/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES42	06/11/2025		Bond Future	10.4170	85.4468	10.4516	85.2088	0.332	0.0000	0.0000
2025/09/25	ES42	06/11/2025	12.39 Call	Bond Future	12112.8800	12.1129	11874.9300	11.8749	1.964	0.0000	0.0000
2025/09/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES42	05/02/2026		Bond Future	10.5056	87.0385	10.5413	86.7961	0.340	0.0000	0.0000
2025/09/25	ES42	05/02/2026	11.85 Call	Bond Future	8438.7500	8.4388	8196.3900	8.1964	2.872	0.0000	0.0000
2025/09/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES42	07/05/2026		Bond Future	10.5975	84.4041	10.6345	84.1573	0.349	0.0000	0.0000
2025/09/25	ES42	07/05/2026	12.20 Call	Bond Future	9762.6800	9.7627	9515.8500	9.5159	2.528	0.0000	0.0000
2025/09/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES42	06/08/2026		Bond Future	10.6969	85.9661	10.7351	85.7150	0.358	0.0000	0.0000
2025/09/25	ES42	06/08/2026	12.65 Call	Bond Future	11491.7900	11.4918	11240.6400	11.2406	2.185	0.0000	0.0000
2025/09/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	ES42	05/11/2026		Bond Future	10.8052	83.2250	10.8448	82.9696	0.366	0.0000	0.0000
2025/09/25	ES42	05/11/2026	11.66 Call	Bond Future	5260.1800	5.2602	5004.8300	5.0048	4.854	0.0000	0.0000
2025/09/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	GOVI	06/11/2025		GOVI	1246.7810	1246.7810	1243.8340	1243.8340	0.236	0.0000	0.0000
2025/09/25	GOVI	06/11/2025	1,112. Call 00	GOVI	1347810.0000	134.7810	1318340.0000	131.8340	2.187	0.0000	0.0000
2025/09/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	GOVI	05/02/2026		GOVI	1269.7000	1269.7000	1266.6990	1266.6990	0.236	0.0000	0.0000
2025/09/25	GOVI	05/02/2026	1,150. Call 00	GOVI	1197000.0000	119.7000	1166990.0000	116.6990	2.507	0.0000	0.0000
2025/09/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	GOVI	07/05/2026		GOVI	1293.1880	1293.1880	1290.1340	1290.1340	0.236	0.0000	0.0000
2025/09/25	GOVI	07/05/2026	1,177. Call 00	GOVI	1161880.0000	116.1880	1131340.0000	113.1340	2.628	0.0000	0.0000
2025/09/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	GOVI	06/08/2026		GOVI	1316.6090	1316.6090	1313.5060	1313.5060	0.236	0.0000	0.0000
2025/09/25	GOVI	06/08/2026	1,189. Call 00	GOVI	1276090.0000	127.6090	1245060.0000	124.5060	2.432	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
2025/09/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/25	GOVI	05/11/2026		GOVI	1339.9550	1339.9550	1336.8050	1336.8050	0.235	0.0000
2025/09/25	GOVI	05/11/2026	1,277. Call 00	GOVI	629550.0000	62.9550	598050.0000	59.8050	5.004	0.0000
2025/09/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/09/25	I258	06/11/2025		Bond Future	113.2373	113.2373	113.1514	113.1514	0.076	0.0000
2025/09/25	I258	06/11/2025	112.39 Call	Bond Future	1903.7960	1.9038	1820.3836	1.8204	4.381	0.0000
2025/09/25	I258	06/11/2025	112.39 Put	Bond Future	1056.4760	1.0565	1058.9536	1.0590	0.235	0.0000
2025/09/25	I258	05/02/2026		Bond Future	112.5303	112.5303	112.4429	112.4429	0.078	0.0000
2025/09/25	I258	05/02/2026	111.65 Call	Bond Future	3012.1701	3.0122	2944.1764	2.9442	2.257	0.0000
2025/09/25	I258	05/02/2026	111.65 Put	Bond Future	2131.8801	2.1319	2151.2364	2.1512	0.908	0.0000
2025/09/25	I258	07/05/2026		Bond Future	114.6383	114.6383	114.5492	114.5492	0.078	0.0000
2025/09/25	I258	07/05/2026	113.73 Call	Bond Future	3852.9114	3.8529	3788.5484	3.7885	1.671	0.0000
2025/09/25	I258	07/05/2026	113.73 Put	Bond Future	2944.6014	2.9446	2969.3084	2.9693	0.839	0.0000
2025/09/25	I258	06/08/2026		Bond Future	113.8971	113.8971	113.8064	113.8064	0.080	0.0000
2025/09/25	I258	06/08/2026	112.95 Call	Bond Future	4517.0695	4.5171	4454.2261	4.4542	1.391	0.0000
2025/09/25	I258	06/08/2026	112.95 Put	Bond Future	3569.9895	3.5700	3597.8561	3.5979	0.781	0.0000
2025/09/25	I258	05/11/2026		Bond Future	115.9154	115.9154	115.8235	115.8235	0.079	0.0000
2025/09/25	I258	05/11/2026	114.95 Call	Bond Future	5126.9496	5.1269	5064.9716	5.0650	1.209	0.0000
2025/09/25	I258	05/11/2026	114.95 Put	Bond Future	4161.5896	4.1616	4191.4816	4.1915	0.718	0.0000
2025/09/25	IGOV	06/11/2025		Index Future	396.5770	396.5770	398.5020	398.5020	0.485	0.0000
2025/09/25	IGOV	05/02/2026		Index Future	403.9650	403.9650	405.9250	405.9250	0.485	0.0000
2025/09/25	IGOV	07/05/2026		Index Future	411.5330	411.5330	413.5310	413.5310	0.486	0.0000
2025/09/25	IGOV	06/08/2026		Index Future	419.0790	419.0790	421.1170	421.1170	0.486	0.0000
2025/09/25	IGOV	05/11/2026		Index Future	426.6030	426.6030	428.6790	428.6790	0.487	0.0000
2025/09/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/09/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/09/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/09/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/09/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/09/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/09/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/09/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/09/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/09/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	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
2025/09/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/09/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/09/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/09/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000
2025/09/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/09/25	R033	06/11/2025		Bond Future	8.6739	108.2567	8.7192	108.0026	0.522	0.0000
2025/09/25	R033	06/11/2025	10.33 Call	Bond Future	8801.2500	8.8013	8547.2000	8.5472	2.887	0.0000
2025/09/25	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R033	05/02/2026		Bond Future	8.7348	110.2468	8.7824	109.9881	0.544	0.0000
2025/09/25	R033	05/02/2026	10.49 Call	Bond Future	9041.6000	9.0416	8783.6900	8.7837	2.852	0.0000
2025/09/25	R033	05/02/2026	10.49 Put	Bond Future	4.5900	0.0046	5.3900	0.0054	17.429	0.0000
2025/09/25	R033	07/05/2026		Bond Future	8.7973	107.2423	8.8473	106.9788	0.568	0.0000
2025/09/25	R033	07/05/2026	10.38 Call	Bond Future	7998.9900	7.9990	7741.8300	7.7418	3.215	0.0000
2025/09/25	R033	07/05/2026	10.38 Put	Bond Future	44.9700	0.0450	51.2300	0.0512	13.920	0.0000
2025/09/25	R033	06/08/2026		Bond Future	8.8725	109.2034	8.9250	108.9354	0.592	0.0000
2025/09/25	R033	06/08/2026	10.25 Call	Bond Future	6933.3500	6.9334	6685.2200	6.6852	3.579	0.0000
2025/09/25	R033	06/08/2026	10.25 Put	Bond Future	184.2100	0.1842	204.0700	0.2041	10.781	0.0000
2025/09/25	R033	05/11/2026		Bond Future	8.9620	106.0735	9.0173	105.8011	0.617	0.0000
2025/09/25	R033	05/11/2026	9.33 Call	Bond Future	3029.9700	3.0300	2851.4000	2.8514	5.893	0.0000
2025/09/25	R033	05/11/2026	9.33 Put	Bond Future	1233.3800	1.2334	1327.1300	1.3271	7.601	0.0000
2025/09/25	R035	06/11/2025	10.30 Call	Bond Future	7023.2400	7.0232	6654.7000	6.6547	5.247	0.0000
2025/09/25	R035	06/11/2025	10.30 Put	Bond Future	2.5900	0.0026	3.2500	0.0033	25.483	0.0000
2025/09/25	R035	06/11/2025	10.68 Call	Bond Future	9102.2400	9.1022	8733.0700	8.7331	4.056	0.0000
2025/09/25	R035	06/11/2025	10.68 Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000
2025/09/25	R035	06/11/2025	10.50 Call	Bond Future	8124.6800	8.1247	7755.6200	7.7556	4.542	0.0000
2025/09/25	R035	06/11/2025	10.50 Put	Bond Future	0.5800	0.0006	0.7200	0.0007	24.138	0.0000
2025/09/25	R035	06/11/2025	10.15 Call	Bond Future	6188.7900	6.1888	5821.5000	5.8215	5.935	0.0000
2025/09/25	R035	06/11/2025	10.15 Put	Bond Future	7.5100	0.0075	9.4200	0.0094	25.433	0.0000
2025/09/25	R035	06/11/2025	9.77 Put	Bond Future	74.8200	0.0748	92.3300	0.0923	23.403	0.0000
2025/09/25	R035	06/11/2025	9.77 Call	Bond Future	4083.4800	4.0835	3731.7900	3.7318	8.613	0.0000
2025/09/25	R035	06/11/2025	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	11.00 Call	Bond Future	10806.2000	10.8062	10437.0000	10.4370	3.417	0.0000
2025/09/25	R035	06/11/2025	9.91 Put	Bond Future	34.4900	0.0345	42.9300	0.0429	24.471	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
2025/09/25	R035	06/11/2025	9.91 Call	Bond Future	4851.3900	4.8514	4490.6300	4.4906	7.436	0.0000
2025/09/25	R035	06/11/2025	10.41 Put	Bond Future	1.1600	0.0012	1.4400	0.0014	24.138	0.0000
2025/09/25	R035	06/11/2025	10.41 Call	Bond Future	7630.9100	7.6309	7261.9900	7.2620	4.835	0.0000
2025/09/25	R035	06/11/2025	11.43 Call	Bond Future	13028.2700	13.0283	12659.0700	12.6591	2.834	0.0000
2025/09/25	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	10.44 Put	Bond Future	0.9200	0.0009	1.1500	0.0012	25.000	0.0000
2025/09/25	R035	06/11/2025	10.44 Call	Bond Future	7795.8600	7.7959	7426.8900	7.4269	4.733	0.0000
2025/09/25	R035	06/11/2025	10.94 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/09/25	R035	06/11/2025	10.94 Call	Bond Future	10490.0200	10.4900	10120.8300	10.1208	3.519	0.0000
2025/09/25	R035	06/11/2025	11.99 Call	Bond Future	15810.1000	15.8101	15440.9000	15.4409	2.335	0.0000
2025/09/25	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	10.08 Put	Bond Future	12.0300	0.0120	15.0700	0.0151	25.270	0.0000
2025/09/25	R035	06/11/2025	10.08 Call	Bond Future	5798.1000	5.7981	5431.9400	5.4319	6.315	0.0000
2025/09/25	R035	06/11/2025	10.58 Put	Bond Future	0.3000	0.0003	0.3800	0.0004	26.667	0.0000
2025/09/25	R035	06/11/2025	10.58 Call	Bond Future	8560.8200	8.5608	8191.7000	8.1917	4.312	0.0000
2025/09/25	R035	06/11/2025	11.67 Call	Bond Future	14235.6900	14.2357	13866.4900	13.8665	2.593	0.0000
2025/09/25	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	11.95 Call	Bond Future	15615.4800	15.6155	15246.2800	15.2463	2.364	0.0000
2025/09/25	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	11.45 Call	Bond Future	13129.7700	13.1298	12760.5700	12.7606	2.812	0.0000
2025/09/25	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	10.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/25	R035	06/11/2025	10.95 Call	Bond Future	10542.8200	10.5428	10173.6200	10.1736	3.502	0.0000
2025/09/25	R035	06/11/2025		Bond Future	9.0983	100.3602	9.1586	99.9910	0.663	0.0000
2025/09/25	R035	06/11/2025	11.20 Call	Bond Future	11849.2300	11.8492	11480.0300	11.4800	3.116	0.0000
2025/09/25	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/25	R035	05/02/2026		Bond Future	9.1690	102.2052	9.2320	101.8292	0.686	0.0000
2025/09/25	R035	05/02/2026	10.79 Call	Bond Future	9150.8800	9.1509	8781.8800	8.7819	4.032	0.0000
2025/09/25	R035	05/02/2026	10.79 Put	Bond Future	40.2400	0.0402	47.2300	0.0472	17.371	0.0000
2025/09/25	R035	05/02/2026	10.44 Put	Bond Future	110.9400	0.1109	128.7000	0.1287	16.009	0.0000
2025/09/25	R035	05/02/2026	10.44 Call	Bond Future	7352.2500	7.3523	6994.0200	6.9940	4.872	0.0000
2025/09/25	R035	05/02/2026	10.94 Put	Bond Future	25.2900	0.0253	29.8200	0.0298	17.912	0.0000
2025/09/25	R035	05/02/2026	10.94 Call	Bond Future	9921.4300	9.9214	9549.9700	9.5500	3.744	0.0000
2025/09/25	R035	05/02/2026	12.44 Call	Bond Future	17264.3000	17.2643	16888.3300	16.8883	2.178	0.0000
2025/09/25	R035	05/02/2026	12.44 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000
2025/09/25	R035	05/02/2026	11.17 Call	Bond Future	11094.7200	11.0947	10720.9600	10.7210	3.369	0.0000
2025/09/25	R035	05/02/2026	11.17 Put	Bond Future	11.9900	0.0120	14.2200	0.0142	18.599	0.0000
2025/09/25	R035	05/02/2026	10.67 Call	Bond Future	8533.1400	8.5331	8166.9100	8.1669	4.292	0.0000
2025/09/25	R035	05/02/2026	10.67 Put	Bond Future	57.6100	0.0576	67.3700	0.0674	16.942	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
2025/09/25	R035	05/02/2026	10.17 Put	Bond Future	228.7400	0.2287	262.4300	0.2624	14.729	0.0000	0.0000
2025/09/25	R035	05/02/2026	10.17 Call	Bond Future	5992.2700	5.9923	5649.9700	5.6500	5.712	0.0000	0.0000
2025/09/25	R035	05/02/2026	11.00 Put	Bond Future	20.9000	0.0209	24.6800	0.0247	18.086	0.0000	0.0000
2025/09/25	R035	05/02/2026	11.00 Call	Bond Future	10228.6600	10.2287	9856.4500	9.8565	3.639	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.66 Call	Bond Future	8136.1000	8.1361	7783.1500	7.7832	4.338	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.66 Put	Bond Future	244.8400	0.2448	274.7300	0.2747	12.208	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.16 Call	Bond Future	5846.9700	5.8470	5529.7600	5.5298	5.425	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.16 Put	Bond Future	628.2800	0.6283	693.9100	0.6939	10.446	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.66 Put	Bond Future	1403.4600	1.4035	1525.1800	1.5252	8.673	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.66 Call	Bond Future	3844.0100	3.8440	3582.8900	3.5829	6.793	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.71 Call	Bond Future	8373.8900	8.3739	8018.4200	8.0184	4.245	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.71 Put	Bond Future	221.0000	0.2210	248.3700	0.2484	12.385	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.21 Call	Bond Future	6065.8100	6.0658	5744.0800	5.7441	5.304	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.21 Put	Bond Future	575.1900	0.5752	636.3000	0.6363	10.624	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.71 Put	Bond Future	1301.4000	1.3014	1416.6700	1.4167	8.857	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.71 Call	Bond Future	4024.6500	4.0247	3757.0800	3.7571	6.648	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.64 Call	Bond Future	8041.3000	8.0413	7689.4100	7.6894	4.376	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.64 Put	Bond Future	254.9700	0.2550	285.9200	0.2859	12.139	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.14 Call	Bond Future	5760.3700	5.7604	5445.0300	5.4450	5.474	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.14 Put	Bond Future	650.7500	0.6508	718.2500	0.7183	10.373	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.64 Put	Bond Future	1445.9400	1.4459	1570.2800	1.5703	8.599	0.0000	0.0000
2025/09/25	R035	07/05/2026	9.64 Call	Bond Future	3773.1000	3.7731	3514.6000	3.5146	6.851	0.0000	0.0000
2025/09/25	R035	07/05/2026		Bond Future	9.2363	99.5920	9.3018	99.2092	0.710	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.86 Call	Bond Future	9092.7800	9.0928	8730.7200	8.7307	3.982	0.0000	0.0000
2025/09/25	R035	07/05/2026	10.86 Put	Bond Future	161.0300	0.1610	181.8100	0.1818	12.904	0.0000	0.0000
2025/09/25	R035	06/08/2026	10.22 Call	Bond Future	6002.5300	6.0025	5698.5800	5.6986	5.064	0.0000	0.0000
2025/09/25	R035	06/08/2026	10.22 Put	Bond Future	1008.9500	1.0090	1094.5000	1.0945	8.479	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.72 Call	Bond Future	4175.9500	4.1760	3923.0200	3.9230	6.057	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.72 Put	Bond Future	1899.2600	1.8993	2035.8300	2.0358	7.191	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.22 Put	Bond Future	3304.7000	3.3047	3499.3700	3.4994	5.891	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.22 Call	Bond Future	2759.1900	2.7592	2564.3600	2.5644	7.061	0.0000	0.0000
2025/09/25	R035	06/08/2026		Bond Future	9.3152	101.4137	9.3836	101.0242	0.734	0.0000	0.0000
2025/09/25	R035	06/08/2026	11.06 Call	Bond Future	9639.9300	9.6399	9282.1200	9.2821	3.712	0.0000	0.0000
2025/09/25	R035	06/08/2026	11.06 Put	Bond Future	306.9900	0.3070	338.6800	0.3387	10.323	0.0000	0.0000
2025/09/25	R035	06/08/2026	10.13 Call	Bond Future	5648.2600	5.6483	5352.5500	5.3526	5.235	0.0000	0.0000
2025/09/25	R035	06/08/2026	10.13 Put	Bond Future	1136.1500	1.1362	1229.9400	1.2299	8.255	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.63 Call	Bond Future	3889.5900	3.8896	3646.9300	3.6469	6.239	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.63 Put	Bond Future	2112.9900	2.1130	2259.8300	2.2598	6.949	0.0000	0.0000
2025/09/25	R035	06/08/2026	9.13 Put	Bond Future	3616.9400	3.6169	3821.9200	3.8219	5.667	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	
2025/09/25	R035	06/08/2026	9.13 Call	Bond Future	2551.9100	2.5519	2367.3900	2.3674	7.231	0.0000	0.0000
2025/09/25	R035	05/11/2026		Bond Future	9.4087	98.6877	9.4800	98.2917	0.758	0.0000	0.0000
2025/09/25	R035	05/11/2026	10.03 Call	Bond Future	5186.4600	5.1865	4914.3100	4.9143	5.247	0.0000	0.0000
2025/09/25	R035	05/11/2026	10.03 Put	Bond Future	1807.2300	1.8072	1931.1100	1.9311	6.855	0.0000	0.0000
2025/09/25	R038	06/11/2025		Bond Future	9.6934	109.6476	9.7484	109.2332	0.568	0.0000	0.0000
2025/09/25	R038	06/11/2025	11.24 Call	Bond Future	10828.3200	10.8283	10413.9600	10.4140	3.827	0.0000	0.0000
2025/09/25	R038	06/11/2025	11.24 Put	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0.0000	0.0000
2025/09/25	R038	06/11/2025	12.33 Call	Bond Future	17540.6000	17.5406	17126.2200	17.1262	2.362	0.0000	0.0000
2025/09/25	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R038	06/11/2025	10.98 Put	Bond Future	1.1900	0.0012	1.4500	0.0015	21.849	0.0000	0.0000
2025/09/25	R038	06/11/2025	10.98 Call	Bond Future	9121.4500	9.1215	8707.3300	8.7073	4.540	0.0000	0.0000
2025/09/25	R038	05/02/2026		Bond Future	9.7755	111.6632	9.8327	111.2412	0.585	0.0000	0.0000
2025/09/25	R038	05/02/2026	11.44 Call	Bond Future	11412.5700	11.4126	10996.2300	10.9962	3.648	0.0000	0.0000
2025/09/25	R038	05/02/2026	11.44 Put	Bond Future	34.6000	0.0346	40.2900	0.0403	16.445	0.0000	0.0000
2025/09/25	R038	07/05/2026		Bond Future	9.8595	108.2436	9.9189	107.8138	0.603	0.0000	0.0000
2025/09/25	R038	07/05/2026	11.40 Call	Bond Future	10582.5200	10.5825	10175.8700	10.1759	3.843	0.0000	0.0000
2025/09/25	R038	07/05/2026	11.40 Put	Bond Future	188.1800	0.1882	211.2500	0.2113	12.260	0.0000	0.0000
2025/09/25	R038	06/08/2026		Bond Future	9.9536	110.2228	10.0153	109.7856	0.620	0.0000	0.0000
2025/09/25	R038	06/08/2026	11.77 Call	Bond Future	12147.9500	12.1480	11739.0300	11.7390	3.366	0.0000	0.0000
2025/09/25	R038	06/08/2026	11.77 Put	Bond Future	282.0600	0.2821	310.3700	0.3104	10.037	0.0000	0.0000
2025/09/25	R038	05/11/2026		Bond Future	10.0578	106.6693	10.1219	106.2248	0.638	0.0000	0.0000
2025/09/25	R038	05/11/2026	10.72 Call	Bond Future	6424.2000	6.4242	6109.4000	6.1094	4.900	0.0000	0.0000
2025/09/25	R038	05/11/2026	10.72 Put	Bond Future	1960.7800	1.9608	2090.5700	2.0906	6.619	0.0000	0.0000
2025/09/25	R053	06/11/2025		Bond Future	10.2568	113.7928	10.2560	113.8014	0.008	0.0000	0.0000
2025/09/25	R053	06/11/2025	11.76 Call	Bond Future	13579.4100	13.5794	13587.7800	13.5878	0.062	0.0000	0.0000
2025/09/25	R053	06/11/2025	11.76 Put	Bond Future	0.8700	0.0009	0.6400	0.0006	26.437	0.0000	0.0000
2025/09/25	R053	05/02/2026		Bond Future	10.3355	115.8847	10.3347	115.8934	0.008	0.0000	0.0000
2025/09/25	R053	05/02/2026	11.49 Call	Bond Future	10855.3600	10.8554	10854.4300	10.8544	0.009	0.0000	0.0000
2025/09/25	R053	05/02/2026	11.49 Put	Bond Future	304.4400	0.3044	294.8300	0.2948	3.157	0.0000	0.0000
2025/09/25	R053	07/05/2026		Bond Future	10.4152	112.1660	10.4143	112.1750	0.009	0.0000	0.0000
2025/09/25	R053	07/05/2026	11.69 Call	Bond Future	11992.5000	11.9925	11991.6400	11.9916	0.007	0.0000	0.0000
2025/09/25	R053	07/05/2026	11.69 Put	Bond Future	601.7100	0.6017	591.8100	0.5918	1.645	0.0000	0.0000
2025/09/25	R053	06/08/2026		Bond Future	10.5023	114.2168	10.5013	114.2264	0.009	0.0000	0.0000
2025/09/25	R053	06/08/2026	12.28 Call	Bond Future	15705.2900	15.7053	15707.1200	15.7071	0.012	0.0000	0.0000
2025/09/25	R053	06/08/2026	12.28 Put	Bond Future	599.8000	0.5998	592.0500	0.5921	1.292	0.0000	0.0000
2025/09/25	R053	05/11/2026		Bond Future	10.5963	110.3549	10.5952	110.3650	0.010	0.0000	0.0000
2025/09/25	R053	05/11/2026	11.21 Call	Bond Future	8872.8300	8.8728	8866.8500	8.8669	0.067	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	
2025/09/25	R053	05/11/2026	11.21 Put	Bond Future	3293.6400	3.2936	3277.5700	3.2776	0.488	0.0000	0.0000
2025/09/25	R186	06/11/2025		Bond Future	7.4152	107.3140	7.4705	107.2546	0.746	0.0000	0.0000
2025/09/25	R186	06/11/2025	8.13 Call	Bond Future	763.0900	0.7631	703.7400	0.7037	7.778	0.0000	0.0000
2025/09/25	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/09/25	R186	05/02/2026		Bond Future	7.4081	103.9827	7.4803	103.9222	0.975	0.0000	0.0000
2025/09/25	R186	05/02/2026	8.43 Call	Bond Future	851.1800	0.8512	791.2500	0.7913	7.041	0.0000	0.0000
2025/09/25	R186	05/02/2026	8.43 Put	Bond Future	0.9100	0.0009	1.4300	0.0014	57.143	0.0000	0.0000
2025/09/25	R186	07/05/2026		Bond Future	7.3831	105.9058	7.4860	105.8444	1.393	0.0000	0.0000
2025/09/25	R186	07/05/2026	8.69 Call	Bond Future	780.5500	0.7806	721.0700	0.7211	7.620	0.0000	0.0000
2025/09/25	R186	07/05/2026	8.69 Put	Bond Future	4.6900	0.0047	6.6700	0.0067	42.217	0.0000	0.0000
2025/09/25	R186	06/08/2026		Bond Future	7.3704	102.5376	7.5442	102.4753	2.359	0.0000	0.0000
2025/09/25	R186	06/08/2026	8.57 Call	Bond Future	439.8400	0.4398	383.5100	0.3835	12.807	0.0000	0.0000
2025/09/25	R186	06/08/2026	8.57 Put	Bond Future	11.5300	0.0115	17.4900	0.0175	51.691	0.0000	0.0000
2025/09/25	R186	05/11/2026		Bond Future	7.8493	104.3301	8.3923	104.2671	6.918	0.0000	0.0000
2025/09/25	R186	05/11/2026	8.12 Call	Bond Future	72.1400	0.0721	40.4800	0.0405	43.887	0.0000	0.0000
2025/09/25	R186	05/11/2026	8.12 Put	Bond Future	40.7000	0.0407	72.0900	0.0721	77.125	0.0000	0.0000
2025/09/25	R202	06/11/2025		Bond Future	279.6670	279.6670	279.6755	279.6755	0.003	0.0000	0.0000
2025/09/25	R202	06/11/2025	275.64 Call	Bond Future	4027.0100	4.0270	4035.5200	4.0355	0.211	0.0000	0.0000
2025/09/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R202	05/02/2026		Bond Future	279.5248	279.5248	279.5335	279.5335	0.003	0.0000	0.0000
2025/09/25	R202	05/02/2026	277.82 Call	Bond Future	1704.8400	1.7048	1713.4700	1.7135	0.506	0.0000	0.0000
2025/09/25	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R202	07/05/2026		Bond Future	284.7614	284.7614	284.7707	284.7707	0.003	0.0000	0.0000
2025/09/25	R202	07/05/2026	277.55 Call	Bond Future	7211.3800	7.2114	7220.7100	7.2207	0.129	0.0000	0.0000
2025/09/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R202	06/08/2026		Bond Future	284.5992	284.5992	284.6090	284.6090	0.003	0.0000	0.0000
2025/09/25	R202	06/08/2026	278.86 Call	Bond Future	5739.1600	5.7392	5749.0200	5.7490	0.172	0.0000	0.0000
2025/09/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R202	05/11/2026		Bond Future	289.6468	289.6468	289.6576	289.6576	0.004	0.0000	0.0000
2025/09/25	R202	05/11/2026	280.46 Call	Bond Future	9186.7500	9.1868	9197.5900	9.1976	0.118	0.0000	0.0000
2025/09/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R209	06/11/2025		Bond Future	9.3674	80.2910	9.4073	80.0660	0.426	0.0000	0.0000
2025/09/25	R209	06/11/2025	11.27 Call	Bond Future	9861.7600	9.8618	9636.7900	9.6368	2.281	0.0000	0.0000
2025/09/25	R209	06/11/2025	11.27 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/25	R209	05/02/2026		Bond Future	9.4362	81.7670	9.4776	81.5379	0.439	0.0000	0.0000
2025/09/25	R209	05/02/2026	10.93 Call	Bond Future	7806.0800	7.8061	7581.7700	7.5818	2.874	0.0000	0.0000
2025/09/25	R209	05/02/2026	10.93 Put	Bond Future	50.9300	0.0509	55.7400	0.0557	9.444	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	
2025/09/25	R209	07/05/2026		Bond Future	9.5063	80.1278	9.5492	79.8945	0.451	0.0000	0.0000
2025/09/25	R209	07/05/2026	11.07 Call	Bond Future	8133.0500	8.1331	7912.6400	7.9126	2.710	0.0000	0.0000
2025/09/25	R209	07/05/2026	11.07 Put	Bond Future	175.1500	0.1752	188.0100	0.1880	7.342	0.0000	0.0000
2025/09/25	R209	06/08/2026		Bond Future	9.5859	81.5933	9.6305	81.3560	0.464	0.0000	0.0000
2025/09/25	R209	06/08/2026	11.39 Call	Bond Future	9186.7000	9.1867	8965.5900	8.9656	2.407	0.0000	0.0000
2025/09/25	R209	06/08/2026	11.39 Put	Bond Future	259.8900	0.2599	276.0700	0.2761	6.226	0.0000	0.0000
2025/09/25	R209	05/11/2026		Bond Future	9.6753	79.8711	9.7215	79.6299	0.477	0.0000	0.0000
2025/09/25	R209	05/11/2026	10.32 Call	Bond Future	4879.4200	4.8794	4708.1200	4.7081	3.511	0.0000	0.0000
2025/09/25	R209	05/11/2026	10.32 Put	Bond Future	1595.3900	1.5954	1665.3000	1.6653	4.382	0.0000	0.0000
2025/09/25	R210	06/11/2025		Bond Future	253.1652	253.1652	253.3196	253.3196	0.061	0.0000	0.0000
2025/09/25	R210	06/11/2025	252.14 Call	Bond Future	1025.1900	1.0252	1179.5600	1.1796	15.058	0.0000	0.0000
2025/09/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R210	05/02/2026		Bond Future	257.8812	257.8812	258.0385	258.0385	0.061	0.0000	0.0000
2025/09/25	R210	05/02/2026	253.10 Call	Bond Future	4781.2200	4.7812	4938.4800	4.9385	3.289	0.0000	0.0000
2025/09/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R210	07/05/2026		Bond Future	259.2253	259.2253	259.3858	259.3858	0.062	0.0000	0.0000
2025/09/25	R210	07/05/2026	255.40 Call	Bond Future	3825.2800	3.8253	3985.8100	3.9858	4.197	0.0000	0.0000
2025/09/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R210	06/08/2026		Bond Future	264.0296	264.0296	264.1938	264.1938	0.062	0.0000	0.0000
2025/09/25	R210	06/08/2026	259.84 Call	Bond Future	4189.5600	4.1896	4353.8100	4.3538	3.920	0.0000	0.0000
2025/09/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R210	05/11/2026		Bond Future	265.1691	265.1691	265.3368	265.3368	0.063	0.0000	0.0000
2025/09/25	R210	05/11/2026	253.33 Call	Bond Future	11839.1400	11.8391	12006.8400	12.0068	1.416	0.0000	0.0000
2025/09/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R213	06/11/2025		Bond Future	8.1682	96.4296	8.2138	96.2424	0.559	0.0000	0.0000
2025/09/25	R213	06/11/2025	10.05 Call	Bond Future	7359.9400	7.3599	7172.7600	7.1728	2.543	0.0000	0.0000
2025/09/25	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	R213	05/02/2026		Bond Future	8.2157	98.2022	8.2641	98.0116	0.589	0.0000	0.0000
2025/09/25	R213	05/02/2026	9.89 Call	Bond Future	6343.8100	6.3438	6154.9000	6.1549	2.978	0.0000	0.0000
2025/09/25	R213	05/02/2026	9.89 Put	Bond Future	11.7900	0.0118	13.4600	0.0135	14.165	0.0000	0.0000
2025/09/25	R213	07/05/2026		Bond Future	8.2581	96.4666	8.3095	96.2726	0.622	0.0000	0.0000
2025/09/25	R213	07/05/2026	9.80 Call	Bond Future	5702.5500	5.7026	5517.4100	5.5174	3.247	0.0000	0.0000
2025/09/25	R213	07/05/2026	9.80 Put	Bond Future	80.7300	0.0807	89.6100	0.0896	11.000	0.0000	0.0000
2025/09/25	R213	06/08/2026		Bond Future	8.3152	98.2315	8.3698	98.0341	0.657	0.0000	0.0000
2025/09/25	R213	06/08/2026	9.69 Call	Bond Future	5035.6500	5.0357	4858.3100	4.8583	3.522	0.0000	0.0000
2025/09/25	R213	06/08/2026	9.69 Put	Bond Future	220.3300	0.2203	240.3200	0.2403	9.073	0.0000	0.0000
2025/09/25	R213	05/11/2026		Bond Future	8.3954	96.4014	8.4537	96.2009	0.694	0.0000	0.0000
2025/09/25	R213	05/11/2026	8.75 Call	Bond Future	2503.5600	2.5036	2377.9200	2.3779	5.018	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	
2025/09/25	R213	05/11/2026	8.75 Put	Bond Future	1291.5600	1.2916	1366.4000	1.3664	5.795	0.0000	0.0000
2025/09/25	R214	06/11/2025		Bond Future	10.0828	73.6280	10.1174	73.4163	0.343	0.0000	0.0000
2025/09/25	R214	06/11/2025	11.64 Call	Bond Future	8695.9500	8.6960	8484.2700	8.4843	2.434	0.0000	0.0000
2025/09/25	R214	06/11/2025	11.64 Put	Bond Future	0.3100	0.0003	0.3000	0.0003	3.226	0.0000	0.0000
2025/09/25	R214	05/02/2026		Bond Future	10.1635	74.9814	10.1993	74.7659	0.352	0.0000	0.0000
2025/09/25	R214	05/02/2026	11.26 Call	Bond Future	6402.1100	6.4021	6199.8900	6.1999	3.159	0.0000	0.0000
2025/09/25	R214	05/02/2026	11.26 Put	Bond Future	195.7900	0.1958	209.0700	0.2091	6.783	0.0000	0.0000
2025/09/25	R214	07/05/2026		Bond Future	10.2410	73.0700	10.2779	72.8505	0.360	0.0000	0.0000
2025/09/25	R214	07/05/2026	11.53 Call	Bond Future	7506.1000	7.5061	7306.8600	7.3069	2.654	0.0000	0.0000
2025/09/25	R214	07/05/2026	11.53 Put	Bond Future	379.5700	0.3796	399.8100	0.3998	5.332	0.0000	0.0000
2025/09/25	R214	06/08/2026		Bond Future	10.3276	74.4066	10.3657	74.1833	0.369	0.0000	0.0000
2025/09/25	R214	06/08/2026	11.97 Call	Bond Future	9229.7400	9.2297	9026.8900	9.0269	2.198	0.0000	0.0000
2025/09/25	R214	06/08/2026	11.97 Put	Bond Future	449.0100	0.4490	469.4300	0.4694	4.548	0.0000	0.0000
2025/09/25	R214	05/11/2026		Bond Future	10.4237	72.4124	10.4631	72.1854	0.377	0.0000	0.0000
2025/09/25	R214	05/11/2026	10.97 Call	Bond Future	5214.8700	5.2149	5058.0400	5.0580	3.007	0.0000	0.0000
2025/09/25	R214	05/11/2026	10.97 Put	Bond Future	2153.6100	2.1536	2223.7300	2.2237	3.256	0.0000	0.0000
2025/09/25	R248	06/11/2025		Bond Future	10.3647	87.7710	10.3790	87.6620	0.138	0.0000	0.0000
2025/09/25	R248	06/11/2025	11.74 Call	Bond Future	9530.5300	9.5305	9421.2400	9.4212	1.147	0.0000	0.0000
2025/09/25	R248	06/11/2025	11.74 Put	Bond Future	1.7300	0.0017	1.4900	0.0015	13.873	0.0000	0.0000
2025/09/25	R248	05/02/2026		Bond Future	10.4499	89.3845	10.4646	89.2735	0.141	0.0000	0.0000
2025/09/25	R248	05/02/2026	11.46 Call	Bond Future	7393.2600	7.3933	7285.7600	7.2858	1.454	0.0000	0.0000
2025/09/25	R248	05/02/2026	11.46 Put	Bond Future	316.2500	0.3163	319.8000	0.3198	1.123	0.0000	0.0000
2025/09/25	R248	07/05/2026		Bond Future	10.5316	86.5977	10.5468	86.4847	0.145	0.0000	0.0000
2025/09/25	R248	07/05/2026	11.72 Call	Bond Future	8681.8500	8.6819	8576.3700	8.5764	1.215	0.0000	0.0000
2025/09/25	R248	07/05/2026	11.72 Put	Bond Future	564.4800	0.5645	572.0100	0.5720	1.334	0.0000	0.0000
2025/09/25	R248	06/08/2026		Bond Future	10.6222	88.1815	10.6379	88.0666	0.148	0.0000	0.0000
2025/09/25	R248	06/08/2026	12.37 Call	Bond Future	11855.8800	11.8559	11747.2500	11.7473	0.916	0.0000	0.0000
2025/09/25	R248	06/08/2026	12.37 Put	Bond Future	523.6200	0.5236	529.8500	0.5299	1.190	0.0000	0.0000
2025/09/25	R248	05/11/2026		Bond Future	10.7217	85.2868	10.7379	85.1703	0.151	0.0000	0.0000
2025/09/25	R248	05/11/2026	11.31 Call	Bond Future	6659.2700	6.6593	6571.5100	6.5715	1.318	0.0000	0.0000
2025/09/25	R248	05/11/2026	11.31 Put	Bond Future	2597.2000	2.5972	2625.9900	2.6260	1.109	0.0000	0.0000
2025/09/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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