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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2025 TO 26/09/2025

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
2025/09/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/26	2029	06/11/2025	139.79 Call	Bond Future	1353.5300	1.3535	1358.3300	1.3583	0.355	0.0000
2025/09/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/26	2029	06/11/2025		Bond Future	141.1435	141.1435	141.1483	141.1483	0.003	0.0000
2025/09/26	2029	05/02/2026		Bond Future	143.7728	143.7728	143.7832	143.7832	0.007	0.0000
2025/09/26	2029	05/02/2026	140.11 Call	Bond Future	3662.7700	3.6628	3673.1900	3.6732	0.284	0.0000
2025/09/26	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
2025/09/26	2029	07/05/2026		Bond Future	145.0025	145.0025	145.0408	0.026	0.0000	0.0000
2025/09/26	2029	07/05/2026	141.82 Call	Bond Future	3182.5400	3.1825	3220.8300	3.2208	1.203	0.0000
2025/09/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/26	2029	06/08/2026		Bond Future	147.6905	147.6905	147.7473	147.7473	0.038	0.0000
2025/09/26	2029	06/08/2026	144.10 Call	Bond Future	3590.5400	3.5905	3647.3000	3.6473	1.581	0.0000
2025/09/26	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/26	2029	05/11/2026		Bond Future	148.8235	148.8235	148.9083	148.9083	0.057	0.0000
2025/09/26	2029	05/11/2026	147.56 Call	Bond Future	1263.5300	1.2635	1348.2600	1.3483	6.706	0.0000
2025/09/26	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/26	2030	06/11/2025	8.72 Put	Bond Future	4.7600	0.0048	4.4700	0.0045	6.092	0.0000
2025/09/26	2030	06/11/2025	8.72 Call	Bond Future	2837.9400	2.8379	2804.3100	2.8043	1.185	0.0000
2025/09/26	2030	06/11/2025	9.22 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/09/26	2030	06/11/2025	9.22 Call	Bond Future	4523.7200	4.5237	4490.3800	4.4904	0.737	0.0000
2025/09/26	2030	06/11/2025	10.08 Call	Bond Future	7348.0500	7.3481	7314.7100	7.3147	0.454	0.0000
2025/09/26	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2030	06/11/2025		Bond Future	7.9054	102.5539	7.9148	102.5205	0.119	0.0000
2025/09/26	2030	06/11/2025	9.54 Call	Bond Future	5586.7700	5.5868	5553.4300	5.5534	0.597	0.0000
2025/09/26	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2030	05/02/2026		Bond Future	7.9361	100.4311	7.9450	100.4011	0.113	0.0000
2025/09/26	2030	05/02/2026	9.49 Call	Bond Future	5059.9200	5.0599	5029.4800	5.0295	0.602	0.0000
2025/09/26	2030	05/02/2026	9.49 Put	Bond Future	7.7300	0.0077	7.2500	0.0073	6.210	0.0000
2025/09/26	2030	07/05/2026		Bond Future	7.9761	102.2886	7.9795	102.2778	0.043	0.0000
2025/09/26	2030	07/05/2026	9.39 Call	Bond Future	4427.2100	4.4272	4413.4800	4.4135	0.310	0.0000
2025/09/26	2030	07/05/2026	9.39 Put	Bond Future	66.1500	0.0662	63.2300	0.0632	4.414	0.0000
2025/09/26	2030	06/08/2026		Bond Future	8.0355	100.1505	8.0350	100.1520	0.006	0.0000
2025/09/26	2030	06/08/2026	9.22 Call	Bond Future	3658.3800	3.6584	3647.2600	3.6473	0.304	0.0000
2025/09/26	2030	06/08/2026	9.22 Put	Bond Future	211.5600	0.2116	198.9900	0.1990	5.942	0.0000
2025/09/26	2030	05/11/2026		Bond Future	8.1062	101.9018	8.0990	101.9219	0.089	0.0000
2025/09/26	2030	05/11/2026	8.39 Call	Bond Future	1831.5200	1.8315	1815.1900	1.8152	0.892	0.0000
2025/09/26	2030	05/11/2026	8.39 Put	Bond Future	1045.0800	1.0451	1008.7300	1.0087	3.478	0.0000
2025/09/26	2031	06/11/2025		Bond Future	111.7027	111.7027	111.6804	111.6804	0.020	0.0000
2025/09/26	2031	06/11/2025	109.69 Call	Bond Future	2012.6900	2.0127	1990.3600	1.9904	1.109	0.0000
2025/09/26	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2031	05/02/2026		Bond Future	111.3927	111.3927	111.3743	111.3743	0.016	0.0000
2025/09/26	2031	05/02/2026	111.76 Call	Bond Future	183.6700	0.1837	166.9000	0.1669	9.131	0.0000
2025/09/26	2031	05/02/2026	111.76 Put	Bond Future	551.0200	0.5510	552.6000	0.5526	0.287	0.0000
2025/09/26	2031	07/05/2026		Bond Future	113.4795	113.4795	113.4825	113.4825	0.003	0.0000
2025/09/26	2031	07/05/2026	113.84 Call	Bond Future	190.6300	0.1906	178.0100	0.1780	6.620	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
2025/09/26	2031	07/05/2026	113.84 Put	Bond Future		551.1700	0.5512	535.5500	0.5356	2.834	0.0000	0.0000
2025/09/26	2031	06/08/2026		Bond Future		113.1499	113.1499	113.1669	113.1669	0.015	0.0000	0.0000
2025/09/26	2031	06/08/2026	113.81 Call	Bond Future		11.9000	0.0119	9.1300	0.0091	23.277	0.0000	0.0000
2025/09/26	2031	06/08/2026	113.81 Put	Bond Future		672.0200	0.6720	652.2200	0.6522	2.946	0.0000	0.0000
2025/09/26	2031	05/11/2026		Bond Future		115.1558	115.1558	115.1940	115.1940	0.033	0.0000	0.0000
2025/09/26	2031	05/11/2026	111.49 Call	Bond Future		3665.8200	3.6658	3703.9600	3.7040	1.040	0.0000	0.0000
2025/09/26	2031	05/11/2026	111.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2032	06/11/2025	9.40 Put	Bond Future		4.6200	0.0046	12.0900	0.0121	161.688	0.0000	0.0000
2025/09/26	2032	06/11/2025	9.40 Call	Bond Future		4042.8300	4.0428	4006.0700	4.0061	0.909	0.0000	0.0000
2025/09/26	2032	06/11/2025	9.90 Put	Bond Future		0.0300	0.0000	0.2100	0.0002	600.000	0.0000	0.0000
2025/09/26	2032	06/11/2025	9.90 Call	Bond Future		6284.0300	6.2840	6239.9800	6.2400	0.701	0.0000	0.0000
2025/09/26	2032	06/11/2025	10.89 Call	Bond Future		10536.4300	10.5364	10492.2000	10.4922	0.420	0.0000	0.0000
2025/09/26	2032	06/11/2025	10.89 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2032	06/11/2025		Bond Future		8.5373	99.5450	8.5465	99.5007	0.108	0.0000	0.0000
2025/09/26	2032	06/11/2025	10.42 Call	Bond Future		8549.0500	8.5491	8504.8200	8.5048	0.517	0.0000	0.0000
2025/09/26	2032	06/11/2025	10.42 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2032	05/02/2026		Bond Future		8.5958	101.3749	8.6047	101.3338	0.103	0.0000	0.0000
2025/09/26	2032	05/02/2026	10.16 Call	Bond Future		6957.5800	6.9576	6925.7900	6.9258	0.457	0.0000	0.0000
2025/09/26	2032	05/02/2026	10.16 Put	Bond Future		13.1600	0.0132	22.4700	0.0225	70.745	0.0000	0.0000
2025/09/26	2032	07/05/2026		Bond Future		8.6559	99.0899	8.6609	99.0674	0.058	0.0000	0.0000
2025/09/26	2032	07/05/2026	10.14 Call	Bond Future		6466.6900	6.4667	6487.6900	6.4877	0.325	0.0000	0.0000
2025/09/26	2032	07/05/2026	10.14 Put	Bond Future		80.3100	0.0803	123.8300	0.1238	54.190	0.0000	0.0000
2025/09/26	2032	06/08/2026		Bond Future		8.7300	100.9024	8.7325	100.8916	0.029	0.0000	0.0000
2025/09/26	2032	06/08/2026	10.12 Call	Bond Future		5989.2900	5.9893	6061.9400	6.0619	1.213	0.0000	0.0000
2025/09/26	2032	06/08/2026	10.12 Put	Bond Future		204.2700	0.2043	287.7200	0.2877	40.853	0.0000	0.0000
2025/09/26	2032	05/11/2026		Bond Future		8.8201	98.5101	8.8184	98.5174	0.020	0.0000	0.0000
2025/09/26	2032	05/11/2026	9.16 Call	Bond Future		2775.4700	2.7755	3023.1900	3.0232	8.925	0.0000	0.0000
2025/09/26	2032	05/11/2026	9.16 Put	Bond Future		1375.9000	1.3759	1616.3500	1.6164	17.476	0.0000	0.0000
2025/09/26	2033	06/11/2025		Bond Future		134.0725	134.0725	134.3042	134.3042	0.173	0.0000	0.0000
2025/09/26	2033	06/11/2025	133.14 Call	Bond Future		932.5100	0.9325	1164.2100	1.1642	24.847	0.0000	0.0000
2025/09/26	2033	06/11/2025	133.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2033	05/02/2026		Bond Future		136.5700	136.5700	136.8113	136.8113	0.177	0.0000	0.0000
2025/09/26	2033	05/02/2026	132.88 Call	Bond Future		3690.0400	3.6900	3931.3000	3.9313	6.538	0.0000	0.0000
2025/09/26	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2033	07/05/2026		Bond Future		137.5628	137.5628	137.8349	137.8349	0.198	0.0000	0.0000
2025/09/26	2033	07/05/2026	135.16 Call	Bond Future		2402.7500	2.4028	2674.9400	2.6749	11.328	0.0000	0.0000
2025/09/26	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2033	06/08/2026		Bond Future		140.1130	140.1130	140.4070	140.4070	0.210	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
2025/09/26	2033	06/08/2026	134.25 Call	Bond Future	5862.9700	5.8630	6156.9600	6.1570	5.014	0.0000	0.0000
2025/09/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2033	05/11/2026		Bond Future	141.0076	141.0076	141.3324	141.3324	0.230	0.0000	0.0000
2025/09/26	2033	05/11/2026	137.26 Call	Bond Future	3747.5500	3.7476	4072.3600	4.0724	8.667	0.0000	0.0000
2025/09/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2037	06/11/2025	10.50 Put	Bond Future	38.3200	0.0383	36.9500	0.0370	3.575	0.0000	0.0000
2025/09/26	2037	06/11/2025	10.50 Call	Bond Future	5003.9700	5.0040	4880.2500	4.8803	2.472	0.0000	0.0000
2025/09/26	2037	06/11/2025	11.00 Put	Bond Future	1.5700	0.0016	1.3400	0.0013	14.650	0.0000	0.0000
2025/09/26	2037	06/11/2025	11.00 Call	Bond Future	7854.7000	7.8547	7732.1200	7.7321	1.561	0.0000	0.0000
2025/09/26	2037	06/11/2025	12.16 Call	Bond Future	14058.3600	14.0584	13936.0100	13.9360	0.870	0.0000	0.0000
2025/09/26	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2037	06/11/2025		Bond Future	9.6914	94.3122	9.7106	94.1898	0.198	0.0000	0.0000
2025/09/26	2037	06/11/2025	11.63 Call	Bond Future	11305.4700	11.3055	11183.1200	11.1831	1.082	0.0000	0.0000
2025/09/26	2037	06/11/2025	11.63 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/26	2037	05/02/2026		Bond Future	9.7712	91.7873	9.7905	91.6664	0.198	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.20 Call	Bond Future	8461.3600	8.4614	8336.9400	8.3369	1.470	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.20 Put	Bond Future	87.7000	0.0877	84.2200	0.0842	3.968	0.0000	0.0000
2025/09/26	2037	05/02/2026	12.27 Call	Bond Future	13968.8900	13.9689	13847.6000	13.8476	0.868	0.0000	0.0000
2025/09/26	2037	05/02/2026	12.27 Put	Bond Future	2.7900	0.0028	2.4400	0.0024	12.545	0.0000	0.0000
2025/09/26	2037	05/02/2026	10.90 Put	Bond Future	190.3100	0.1903	186.2300	0.1862	2.144	0.0000	0.0000
2025/09/26	2037	05/02/2026	10.90 Call	Bond Future	6895.8200	6.8958	6770.8000	6.7708	1.813	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.86 Call	Bond Future	11899.5200	11.8995	11777.4400	11.7774	1.026	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.86 Put	Bond Future	12.5200	0.0125	11.3800	0.0114	9.105	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.36 Call	Bond Future	9301.4500	9.3015	9177.6400	9.1776	1.331	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.36 Put	Bond Future	56.6100	0.0566	53.7400	0.0537	5.070	0.0000	0.0000
2025/09/26	2037	05/02/2026	10.65 Put	Bond Future	350.3100	0.3503	347.1800	0.3472	0.893	0.0000	0.0000
2025/09/26	2037	05/02/2026	10.65 Call	Bond Future	5630.2600	5.6303	5506.1900	5.5062	2.204	0.0000	0.0000
2025/09/26	2037	05/02/2026	12.73 Call	Bond Future	16209.6600	16.2097	16088.6400	16.0886	0.747	0.0000	0.0000
2025/09/26	2037	05/02/2026	12.73 Put	Bond Future	0.4300	0.0004	0.3500	0.0004	18.605	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.40 Put	Bond Future	50.6200	0.0506	47.9000	0.0479	5.373	0.0000	0.0000
2025/09/26	2037	05/02/2026	11.40 Call	Bond Future	9511.2800	9.5113	9387.6200	9.3876	1.300	0.0000	0.0000
2025/09/26	2037	07/05/2026	12.40 Call	Bond Future	13970.7000	13.9707	13862.2800	13.8623	0.776	0.0000	0.0000
2025/09/26	2037	07/05/2026	12.40 Put	Bond Future	33.4300	0.0334	30.1300	0.0301	9.871	0.0000	0.0000
2025/09/26	2037	07/05/2026	10.95 Put	Bond Future	542.3500	0.5424	543.0000	0.5430	0.120	0.0000	0.0000
2025/09/26	2037	07/05/2026	10.95 Call	Bond Future	6923.3400	6.9233	6818.8700	6.8189	1.509	0.0000	0.0000
2025/09/26	2037	07/05/2026		Bond Future	9.8573	93.4849	9.8744	93.3798	0.174	0.0000	0.0000
2025/09/26	2037	07/05/2026	11.32 Call	Bond Future	8692.7400	8.6927	8587.2900	8.5873	1.213	0.0000	0.0000
2025/09/26	2037	07/05/2026	11.32 Put	Bond Future	289.7100	0.2897	289.3800	0.2894	0.114	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
2025/09/26	2037	06/08/2026		Bond Future	9.9561	90.9349	9.9721	90.8393	0.160	0.0000
2025/09/26	2037	06/08/2026	11.71 Call	Bond Future	10159.1000	10.1591	10037.9200	10.0379	1.193	0.0000
2025/09/26	2037	06/08/2026	11.71 Put	Bond Future	411.1200	0.4111	385.6000	0.3856	6.207	0.0000
2025/09/26	2037	06/08/2026	11.30 Call	Bond Future	8292.0300	8.2920	8168.4200	8.1684	1.491	0.0000
2025/09/26	2037	06/08/2026	11.30 Put	Bond Future	689.5600	0.6896	661.6100	0.6616	4.053	0.0000
2025/09/26	2037	06/08/2026	10.70 Call	Bond Future	5748.6300	5.7486	5626.0800	5.6261	2.132	0.0000
2025/09/26	2037	06/08/2026	10.70 Put	Bond Future	1428.8600	1.4289	1401.9700	1.4020	1.882	0.0000
2025/09/26	2037	06/08/2026	10.02 Put	Bond Future	3034.6200	3.0346	3020.4600	3.0205	0.467	0.0000
2025/09/26	2037	06/08/2026	10.02 Call	Bond Future	3416.8000	3.4168	3306.9800	3.3070	3.214	0.0000
2025/09/26	2037	05/11/2026	10.83 Call	Bond Future	6182.4800	6.1825	6084.8500	6.0849	1.579	0.0000
2025/09/26	2037	05/11/2026	10.83 Put	Bond Future	1791.5300	1.7915	1774.4200	1.7744	0.955	0.0000
2025/09/26	2037	05/11/2026	10.23 Call	Bond Future	4186.7100	4.1867	4058.2700	4.0583	3.068	0.0000
2025/09/26	2037	05/11/2026	10.23 Put	Bond Future	3179.6500	3.1797	3131.7300	3.1317	1.507	0.0000
2025/09/26	2037	05/11/2026	9.46 Put	Bond Future	6043.0500	6.0431	5931.2800	5.9313	1.850	0.0000
2025/09/26	2037	05/11/2026	9.46 Call	Bond Future	2438.9100	2.4389	2246.6200	2.2466	7.884	0.0000
2025/09/26	2037	05/11/2026		Bond Future	10.0573	92.5243	10.0711	92.4437	0.136	0.0000
2025/09/26	2037	05/11/2026	10.62 Call	Bond Future	5428.0100	5.4280	5323.3200	5.3233	1.929	0.0000
2025/09/26	2037	05/11/2026	10.62 Put	Bond Future	2201.3600	2.2014	2177.1900	2.1772	1.098	0.0000
2025/09/26	2038	06/11/2025		Bond Future	144.6828	144.6828	144.9123	144.9123	0.159	0.0000
2025/09/26	2038	06/11/2025	143.88 Call	Bond Future	802.8000	0.8028	1032.2600	1.0323	28.582	0.0000
2025/09/26	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2038	05/02/2026		Bond Future	145.2073	145.2073	145.4467	145.4467	0.165	0.0000
2025/09/26	2038	05/02/2026	143.20 Call	Bond Future	2007.2600	2.0073	2246.7000	2.2467	11.929	0.0000
2025/09/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2038	07/05/2026		Bond Future	147.9277	147.9277	148.1998	148.1998	0.184	0.0000
2025/09/26	2038	07/05/2026	144.53 Call	Bond Future	3397.6900	3.3977	3669.7800	3.6698	8.008	0.0000
2025/09/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2038	06/08/2026		Bond Future	148.4610	148.4610	148.7564	148.7564	0.199	0.0000
2025/09/26	2038	06/08/2026	144.72 Call	Bond Future	3740.9800	3.7410	4036.4400	4.0364	7.898	0.0000
2025/09/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2038	05/11/2026		Bond Future	151.0943	151.0943	151.4223	151.4223	0.217	0.0000
2025/09/26	2038	05/11/2026	146.31 Call	Bond Future	4784.3100	4.7843	5112.2800	5.1123	6.855	0.0000
2025/09/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	2040	06/11/2025		Bond Future	10.1650	93.8288	10.1638	93.8370	0.012	0.0000
2025/09/26	2040	06/11/2025	11.84 Call	Bond Future	10655.3500	10.6554	10663.6000	10.6636	0.077	0.0000
2025/09/26	2040	06/11/2025	11.84 Put	Bond Future	0.1300	0.0001	0.0900	0.0001	30.769	0.0000
2025/09/26	2040	05/02/2026		Bond Future	10.2530	91.0445	10.2512	91.0566	0.017	0.0000
2025/09/26	2040	05/02/2026	11.49 Call	Bond Future	8089.9900	8.0900	8090.6100	8.0906	0.008	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
2025/09/26	2040	05/02/2026	11.49 Put	Bond Future	165.8900	0.1659	154.3900	0.1544	6.932	0.0000	0.0000
2025/09/26	2040	05/02/2026	10.35 Put	Bond Future	1927.0200	1.9270	1890.4000	1.8904	1.900	0.0000	0.0000
2025/09/26	2040	05/02/2026	10.35 Call	Bond Future	2587.6600	2.5877	2563.1600	2.5632	0.947	0.0000	0.0000
2025/09/26	2040	05/02/2026	10.75 Call	Bond Future	4219.2400	4.2192	4203.6600	4.2037	0.369	0.0000	0.0000
2025/09/26	2040	05/02/2026	10.75 Put	Bond Future	907.2700	0.9073	879.5700	0.8796	3.053	0.0000	0.0000
2025/09/26	2040	05/02/2026	11.15 Call	Bond Future	6227.7100	6.2277	6221.3500	6.2214	0.102	0.0000	0.0000
2025/09/26	2040	05/02/2026	11.15 Put	Bond Future	377.0500	0.3771	358.5700	0.3586	4.901	0.0000	0.0000
2025/09/26	2040	05/02/2026	13.23 Call	Bond Future	17438.3700	17.4384	17450.3600	17.4504	0.069	0.0000	0.0000
2025/09/26	2040	05/02/2026	13.23 Put	Bond Future	0.5800	0.0006	0.4500	0.0005	22.414	0.0000	0.0000
2025/09/26	2040	05/02/2026	11.82 Put	Bond Future	70.6300	0.0706	64.0600	0.0641	9.302	0.0000	0.0000
2025/09/26	2040	05/02/2026	11.82 Call	Bond Future	9936.2100	9.9362	9941.7600	9.9418	0.056	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.22 Call	Bond Future	11586.3800	11.5864	11609.8700	11.6099	0.203	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.22 Put	Bond Future	161.7800	0.1618	154.9900	0.1550	4.197	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.72 Call	Bond Future	8977.8600	8.9779	8998.2200	8.9982	0.227	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.72 Put	Bond Future	384.2900	0.3843	374.3700	0.3744	2.581	0.0000	0.0000
2025/09/26	2040	07/05/2026	10.70 Put	Bond Future	1897.0100	1.8970	1828.0200	1.8280	3.637	0.0000	0.0000
2025/09/26	2040	07/05/2026	10.70 Call	Bond Future	4229.7800	4.2298	4191.0700	4.1911	0.915	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.53 Call	Bond Future	13198.0600	13.1981	13218.7600	13.2188	0.157	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.53 Put	Bond Future	91.1400	0.0911	81.5600	0.0816	10.511	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.03 Call	Bond Future	10592.6800	10.5927	10615.0200	10.6150	0.211	0.0000	0.0000
2025/09/26	2040	07/05/2026	12.03 Put	Bond Future	226.4200	0.2264	218.4800	0.2185	3.507	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.12 Put	Bond Future	1021.0500	1.0211	985.5300	0.9855	3.479	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.12 Call	Bond Future	6014.3100	6.0143	6009.0700	6.0091	0.087	0.0000	0.0000
2025/09/26	2040	07/05/2026		Bond Future	10.3467	92.7283	10.3422	92.7586	0.043	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.67 Call	Bond Future	8719.6700	8.7197	8739.7200	8.7397	0.230	0.0000	0.0000
2025/09/26	2040	07/05/2026	11.67 Put	Bond Future	417.4800	0.4175	407.2500	0.4073	2.450	0.0000	0.0000
2025/09/26	2040	06/08/2026		Bond Future	10.4525	89.9138	10.4462	89.9559	0.061	0.0000	0.0000
2025/09/26	2040	06/08/2026	12.19 Call	Bond Future	10961.8800	10.9619	10966.2300	10.9662	0.040	0.0000	0.0000
2025/09/26	2040	06/08/2026	12.19 Put	Bond Future	481.9700	0.4820	444.1900	0.4442	7.839	0.0000	0.0000
2025/09/26	2040	05/11/2026		Bond Future	10.5596	91.4848	10.5504	91.5444	0.087	0.0000	0.0000
2025/09/26	2040	05/11/2026	11.06 Call	Bond Future	5759.7300	5.7597	5749.5800	5.7496	0.176	0.0000	0.0000
2025/09/26	2040	05/11/2026	11.06 Put	Bond Future	2600.5000	2.6005	2530.7100	2.5307	2.684	0.0000	0.0000
2025/09/26	2040	05/11/2026	11.27 Call	Bond Future	6579.0400	6.5790	6570.0100	6.5700	0.137	0.0000	0.0000
2025/09/26	2040	05/11/2026	11.27 Put	Bond Future	2142.2800	2.1423	2073.6100	2.0736	3.205	0.0000	0.0000
2025/09/26	2040	05/11/2026	10.67 Call	Bond Future	4409.4600	4.4095	4394.2700	4.3943	0.344	0.0000	0.0000
2025/09/26	2040	05/11/2026	10.67 Put	Bond Future	3698.1000	3.6981	3623.2700	3.6233	2.023	0.0000	0.0000
2025/09/26	2040	05/11/2026	9.91 Put	Bond Future	6865.7300	6.8657	6766.0400	6.7660	1.452	0.0000	0.0000
2025/09/26	2040	05/11/2026	9.91 Call	Bond Future	2509.7200	2.5097	2469.6700	2.4697	1.596	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
2025/09/26	2043	06/11/2025		Bond Future	112.3807	112.3807	112.6421	0.233	0.0000	0.0000
2025/09/26	2043	06/11/2025	110.43 Call	Bond Future	2197.5404	2.1975	2411.2877	2.4113	9.727	0.0000
2025/09/26	2043	06/11/2025	110.43 Put	Bond Future	246.8204	0.2468	199.1577	0.1992	19.311	0.0000
2025/09/26	2043	05/02/2026		Bond Future	111.6579	111.6579	111.9286	111.9286	0.242	0.0000
2025/09/26	2043	05/02/2026	109.66 Call	Bond Future	2825.4057	2.8254	3026.9007	3.0269	7.132	0.0000
2025/09/26	2043	05/02/2026	109.66 Put	Bond Future	827.5557	0.8276	758.3207	0.7583	8.366	0.0000
2025/09/26	2043	07/05/2026		Bond Future	113.7495	113.7495	114.0471	114.0471	0.262	0.0000
2025/09/26	2043	07/05/2026	111.70 Call	Bond Future	3317.3837	3.3174	3530.9417	3.5309	6.438	0.0000
2025/09/26	2043	07/05/2026	111.70 Put	Bond Future	1267.8737	1.2679	1183.8317	1.1838	6.629	0.0000
2025/09/26	2043	06/08/2026		Bond Future	112.9918	112.9918	113.3091	113.3091	0.281	0.0000
2025/09/26	2043	06/08/2026	110.88 Call	Bond Future	3654.5227	3.6545	3881.4465	3.8814	6.209	0.0000
2025/09/26	2043	06/08/2026	110.88 Put	Bond Future	1542.7527	1.5428	1452.3665	1.4524	5.859	0.0000
2025/09/26	2043	05/11/2026		Bond Future	114.9944	114.9944	115.3381	115.3381	0.299	0.0000
2025/09/26	2043	05/11/2026	112.84 Call	Bond Future	3983.9613	3.9840	4232.9650	4.2330	6.250	0.0000
2025/09/26	2043	05/11/2026	112.84 Put	Bond Future	1829.5413	1.8295	1734.8850	1.7349	5.174	0.0000
2025/09/26	2044	06/11/2025	11.75 Call	Bond Future	8950.5000	8.9505	8958.5500	8.9586	0.090	0.0000
2025/09/26	2044	06/11/2025	11.75 Put	Bond Future	1.7000	0.0017	1.2700	0.0013	25.294	0.0000
2025/09/26	2044	06/11/2025	11.25 Put	Bond Future	38.2100	0.0382	33.0000	0.0330	13.635	0.0000
2025/09/26	2044	06/11/2025	11.25 Call	Bond Future	5839.7000	5.8397	5842.9700	5.8430	0.056	0.0000
2025/09/26	2044	06/11/2025	12.20 Call	Bond Future	11616.6500	11.6167	11625.1100	11.6251	0.073	0.0000
2025/09/26	2044	06/11/2025	12.20 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000
2025/09/26	2044	06/11/2025	12.25 Call	Bond Future	11903.8900	11.9039	11912.3600	11.9124	0.071	0.0000
2025/09/26	2044	06/11/2025	12.25 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000
2025/09/26	2044	06/11/2025	12.00 Call	Bond Future	10449.7400	10.4497	10458.1300	10.4581	0.080	0.0000
2025/09/26	2044	06/11/2025	12.00 Put	Bond Future	0.2900	0.0003	0.2000	0.0002	31.034	0.0000
2025/09/26	2044	06/11/2025		Bond Future	10.4047	89.0238	10.4035	89.0323	0.011	0.0000
2025/09/26	2044	06/11/2025	11.88 Call	Bond Future	9735.7100	9.7357	9743.9900	9.7440	0.085	0.0000
2025/09/26	2044	06/11/2025	11.88 Put	Bond Future	0.6900	0.0007	0.4900	0.0005	28.986	0.0000
2025/09/26	2044	05/02/2026		Bond Future	10.4918	86.2764	10.4902	86.2885	0.016	0.0000
2025/09/26	2044	05/02/2026	11.56 Call	Bond Future	7386.7500	7.3868	7382.7400	7.3827	0.054	0.0000
2025/09/26	2044	05/02/2026	11.56 Put	Bond Future	262.9900	0.2630	246.9200	0.2469	6.110	0.0000
2025/09/26	2044	05/02/2026	11.25 Call	Bond Future	5698.6300	5.6986	5686.8700	5.6869	0.206	0.0000
2025/09/26	2044	05/02/2026	11.25 Put	Bond Future	543.6100	0.5436	519.7900	0.5198	4.382	0.0000
2025/09/26	2044	05/02/2026	11.50 Call	Bond Future	7051.0700	7.0511	7045.7400	7.0457	0.076	0.0000
2025/09/26	2044	05/02/2026	11.50 Put	Bond Future	302.3800	0.3024	284.9900	0.2850	5.751	0.0000
2025/09/26	2044	05/02/2026	10.90 Put	Bond Future	1131.6000	1.1316	1098.9600	1.0990	2.884	0.0000
2025/09/26	2044	05/02/2026	10.90 Call	Bond Future	3968.8500	3.9689	3948.2700	3.9483	0.519	0.0000
2025/09/26	2044	05/02/2026	10.07 Put	Bond Future	4333.3100	4.3333	4290.1000	4.2901	0.997	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	
2025/09/26	2044	05/02/2026	10.07 Call	Bond Future	1239.5200	1.2395	1208.3700	1.2084	2.513	0.0000	0.0000
2025/09/26	2044	05/02/2026	11.45 Call	Bond Future	6775.5300	6.7755	6768.9400	6.7689	0.097	0.0000	0.0000
2025/09/26	2044	05/02/2026	11.45 Put	Bond Future	341.5600	0.3416	322.9100	0.3229	5.460	0.0000	0.0000
2025/09/26	2044	07/05/2026		Bond Future	10.5839	87.8720	10.5798	87.9013	0.039	0.0000	0.0000
2025/09/26	2044	07/05/2026	11.80 Call	Bond Future	8443.2800	8.4433	8460.8100	8.4608	0.208	0.0000	0.0000
2025/09/26	2044	07/05/2026	11.80 Put	Bond Future	523.0000	0.5230	511.2200	0.5112	2.252	0.0000	0.0000
2025/09/26	2044	06/08/2026		Bond Future	10.6871	85.0939	10.6812	85.1345	0.055	0.0000	0.0000
2025/09/26	2044	06/08/2026	12.42 Call	Bond Future	11279.2100	11.2792	11277.7700	11.2778	0.013	0.0000	0.0000
2025/09/26	2044	06/08/2026	12.42 Put	Bond Future	514.8400	0.5148	472.8500	0.4729	8.156	0.0000	0.0000
2025/09/26	2044	05/11/2026		Bond Future	10.7906	86.5807	10.7822	86.6378	0.078	0.0000	0.0000
2025/09/26	2044	05/11/2026	11.34 Call	Bond Future	6204.7900	6.2048	6189.1900	6.1892	0.251	0.0000	0.0000
2025/09/26	2044	05/11/2026	11.34 Put	Bond Future	2597.1400	2.5971	2524.4500	2.5245	2.799	0.0000	0.0000
2025/09/26	2046	06/11/2025		Bond Future	123.1380	123.1380	123.1442	123.1442	0.005	0.0000	0.0000
2025/09/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2046	06/11/2025	125.41 Put	Bond Future	2272.0500	2.2721	2265.7900	2.2658	0.276	0.0000	0.0000
2025/09/26	2046	05/02/2026		Bond Future	125.4319	125.4319	125.4430	125.4430	0.009	0.0000	0.0000
2025/09/26	2046	05/02/2026	121.65 Call	Bond Future	3781.8600	3.7819	3793.0200	3.7930	0.295	0.0000	0.0000
2025/09/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2046	07/05/2026		Bond Future	125.4815	125.4815	125.5170	125.5170	0.028	0.0000	0.0000
2025/09/26	2046	07/05/2026	124.95 Call	Bond Future	531.4800	0.5315	567.0200	0.5670	6.687	0.0000	0.0000
2025/09/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2046	06/08/2026		Bond Future	127.8072	127.8072	127.8587	127.8587	0.040	0.0000	0.0000
2025/09/26	2046	06/08/2026	122.38 Call	Bond Future	5427.1500	5.4272	5478.6500	5.4787	0.949	0.0000	0.0000
2025/09/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2046	05/11/2026		Bond Future	127.7357	127.7357	127.8117	127.8117	0.059	0.0000	0.0000
2025/09/26	2046	05/11/2026	125.48 Call	Bond Future	2255.7300	2.2557	2331.6700	2.3317	3.367	0.0000	0.0000
2025/09/26	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2050	06/11/2025		Bond Future	124.4330	124.4330	122.7198	122.7198	1.377	0.0000	0.0000
2025/09/26	2050	06/11/2025	124.42 Call	Bond Future	12.9800	0.0130	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/26	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	1700.2200	1.7002	100.000	0.0000	0.0000
2025/09/26	2050	05/02/2026		Bond Future	124.3315	124.3315	122.5914	122.5914	1.400	0.0000	0.0000
2025/09/26	2050	05/02/2026	122.82 Call	Bond Future	1511.5100	1.5115	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/26	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	228.6200	0.2286	100.000	0.0000	0.0000
2025/09/26	2050	07/05/2026		Bond Future	126.6610	126.6610	124.9117	124.9117	1.381	0.0000	0.0000
2025/09/26	2050	07/05/2026	124.07 Call	Bond Future	2590.9600	2.5910	841.7400	0.8417	67.512	0.0000	0.0000
2025/09/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2050	06/08/2026		Bond Future	126.5477	126.5477	124.7815	124.7815	1.396	0.0000	0.0000
2025/09/26	2050	06/08/2026	123.27 Call	Bond Future	3277.7400	3.2777	1511.5300	1.5115	53.885	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
2025/09/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	2050	05/11/2026		Bond Future	128.7923	128.7923	127.0174	127.0174	1.378	0.0000	0.0000
2025/09/26	2050	05/11/2026	123.84 Call	Bond Future	4952.3000	4.9523	3177.4400	3.1774	35.839	0.0000	0.0000
2025/09/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	AL37	06/11/2025		Index Future	1209.1790	1209.1790	1209.4750	1209.4750	0.024	0.0000	0.0000
2025/09/26	AL37	05/02/2026		Index Future	1231.4070	1231.4070	1231.7560	1231.7560	0.028	0.0000	0.0000
2025/09/26	AL37	07/05/2026		Index Future	1254.1890	1254.1890	1254.7810	1254.7810	0.047	0.0000	0.0000
2025/09/26	AL37	06/08/2026		Index Future	1276.9100	1276.9100	1277.6650	1277.6650	0.059	0.0000	0.0000
2025/09/26	AL37	05/11/2026		Index Future	1299.5600	1299.5600	1300.5620	1300.5620	0.077	0.0000	0.0000
2025/09/26	AL7T	06/11/2025		Index Future	1502.1970	1502.1970	1500.6370	1500.6370	0.104	0.0000	0.0000
2025/09/26	AL7T	05/02/2026		Index Future	1529.8120	1529.8120	1528.2810	1528.2810	0.100	0.0000	0.0000
2025/09/26	AL7T	07/05/2026		Index Future	1558.1140	1558.1140	1556.8500	1556.8500	0.081	0.0000	0.0000
2025/09/26	AL7T	06/08/2026		Index Future	1586.3410	1586.3410	1585.2420	1585.2420	0.069	0.0000	0.0000
2025/09/26	AL7T	05/11/2026		Index Future	1614.4800	1614.4800	1613.6520	1613.6520	0.051	0.0000	0.0000
2025/09/26	ALBI	06/11/2025		Index Future	1265.6520	1265.6520	1265.6890	1265.6890	0.003	0.0000	0.0000
2025/09/26	ALBI	05/02/2026		Index Future	1288.9190	1288.9190	1289.0060	1289.0060	0.007	0.0000	0.0000
2025/09/26	ALBI	07/05/2026		Index Future	1312.7640	1312.7640	1313.1020	1313.1020	0.026	0.0000	0.0000
2025/09/26	ALBI	06/08/2026		Index Future	1336.5460	1336.5460	1337.0490	1337.0490	0.038	0.0000	0.0000
2025/09/26	ALBI	05/11/2026		Index Future	1360.2540	1360.2540	1361.0110	1361.0110	0.056	0.0000	0.0000
2025/09/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES33	06/11/2025		Bond Future	9.7512	89.0167	9.7651	88.9478	0.142	0.0000	0.0000
2025/09/26	ES33	06/11/2025	12.01 Call	Bond Future	10366.4300	10.3664	10297.5400	10.2975	0.665	0.0000	0.0000
2025/09/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES33	05/02/2026		Bond Future	9.8538	90.6749	9.8676	90.6082	0.140	0.0000	0.0000
2025/09/26	ES33	05/02/2026	11.49 Call	Bond Future	7479.4600	7.4795	7412.7500	7.4128	0.892	0.0000	0.0000
2025/09/26	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES33	07/05/2026		Bond Future	9.9565	88.5787	9.9673	88.5280	0.108	0.0000	0.0000

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
2025/09/26	ES33	07/05/2026	11.69 Call	Bond Future		7698.1500	7.6982	7647.4400	7.6474	0.659	0.0000	0.0000
2025/09/26	ES33	07/05/2026	11.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES33	06/08/2026		Bond Future		10.0736	90.2194	10.0825	90.1786	0.089	0.0000	0.0000
2025/09/26	ES33	06/08/2026	12.02 Call	Bond Future		8350.8000	8.3508	8309.9500	8.3100	0.489	0.0000	0.0000
2025/09/26	ES33	06/08/2026	12.02 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES33	05/11/2026		Bond Future		10.2093	88.0257	10.2150	88.0003	0.056	0.0000	0.0000
2025/09/26	ES33	05/11/2026	10.83 Call	Bond Future		2697.2800	2.6973	2671.9400	2.6719	0.939	0.0000	0.0000
2025/09/26	ES33	05/11/2026	10.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES42	06/11/2025		Bond Future		10.4516	85.2088	10.4503	85.2173	0.012	0.0000	0.0000
2025/09/26	ES42	06/11/2025	12.39 Call	Bond Future		11874.9300	11.8749	11883.3800	11.8834	0.071	0.0000	0.0000
2025/09/26	ES42	06/11/2025	12.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES42	05/02/2026		Bond Future		10.5413	86.7961	10.5395	86.8081	0.017	0.0000	0.0000
2025/09/26	ES42	05/02/2026	11.85 Call	Bond Future		8196.3900	8.1964	8208.3800	8.2084	0.146	0.0000	0.0000
2025/09/26	ES42	05/02/2026	11.85 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES42	07/05/2026		Bond Future		10.6345	84.1573	10.6302	84.1862	0.041	0.0000	0.0000
2025/09/26	ES42	07/05/2026	12.20 Call	Bond Future		9515.8500	9.5159	9544.7600	9.5448	0.304	0.0000	0.0000
2025/09/26	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES42	06/08/2026		Bond Future		10.7351	85.7150	10.7290	85.7548	0.057	0.0000	0.0000
2025/09/26	ES42	06/08/2026	12.65 Call	Bond Future		11240.6400	11.2406	11280.4200	11.2804	0.354	0.0000	0.0000
2025/09/26	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	ES42	05/11/2026		Bond Future		10.8448	82.9696	10.8361	83.0258	0.080	0.0000	0.0000
2025/09/26	ES42	05/11/2026	11.66 Call	Bond Future		5004.8300	5.0048	5061.0300	5.0610	1.123	0.0000	0.0000
2025/09/26	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GOVI	06/11/2025		GOVI		1243.8340	1243.8340	1243.6640	1243.6640	0.014	0.0000	0.0000
2025/09/26	GOVI	06/11/2025	1,112. Call 00	GOVI		1318340.0000	131.8340	1316640.0000	131.6640	0.129	0.0000	0.0000
2025/09/26	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GOVI	05/02/2026		GOVI		1266.6990	1266.6990	1266.5740	1266.5740	0.010	0.0000	0.0000
2025/09/26	GOVI	05/02/2026	1,150. Call 00	GOVI		1166990.0000	116.6990	1165740.0000	116.5740	0.107	0.0000	0.0000
2025/09/26	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GOVI	07/05/2026		GOVI		1290.1340	1290.1340	1290.2510	1290.2510	0.009	0.0000	0.0000
2025/09/26	GOVI	07/05/2026	1,177. Call 00	GOVI		1131340.0000	113.1340	1132510.0000	113.2510	0.103	0.0000	0.0000
2025/09/26	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GOVI	06/08/2026		GOVI		1313.5060	1313.5060	1313.7810	1313.7810	0.021	0.0000	0.0000
2025/09/26	GOVI	06/08/2026	1,189. Call 00	GOVI		1245060.0000	124.5060	1247810.0000	124.7810	0.221	0.0000	0.0000

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
2025/09/26	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GOVI	05/11/2026		GOVI		1336.8050	1336.8050	1337.3260	1337.3260	0.039	0.0000	0.0000
2025/09/26	GOVI	05/11/2026	1,277. Call 00	GOVI		598050.0000	59.8050	603260.0000	60.3260	0.871	0.0000	0.0000
2025/09/26	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/26	I258	06/11/2025		Bond Future		113.1514	113.1514	113.1569	113.1569	0.005	0.0000	0.0000
2025/09/26	I258	06/11/2025	112.39 Call	Bond Future		1820.3836	1.8204	1792.4633	1.7925	1.534	0.0000	0.0000
2025/09/26	I258	06/11/2025	112.39 Put	Bond Future		1058.9536	1.0590	1025.5533	1.0256	3.154	0.0000	0.0000
2025/09/26	I258	05/02/2026		Bond Future		112.4429	112.4429	112.4529	112.4529	0.009	0.0000	0.0000
2025/09/26	I258	05/02/2026	111.65 Call	Bond Future		2944.1764	2.9442	2913.6594	2.9137	1.037	0.0000	0.0000
2025/09/26	I258	05/02/2026	111.65 Put	Bond Future		2151.2364	2.1512	2110.7794	2.1108	1.881	0.0000	0.0000
2025/09/26	I258	07/05/2026		Bond Future		114.5492	114.5492	114.5815	114.5815	0.028	0.0000	0.0000
2025/09/26	I258	07/05/2026	113.73 Call	Bond Future		3788.5484	3.7885	3760.0203	3.7600	0.753	0.0000	0.0000
2025/09/26	I258	07/05/2026	113.73 Put	Bond Future		2969.3084	2.9693	2908.5203	2.9085	2.047	0.0000	0.0000
2025/09/26	I258	06/08/2026		Bond Future		113.8064	113.8064	113.8532	113.8532	0.041	0.0000	0.0000
2025/09/26	I258	06/08/2026	112.95 Call	Bond Future		4454.2261	4.4542	4419.4949	4.4195	0.780	0.0000	0.0000
2025/09/26	I258	06/08/2026	112.95 Put	Bond Future		3597.8561	3.5979	3516.2649	3.5163	2.268	0.0000	0.0000
2025/09/26	I258	05/11/2026		Bond Future		115.8235	115.8235	115.8921	115.8921	0.059	0.0000	0.0000
2025/09/26	I258	05/11/2026	114.95 Call	Bond Future		5064.9716	5.0650	5044.0215	5.0440	0.414	0.0000	0.0000
2025/09/26	I258	05/11/2026	114.95 Put	Bond Future		4191.4816	4.1915	4101.9015	4.1019	2.137	0.0000	0.0000
2025/09/26	IGOV	06/11/2025		Index Future		398.5020	398.5020	396.0720	396.0720	0.610	0.0000	0.0000
2025/09/26	IGOV	05/02/2026		Index Future		405.9250	405.9250	403.4660	403.4660	0.606	0.0000	0.0000
2025/09/26	IGOV	07/05/2026		Index Future		413.5310	413.5310	411.1030	411.1030	0.587	0.0000	0.0000
2025/09/26	IGOV	06/08/2026		Index Future		421.1170	421.1170	418.6940	418.6940	0.575	0.0000	0.0000
2025/09/26	IGOV	05/11/2026		Index Future		428.6790	428.6790	426.2900	426.2900	0.557	0.0000	0.0000
2025/09/26	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/26	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/26	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/26	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/26	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/26	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/26	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/26	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/26	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/26	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	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
2025/09/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/09/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/09/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/09/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000
2025/09/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/09/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/09/26	R033	06/11/2025		Bond Future	8.7192	108.0026	8.7284	107.9513	0.105	0.0000
2025/09/26	R033	06/11/2025	10.33 Call	Bond Future	8547.2000	8.5472	8495.8800	8.4959	0.600	0.0000
2025/09/26	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/09/26	R033	05/02/2026		Bond Future	8.7824	109.9881	8.7912	109.9400	0.101	0.0000
2025/09/26	R033	05/02/2026	10.49 Call	Bond Future	8783.6900	8.7837	8739.5400	8.7395	0.503	0.0000
2025/09/26	R033	05/02/2026	10.49 Put	Bond Future	5.3900	0.0054	9.3000	0.0093	72.542	0.0000
2025/09/26	R033	07/05/2026		Bond Future	8.8473	106.9788	8.8526	106.9509	0.060	0.0000
2025/09/26	R033	07/05/2026	10.38 Call	Bond Future	7741.8300	7.7418	7784.5700	7.7846	0.552	0.0000
2025/09/26	R033	07/05/2026	10.38 Put	Bond Future	51.2300	0.0512	121.9300	0.1219	138.005	0.0000
2025/09/26	R033	06/08/2026		Bond Future	8.9250	108.9354	8.9280	108.9201	0.034	0.0000
2025/09/26	R033	06/08/2026	10.25 Call	Bond Future	6685.2200	6.6852	6841.9900	6.8420	2.345	0.0000
2025/09/26	R033	06/08/2026	10.25 Put	Bond Future	204.0700	0.2041	376.1700	0.3762	84.334	0.0000
2025/09/26	R033	05/11/2026		Bond Future	9.0173	105.8011	9.0165	105.8052	0.009	0.0000
2025/09/26	R033	05/11/2026	9.33 Call	Bond Future	2851.4000	2.8514	3297.2800	3.2973	15.637	0.0000
2025/09/26	R033	05/11/2026	9.33 Put	Bond Future	1327.1300	1.3271	1768.9300	1.7689	33.290	0.0000
2025/09/26	R035	06/11/2025	10.30 Call	Bond Future	6654.7000	6.6547	6506.0600	6.5061	2.234	0.0000
2025/09/26	R035	06/11/2025	10.30 Put	Bond Future	3.2500	0.0033	3.1300	0.0031	3.692	0.0000
2025/09/26	R035	06/11/2025	10.68 Call	Bond Future	8733.0700	8.7331	8584.5400	8.5845	1.701	0.0000
2025/09/26	R035	06/11/2025	10.68 Put	Bond Future	0.1600	0.0002	0.1500	0.0002	6.250	0.0000
2025/09/26	R035	06/11/2025	10.50 Call	Bond Future	7755.6200	7.7556	7607.0500	7.6071	1.916	0.0000
2025/09/26	R035	06/11/2025	10.50 Put	Bond Future	0.7200	0.0007	0.6700	0.0007	6.944	0.0000
2025/09/26	R035	06/11/2025	10.15 Call	Bond Future	5821.5000	5.8215	5672.8000	5.6728	2.554	0.0000
2025/09/26	R035	06/11/2025	10.15 Put	Bond Future	9.4200	0.0094	9.2400	0.0092	1.911	0.0000
2025/09/26	R035	06/11/2025	9.77 Put	Bond Future	92.3300	0.0923	94.0500	0.0941	1.863	0.0000
2025/09/26	R035	06/11/2025	9.77 Call	Bond Future	3731.7900	3.7318	3584.9900	3.5850	3.934	0.0000
2025/09/26	R035	06/11/2025	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	11.00 Call	Bond Future	10437.0000	10.4370	10288.4800	10.2885	1.423	0.0000
2025/09/26	R035	06/11/2025	9.91 Put	Bond Future	42.9300	0.0429	43.1900	0.0432	0.606	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
2025/09/26	R035	06/11/2025	9.91 Call	Bond Future	4490.6300	4.4906	4342.3700	4.3424	3.302	0.0000
2025/09/26	R035	06/11/2025	10.41 Put	Bond Future	1.4400	0.0014	1.3700	0.0014	4.861	0.0000
2025/09/26	R035	06/11/2025	10.41 Call	Bond Future	7261.9900	7.2620	7113.4000	7.1134	2.046	0.0000
2025/09/26	R035	06/11/2025	11.43 Call	Bond Future	12659.0700	12.6591	12510.5500	12.5106	1.173	0.0000
2025/09/26	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	10.44 Put	Bond Future	1.1500	0.0012	1.0900	0.0011	5.217	0.0000
2025/09/26	R035	06/11/2025	10.44 Call	Bond Future	7426.8900	7.4269	7278.3100	7.2783	2.001	0.0000
2025/09/26	R035	06/11/2025	10.94 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/09/26	R035	06/11/2025	10.94 Call	Bond Future	10120.8300	10.1208	9972.3000	9.9723	1.468	0.0000
2025/09/26	R035	06/11/2025	11.99 Call	Bond Future	15440.9000	15.4409	15292.3800	15.2924	0.962	0.0000
2025/09/26	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	10.08 Put	Bond Future	15.0700	0.0151	14.9000	0.0149	1.128	0.0000
2025/09/26	R035	06/11/2025	10.08 Call	Bond Future	5431.9400	5.4319	5283.2500	5.2833	2.737	0.0000
2025/09/26	R035	06/11/2025	10.58 Put	Bond Future	0.3800	0.0004	0.3500	0.0004	7.895	0.0000
2025/09/26	R035	06/11/2025	10.58 Call	Bond Future	8191.7000	8.1917	8043.1500	8.0432	1.813	0.0000
2025/09/26	R035	06/11/2025	11.67 Call	Bond Future	13866.4900	13.8665	13717.9700	13.7180	1.071	0.0000
2025/09/26	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	11.95 Call	Bond Future	15246.2800	15.2463	15097.7600	15.0978	0.974	0.0000
2025/09/26	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	11.45 Call	Bond Future	12760.5700	12.7606	12612.0500	12.6121	1.164	0.0000
2025/09/26	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	10.95 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/26	R035	06/11/2025	10.95 Call	Bond Future	10173.6200	10.1736	10025.1000	10.0251	1.460	0.0000
2025/09/26	R035	06/11/2025		Bond Future	9.1586	99.9910	9.1830	99.8425	0.266	0.0000
2025/09/26	R035	06/11/2025	11.20 Call	Bond Future	11480.0300	11.4800	11331.5100	11.3315	1.294	0.0000
2025/09/26	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/26	R035	05/02/2026		Bond Future	9.2320	101.8292	9.2567	101.6818	0.268	0.0000
2025/09/26	R035	05/02/2026	10.79 Call	Bond Future	8781.8800	8.7819	8631.9400	8.6319	1.707	0.0000
2025/09/26	R035	05/02/2026	10.79 Put	Bond Future	47.2300	0.0472	44.6200	0.0446	5.526	0.0000
2025/09/26	R035	05/02/2026	10.44 Put	Bond Future	128.7000	0.1287	125.5000	0.1255	2.486	0.0000
2025/09/26	R035	05/02/2026	10.44 Call	Bond Future	6994.0200	6.9940	6843.4900	6.8435	2.152	0.0000
2025/09/26	R035	05/02/2026	10.94 Put	Bond Future	29.8200	0.0298	27.7000	0.0277	7.109	0.0000
2025/09/26	R035	05/02/2026	10.94 Call	Bond Future	9549.9700	9.5500	9400.5200	9.4005	1.565	0.0000
2025/09/26	R035	05/02/2026	12.44 Call	Bond Future	16888.3300	16.8883	16740.9800	16.7410	0.872	0.0000
2025/09/26	R035	05/02/2026	12.44 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000
2025/09/26	R035	05/02/2026	11.17 Call	Bond Future	10720.9600	10.7210	10572.2300	10.5722	1.387	0.0000
2025/09/26	R035	05/02/2026	11.17 Put	Bond Future	14.2200	0.0142	12.8200	0.0128	9.845	0.0000
2025/09/26	R035	05/02/2026	10.67 Call	Bond Future	8166.9100	8.1669	8016.6000	8.0166	1.840	0.0000
2025/09/26	R035	05/02/2026	10.67 Put	Bond Future	67.3700	0.0674	64.3900	0.0644	4.423	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
2025/09/26	R035	05/02/2026	10.17 Put	Bond Future	262.4300	0.2624	260.6200	0.2606	0.690	0.0000	0.0000
2025/09/26	R035	05/02/2026	10.17 Call	Bond Future	5649.9700	5.6500	5500.8300	5.5008	2.640	0.0000	0.0000
2025/09/26	R035	05/02/2026	11.00 Put	Bond Future	24.6800	0.0247	22.7600	0.0228	7.780	0.0000	0.0000
2025/09/26	R035	05/02/2026	11.00 Call	Bond Future	9856.4500	9.8565	9707.2000	9.7072	1.514	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.66 Call	Bond Future	7783.1500	7.7832	7655.6900	7.6557	1.638	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.66 Put	Bond Future	274.7300	0.2747	278.0500	0.2781	1.208	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.16 Call	Bond Future	5529.7600	5.5298	5393.5500	5.3936	2.463	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.16 Put	Bond Future	693.9100	0.6939	688.4800	0.6885	0.783	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.66 Put	Bond Future	1525.1800	1.5252	1532.2200	1.5322	0.462	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.66 Call	Bond Future	3582.8900	3.5829	3459.1500	3.4592	3.454	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.71 Call	Bond Future	8018.4200	8.0184	7891.6300	7.8916	1.581	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.71 Put	Bond Future	248.3700	0.2484	252.3600	0.2524	1.606	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.21 Call	Bond Future	5744.0800	5.7441	5607.2400	5.6072	2.382	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.21 Put	Bond Future	636.3000	0.6363	630.2400	0.6302	0.952	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.71 Put	Bond Future	1416.6700	1.4167	1422.1200	1.4221	0.385	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.71 Call	Bond Future	3757.0800	3.7571	3631.7500	3.6318	3.336	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.64 Call	Bond Future	7689.4100	7.6894	7561.6100	7.5616	1.662	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.64 Put	Bond Future	285.9200	0.2859	288.9000	0.2889	1.042	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.14 Call	Bond Future	5445.0300	5.4450	5309.0200	5.3090	2.498	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.14 Put	Bond Future	718.2500	0.7183	713.0200	0.7130	0.728	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.64 Put	Bond Future	1570.2800	1.5703	1577.9900	1.5780	0.491	0.0000	0.0000
2025/09/26	R035	07/05/2026	9.64 Call	Bond Future	3514.6000	3.5146	3391.5300	3.3915	3.502	0.0000	0.0000
2025/09/26	R035	07/05/2026		Bond Future	9.3018	99.2092	9.3243	99.0784	0.242	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.86 Call	Bond Future	8730.7200	8.7307	8605.5900	8.6056	1.433	0.0000	0.0000
2025/09/26	R035	07/05/2026	10.86 Put	Bond Future	181.8100	0.1818	187.4600	0.1875	3.108	0.0000	0.0000
2025/09/26	R035	06/08/2026	10.22 Call	Bond Future	5698.5800	5.6986	5563.8100	5.5638	2.365	0.0000	0.0000
2025/09/26	R035	06/08/2026	10.22 Put	Bond Future	1094.5000	1.0945	1080.8700	1.0809	1.245	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.72 Call	Bond Future	3923.0200	3.9230	3801.1900	3.8012	3.106	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.72 Put	Bond Future	2035.8300	2.0358	2035.1400	2.0351	0.034	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.22 Put	Bond Future	3499.3700	3.4994	3510.7800	3.5108	0.326	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.22 Call	Bond Future	2564.3600	2.5644	2454.6300	2.4546	4.279	0.0000	0.0000
2025/09/26	R035	06/08/2026		Bond Future	9.3836	101.0242	9.4049	100.9031	0.227	0.0000	0.0000
2025/09/26	R035	06/08/2026	11.06 Call	Bond Future	9282.1200	9.2821	9144.9300	9.1449	1.478	0.0000	0.0000
2025/09/26	R035	06/08/2026	11.06 Put	Bond Future	338.6800	0.3387	322.6300	0.3226	4.739	0.0000	0.0000
2025/09/26	R035	06/08/2026	10.13 Call	Bond Future	5352.5500	5.3526	5219.4300	5.2194	2.487	0.0000	0.0000
2025/09/26	R035	06/08/2026	10.13 Put	Bond Future	1229.9400	1.2299	1217.9600	1.2180	0.974	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.63 Call	Bond Future	3646.9300	3.6469	3527.5300	3.5275	3.274	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.63 Put	Bond Future	2259.8300	2.2598	2261.5700	2.2616	0.077	0.0000	0.0000
2025/09/26	R035	06/08/2026	9.13 Put	Bond Future	3821.9200	3.8219	3835.8800	3.8359	0.365	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	
2025/09/26	R035	06/08/2026	9.13 Call	Bond Future	2367.3900	2.3674	2260.2100	2.2602	4.527	0.0000	0.0000
2025/09/26	R035	05/11/2026		Bond Future	9.4800	98.2917	9.4990	98.1865	0.201	0.0000	0.0000
2025/09/26	R035	05/11/2026	10.03 Call	Bond Future	4914.3100	4.9143	4799.2000	4.7992	2.342	0.0000	0.0000
2025/09/26	R035	05/11/2026	10.03 Put	Bond Future	1931.1100	1.9311	1921.1700	1.9212	0.515	0.0000	0.0000
2025/09/26	R038	06/11/2025		Bond Future	9.7484	109.2332	9.7727	109.0515	0.249	0.0000	0.0000
2025/09/26	R038	06/11/2025	11.24 Call	Bond Future	10413.9600	10.4140	10232.2800	10.2323	1.745	0.0000	0.0000
2025/09/26	R038	06/11/2025	11.24 Put	Bond Future	0.1700	0.0002	0.2000	0.0002	17.647	0.0000	0.0000
2025/09/26	R038	06/11/2025	12.33 Call	Bond Future	17126.2200	17.1262	16944.5100	16.9445	1.061	0.0000	0.0000
2025/09/26	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R038	06/11/2025	10.98 Put	Bond Future	1.4500	0.0015	1.6900	0.0017	16.552	0.0000	0.0000
2025/09/26	R038	06/11/2025	10.98 Call	Bond Future	8707.3300	8.7073	8525.8600	8.5259	2.084	0.0000	0.0000
2025/09/26	R038	05/02/2026		Bond Future	9.8327	111.2412	9.8572	111.0605	0.250	0.0000	0.0000
2025/09/26	R038	05/02/2026	11.44 Call	Bond Future	10996.2300	10.9962	10825.3200	10.8253	1.554	0.0000	0.0000
2025/09/26	R038	05/02/2026	11.44 Put	Bond Future	40.2900	0.0403	50.1100	0.0501	24.373	0.0000	0.0000
2025/09/26	R038	07/05/2026		Bond Future	9.9189	107.8138	9.9415	107.6509	0.228	0.0000	0.0000
2025/09/26	R038	07/05/2026	11.40 Call	Bond Future	10175.8700	10.1759	10081.7800	10.0818	0.925	0.0000	0.0000
2025/09/26	R038	07/05/2026	11.40 Put	Bond Future	211.2500	0.2113	280.0600	0.2801	32.573	0.0000	0.0000
2025/09/26	R038	06/08/2026		Bond Future	10.0153	109.7856	10.0370	109.6328	0.216	0.0000	0.0000
2025/09/26	R038	06/08/2026	11.77 Call	Bond Future	11739.0300	11.7390	11693.1800	11.6932	0.391	0.0000	0.0000
2025/09/26	R038	06/08/2026	11.77 Put	Bond Future	310.3700	0.3104	417.3100	0.4173	34.456	0.0000	0.0000
2025/09/26	R038	05/11/2026		Bond Future	10.1219	106.2248	10.1416	106.0891	0.194	0.0000	0.0000
2025/09/26	R038	05/11/2026	10.72 Call	Bond Future	6109.4000	6.1094	6155.6800	6.1557	0.758	0.0000	0.0000
2025/09/26	R038	05/11/2026	10.72 Put	Bond Future	2090.5700	2.0906	2272.5200	2.2725	8.703	0.0000	0.0000
2025/09/26	R053	06/11/2025		Bond Future	10.2560	113.8014	10.2346	114.0177	0.208	0.0000	0.0000
2025/09/26	R053	06/11/2025	11.76 Call	Bond Future	13587.7800	13.5878	13803.8000	13.8038	1.590	0.0000	0.0000
2025/09/26	R053	06/11/2025	11.76 Put	Bond Future	0.6400	0.0006	0.3400	0.0003	46.875	0.0000	0.0000
2025/09/26	R053	05/02/2026		Bond Future	10.3347	115.8934	10.3122	116.1182	0.218	0.0000	0.0000
2025/09/26	R053	05/02/2026	11.49 Call	Bond Future	10854.4300	10.8544	11045.4000	11.0454	1.759	0.0000	0.0000
2025/09/26	R053	05/02/2026	11.49 Put	Bond Future	294.8300	0.2948	260.9600	0.2610	11.488	0.0000	0.0000
2025/09/26	R053	07/05/2026		Bond Future	10.4143	112.1750	10.3888	112.4260	0.245	0.0000	0.0000
2025/09/26	R053	07/05/2026	11.69 Call	Bond Future	11991.6400	11.9916	12179.6500	12.1797	1.568	0.0000	0.0000
2025/09/26	R053	07/05/2026	11.69 Put	Bond Future	591.8100	0.5918	528.8200	0.5288	10.644	0.0000	0.0000
2025/09/26	R053	06/08/2026		Bond Future	10.5013	114.2264	10.4736	114.4957	0.265	0.0000	0.0000
2025/09/26	R053	06/08/2026	12.28 Call	Bond Future	15707.1200	15.7071	15946.7900	15.9468	1.526	0.0000	0.0000
2025/09/26	R053	06/08/2026	12.28 Put	Bond Future	592.0500	0.5921	562.3300	0.5623	5.020	0.0000	0.0000
2025/09/26	R053	05/11/2026		Bond Future	10.5952	110.3650	10.5643	110.6598	0.292	0.0000	0.0000
2025/09/26	R053	05/11/2026	11.21 Call	Bond Future	8866.8500	8.8669	8937.3600	8.9374	0.795	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/26	R053	05/11/2026	11.21 Put			Bond Future	3277.5700	3.2776	3053.2600	3.0533	6.844	0.0000	0.0000
2025/09/26	R186	06/11/2025				Bond Future	7.4705	107.2546	7.4685	107.2569	0.028	0.0000	0.0000
2025/09/26	R186	06/11/2025	8.13 Call			Bond Future	703.7400	0.7037	705.9500	0.7060	0.314	0.0000	0.0000
2025/09/26	R186	06/11/2025	8.13 Put			Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/26	R186	05/02/2026				Bond Future	7.4803	103.9222	7.4727	103.9285	0.101	0.0000	0.0000
2025/09/26	R186	05/02/2026	8.43 Call			Bond Future	791.2500	0.7913	797.6700	0.7977	0.811	0.0000	0.0000
2025/09/26	R186	05/02/2026	8.43 Put			Bond Future	1.4300	0.0014	1.5100	0.0015	5.594	0.0000	0.0000
2025/09/26	R186	07/05/2026				Bond Future	7.4860	105.8444	7.4411	105.8712	0.599	0.0000	0.0000
2025/09/26	R186	07/05/2026	8.69 Call			Bond Future	721.0700	0.7211	745.9500	0.7460	3.450	0.0000	0.0000
2025/09/26	R186	07/05/2026	8.69 Put			Bond Future	6.6700	0.0067	4.7500	0.0048	28.786	0.0000	0.0000
2025/09/26	R186	06/08/2026				Bond Future	7.5442	102.4753	7.4328	102.5152	1.476	0.0000	0.0000
2025/09/26	R186	06/08/2026	8.57 Call			Bond Future	383.5100	0.3835	418.6900	0.4187	9.173	0.0000	0.0000
2025/09/26	R186	06/08/2026	8.57 Put			Bond Future	17.4900	0.0175	12.7800	0.0128	26.930	0.0000	0.0000
2025/09/26	R186	05/11/2026				Bond Future	8.3923	104.2671	7.8790	104.3267	6.117	0.0000	0.0000
2025/09/26	R186	05/11/2026	8.12 Call			Bond Future	40.4800	0.0405	67.7800	0.0678	67.441	0.0000	0.0000
2025/09/26	R186	05/11/2026	8.12 Put			Bond Future	72.0900	0.0721	39.7900	0.0398	44.805	0.0000	0.0000
2025/09/26	R202	06/11/2025				Bond Future	279.6755	279.6755	280.4602	280.4602	0.281	0.0000	0.0000
2025/09/26	R202	06/11/2025	275.64 Call			Bond Future	4035.5200	4.0355	4820.1800	4.8202	19.444	0.0000	0.0000
2025/09/26	R202	06/11/2025	275.64 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R202	05/02/2026				Bond Future	279.5335	279.5335	280.3436	280.3436	0.290	0.0000	0.0000
2025/09/26	R202	05/02/2026	277.82 Call			Bond Future	1713.4700	1.7135	2523.5800	2.5236	47.279	0.0000	0.0000
2025/09/26	R202	05/02/2026	277.82 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R202	07/05/2026				Bond Future	284.7707	284.7707	285.6502	285.6502	0.309	0.0000	0.0000
2025/09/26	R202	07/05/2026	277.55 Call			Bond Future	7220.7100	7.2207	8100.1700	8.1002	12.180	0.0000	0.0000
2025/09/26	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R202	06/08/2026				Bond Future	284.6090	284.6090	285.5397	285.5397	0.327	0.0000	0.0000
2025/09/26	R202	06/08/2026	278.86 Call			Bond Future	5749.0200	5.7490	6679.7100	6.6797	16.189	0.0000	0.0000
2025/09/26	R202	06/08/2026	278.86 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R202	05/11/2026				Bond Future	289.6576	289.6576	290.6570	290.6570	0.345	0.0000	0.0000
2025/09/26	R202	05/11/2026	280.46 Call			Bond Future	9197.5900	9.1976	10196.9800	10.1970	10.866	0.0000	0.0000
2025/09/26	R202	05/11/2026	280.46 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R209	06/11/2025				Bond Future	9.4073	80.0660	9.4215	79.9861	0.151	0.0000	0.0000
2025/09/26	R209	06/11/2025	11.27 Call			Bond Future	9636.7900	9.6368	9556.9000	9.5569	0.829	0.0000	0.0000
2025/09/26	R209	06/11/2025	11.27 Put			Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/26	R209	05/02/2026				Bond Future	9.4776	81.5379	9.4918	81.4596	0.150	0.0000	0.0000
2025/09/26	R209	05/02/2026	10.93 Call			Bond Future	7581.7700	7.5818	7509.5000	7.5095	0.953	0.0000	0.0000
2025/09/26	R209	05/02/2026	10.93 Put			Bond Future	55.7400	0.0557	61.7300	0.0617	10.746	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	
2025/09/26	R209	07/05/2026		Bond Future	9.5492	79.8945	9.5610	79.8303	0.124	0.0000	0.0000
2025/09/26	R209	07/05/2026	11.07 Call	Bond Future	7912.6400	7.9126	7866.7700	7.8668	0.580	0.0000	0.0000
2025/09/26	R209	07/05/2026	11.07 Put	Bond Future	188.0100	0.1880	206.2900	0.2063	9.723	0.0000	0.0000
2025/09/26	R209	06/08/2026		Bond Future	9.6305	81.3560	9.6409	81.3004	0.109	0.0000	0.0000
2025/09/26	R209	06/08/2026	11.39 Call	Bond Future	8965.5900	8.9656	8941.9400	8.9419	0.264	0.0000	0.0000
2025/09/26	R209	06/08/2026	11.39 Put	Bond Future	276.0700	0.2761	308.0000	0.3080	11.566	0.0000	0.0000
2025/09/26	R209	05/11/2026		Bond Future	9.7215	79.6299	9.7295	79.5881	0.082	0.0000	0.0000
2025/09/26	R209	05/11/2026	10.32 Call	Bond Future	4708.1200	4.7081	4766.3300	4.7663	1.236	0.0000	0.0000
2025/09/26	R209	05/11/2026	10.32 Put	Bond Future	1665.3000	1.6653	1765.3100	1.7653	6.006	0.0000	0.0000
2025/09/26	R210	06/11/2025		Bond Future	253.3196	253.3196	253.2370	253.2370	0.033	0.0000	0.0000
2025/09/26	R210	06/11/2025	252.14 Call	Bond Future	1179.5600	1.1796	1096.9500	1.0970	7.003	0.0000	0.0000
2025/09/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R210	05/02/2026		Bond Future	258.0385	258.0385	257.9642	257.9642	0.029	0.0000	0.0000
2025/09/26	R210	05/02/2026	253.10 Call	Bond Future	4938.4800	4.9385	4864.1900	4.8642	1.504	0.0000	0.0000
2025/09/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R210	07/05/2026		Bond Future	259.3858	259.3858	259.3598	259.3598	0.010	0.0000	0.0000
2025/09/26	R210	07/05/2026	255.40 Call	Bond Future	3985.8100	3.9858	3959.8200	3.9598	0.652	0.0000	0.0000
2025/09/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R210	06/08/2026		Bond Future	264.1938	264.1938	264.1990	264.1990	0.002	0.0000	0.0000
2025/09/26	R210	06/08/2026	259.84 Call	Bond Future	4353.8100	4.3538	4359.0300	4.3590	0.120	0.0000	0.0000
2025/09/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R210	05/11/2026		Bond Future	265.3368	265.3368	265.3904	265.3904	0.020	0.0000	0.0000
2025/09/26	R210	05/11/2026	253.33 Call	Bond Future	12006.8400	12.0068	12060.3600	12.0604	0.446	0.0000	0.0000
2025/09/26	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R213	06/11/2025		Bond Future	8.2138	96.2424	8.2231	96.2044	0.113	0.0000	0.0000
2025/09/26	R213	06/11/2025	10.05 Call	Bond Future	7172.7600	7.1728	7134.7900	7.1348	0.529	0.0000	0.0000
2025/09/26	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	R213	05/02/2026		Bond Future	8.2641	98.0116	8.2730	97.9767	0.107	0.0000	0.0000
2025/09/26	R213	05/02/2026	9.89 Call	Bond Future	6154.9000	6.1549	6117.9300	6.1179	0.601	0.0000	0.0000
2025/09/26	R213	05/02/2026	9.89 Put	Bond Future	13.4600	0.0135	11.4200	0.0114	15.156	0.0000	0.0000
2025/09/26	R213	07/05/2026		Bond Future	8.3095	96.2726	8.3140	96.2556	0.054	0.0000	0.0000
2025/09/26	R213	07/05/2026	9.80 Call	Bond Future	5517.4100	5.5174	5493.2100	5.4932	0.439	0.0000	0.0000
2025/09/26	R213	07/05/2026	9.80 Put	Bond Future	89.6100	0.0896	82.3500	0.0824	8.102	0.0000	0.0000
2025/09/26	R213	06/08/2026		Bond Future	8.3698	98.0341	8.3714	98.0287	0.018	0.0000	0.0000
2025/09/26	R213	06/08/2026	9.69 Call	Bond Future	4858.3100	4.8583	4838.8600	4.8389	0.400	0.0000	0.0000
2025/09/26	R213	06/08/2026	9.69 Put	Bond Future	240.3200	0.2403	226.3500	0.2264	5.813	0.0000	0.0000
2025/09/26	R213	05/11/2026		Bond Future	8.4537	96.2009	8.4502	96.2129	0.041	0.0000	0.0000
2025/09/26	R213	05/11/2026	8.75 Call	Bond Future	2377.9200	2.3779	2355.4600	2.3555	0.945	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	
2025/09/26	R213	05/11/2026	8.75 Put	Bond Future	1366.4000	1.3664	1331.9200	1.3319	2.523	0.0000	0.0000
2025/09/26	R214	06/11/2025		Bond Future	10.1174	73.4163	10.1163	73.4231	0.011	0.0000	0.0000
2025/09/26	R214	06/11/2025	11.64 Call	Bond Future	8484.2700	8.4843	8490.9800	8.4910	0.079	0.0000	0.0000
2025/09/26	R214	06/11/2025	11.64 Put	Bond Future	0.3000	0.0003	0.2400	0.0002	20.000	0.0000	0.0000
2025/09/26	R214	05/02/2026		Bond Future	10.1993	74.7659	10.1977	74.7757	0.016	0.0000	0.0000
2025/09/26	R214	05/02/2026	11.26 Call	Bond Future	6199.8900	6.1999	6197.7600	6.1978	0.034	0.0000	0.0000
2025/09/26	R214	05/02/2026	11.26 Put	Bond Future	209.0700	0.2091	197.1900	0.1972	5.682	0.0000	0.0000
2025/09/26	R214	07/05/2026		Bond Future	10.2779	72.8505	10.2739	72.8747	0.040	0.0000	0.0000
2025/09/26	R214	07/05/2026	11.53 Call	Bond Future	7306.8600	7.3069	7308.9700	7.3090	0.029	0.0000	0.0000
2025/09/26	R214	07/05/2026	11.53 Put	Bond Future	399.8100	0.3998	377.7600	0.3778	5.515	0.0000	0.0000
2025/09/26	R214	06/08/2026		Bond Future	10.3657	74.1833	10.3600	74.2167	0.055	0.0000	0.0000
2025/09/26	R214	06/08/2026	11.97 Call	Bond Future	9026.8900	9.0269	9043.9700	9.0440	0.189	0.0000	0.0000
2025/09/26	R214	06/08/2026	11.97 Put	Bond Future	469.4300	0.4694	453.0600	0.4531	3.487	0.0000	0.0000
2025/09/26	R214	05/11/2026		Bond Future	10.4631	72.1854	10.4549	72.2327	0.079	0.0000	0.0000
2025/09/26	R214	05/11/2026	10.97 Call	Bond Future	5058.0400	5.0580	5045.8600	5.0459	0.241	0.0000	0.0000
2025/09/26	R214	05/11/2026	10.97 Put	Bond Future	2223.7300	2.2237	2164.2200	2.1642	2.676	0.0000	0.0000
2025/09/26	R248	06/11/2025		Bond Future	10.3790	87.6620	10.3728	87.7093	0.060	0.0000	0.0000
2025/09/26	R248	06/11/2025	11.74 Call	Bond Future	9421.2400	9.4212	9468.1700	9.4682	0.498	0.0000	0.0000
2025/09/26	R248	06/11/2025	11.74 Put	Bond Future	1.4900	0.0015	1.0600	0.0011	28.859	0.0000	0.0000
2025/09/26	R248	05/02/2026		Bond Future	10.4646	89.2735	10.4578	89.3251	0.066	0.0000	0.0000
2025/09/26	R248	05/02/2026	11.46 Call	Bond Future	7285.7600	7.2858	7316.1000	7.3161	0.416	0.0000	0.0000
2025/09/26	R248	05/02/2026	11.46 Put	Bond Future	319.8000	0.3198	298.5200	0.2985	6.654	0.0000	0.0000
2025/09/26	R248	07/05/2026		Bond Future	10.5468	86.4847	10.5374	86.5542	0.089	0.0000	0.0000
2025/09/26	R248	07/05/2026	11.72 Call	Bond Future	8576.3700	8.5764	8626.5500	8.6266	0.585	0.0000	0.0000
2025/09/26	R248	07/05/2026	11.72 Put	Bond Future	572.0100	0.5720	552.6600	0.5527	3.383	0.0000	0.0000
2025/09/26	R248	06/08/2026		Bond Future	10.6379	88.0666	10.6268	88.1480	0.105	0.0000	0.0000
2025/09/26	R248	06/08/2026	12.37 Call	Bond Future	11747.2500	11.7473	11782.5100	11.7825	0.300	0.0000	0.0000
2025/09/26	R248	06/08/2026	12.37 Put	Bond Future	529.8500	0.5299	483.7200	0.4837	8.706	0.0000	0.0000
2025/09/26	R248	05/11/2026		Bond Future	10.7379	85.1703	10.7242	85.2688	0.128	0.0000	0.0000
2025/09/26	R248	05/11/2026	11.31 Call	Bond Future	6571.5100	6.5715	6582.2600	6.5823	0.164	0.0000	0.0000
2025/09/26	R248	05/11/2026	11.31 Put	Bond Future	2625.9900	2.6260	2538.2500	2.5383	3.341	0.0000	0.0000
2025/09/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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