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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2025 TO 29/09/2025

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
2025/09/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	2029	06/11/2025	139.79 Call	Bond Future	1358.3300	1.3583	1386.8500	1.3869	2.100	0.0000
2025/09/29	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2029	06/11/2025		Bond Future	141.1483	141.1483	141.1769	141.1769	0.020	0.0000
2025/09/29	2029	05/02/2026		Bond Future	143.7832	143.7832	143.8123	143.8123	0.020	0.0000
2025/09/29	2029	05/02/2026	140.11 Call	Bond Future	3673.1900	3.6732	3702.2500	3.7023	0.791	0.0000
2025/09/29	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	
2025/09/29	2029	07/05/2026		Bond Future		145.0408	145.0408	145.0704	145.0704	0.020	0.0000	0.0000
2025/09/29	2029	07/05/2026	141.82 Call	Bond Future		3220.8300	3.2208	3250.3700	3.2504	0.917	0.0000	0.0000
2025/09/29	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2029	06/08/2026		Bond Future		147.7473	147.7473	147.7778	147.7778	0.021	0.0000	0.0000
2025/09/29	2029	06/08/2026	144.10 Call	Bond Future		3647.3000	3.6473	3677.7500	3.6778	0.835	0.0000	0.0000
2025/09/29	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2029	05/11/2026		Bond Future		148.9083	148.9083	148.9396	148.9396	0.021	0.0000	0.0000
2025/09/29	2029	05/11/2026	147.56 Call	Bond Future		1348.2600	1.3483	1379.5500	1.3796	2.321	0.0000	0.0000
2025/09/29	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2030	06/11/2025	8.72 Put	Bond Future		4.4700	0.0045	2.8600	0.0029	36.018	0.0000	0.0000
2025/09/29	2030	06/11/2025	8.72 Call	Bond Future		2804.3100	2.8043	2858.7600	2.8588	1.942	0.0000	0.0000
2025/09/29	2030	06/11/2025	9.22 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/29	2030	06/11/2025	9.22 Call	Bond Future		4490.3800	4.4904	4546.4300	4.5464	1.248	0.0000	0.0000
2025/09/29	2030	06/11/2025	10.08 Call	Bond Future		7314.7100	7.3147	7370.7700	7.3708	0.766	0.0000	0.0000
2025/09/29	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2030	06/11/2025		Bond Future		7.9148	102.5205	7.8990	102.5766	0.200	0.0000	0.0000
2025/09/29	2030	06/11/2025	9.54 Call	Bond Future		5553.4300	5.5534	5609.4900	5.6095	1.009	0.0000	0.0000
2025/09/29	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2030	05/02/2026		Bond Future		7.9450	100.4011	7.9280	100.4582	0.214	0.0000	0.0000
2025/09/29	2030	05/02/2026	9.49 Call	Bond Future		5029.4800	5.0295	5085.4600	5.0855	1.113	0.0000	0.0000
2025/09/29	2030	05/02/2026	9.49 Put	Bond Future		7.2500	0.0073	6.1200	0.0061	15.586	0.0000	0.0000
2025/09/29	2030	07/05/2026		Bond Future		7.9795	102.2778	7.9611	102.3360	0.230	0.0000	0.0000
2025/09/29	2030	07/05/2026	9.39 Call	Bond Future		4413.4800	4.4135	4466.7000	4.4667	1.206	0.0000	0.0000
2025/09/29	2030	07/05/2026	9.39 Put	Bond Future		63.2300	0.0632	58.2400	0.0582	7.892	0.0000	0.0000
2025/09/29	2030	06/08/2026		Bond Future		8.0350	100.1520	8.0150	100.2115	0.249	0.0000	0.0000
2025/09/29	2030	06/08/2026	9.22 Call	Bond Future		3647.2600	3.6473	3696.3600	3.6964	1.346	0.0000	0.0000
2025/09/29	2030	06/08/2026	9.22 Put	Bond Future		198.9900	0.1990	188.5400	0.1885	5.252	0.0000	0.0000
2025/09/29	2030	05/11/2026		Bond Future		8.0990	101.9219	8.0771	101.9828	0.270	0.0000	0.0000
2025/09/29	2030	05/11/2026	8.39 Call	Bond Future		1815.1900	1.8152	1846.9500	1.8470	1.750	0.0000	0.0000
2025/09/29	2030	05/11/2026	8.39 Put	Bond Future		1008.7300	1.0087	979.5800	0.9796	2.890	0.0000	0.0000
2025/09/29	2031	06/11/2025		Bond Future		111.6804	111.6804	111.8601	111.8601	0.161	0.0000	0.0000
2025/09/29	2031	06/11/2025	109.69 Call	Bond Future		1990.3600	1.9904	2170.0800	2.1701	9.030	0.0000	0.0000
2025/09/29	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2031	05/02/2026		Bond Future		111.3743	111.3743	111.5573	111.5573	0.164	0.0000	0.0000
2025/09/29	2031	05/02/2026	111.76 Call	Bond Future		166.9000	0.1669	229.2300	0.2292	37.346	0.0000	0.0000
2025/09/29	2031	05/02/2026	111.76 Put	Bond Future		552.6000	0.5526	431.9300	0.4319	21.837	0.0000	0.0000
2025/09/29	2031	07/05/2026		Bond Future		113.4825	113.4825	113.6689	113.6689	0.164	0.0000	0.0000
2025/09/29	2031	07/05/2026	113.84 Call	Bond Future		178.0100	0.1780	245.7700	0.2458	38.065	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	
2025/09/29	2031	07/05/2026	113.84 Put			Bond Future	535.5500	0.5356	416.8300	0.4168	22.168	0.0000	0.0000
2025/09/29	2031	06/08/2026				Bond Future	113.1669	113.1669	113.3570	113.3570	0.168	0.0000	0.0000
2025/09/29	2031	06/08/2026	113.81 Call			Bond Future	9.1300	0.0091	25.3900	0.0254	178.094	0.0000	0.0000
2025/09/29	2031	06/08/2026	113.81 Put			Bond Future	652.2200	0.6522	478.4400	0.4784	26.644	0.0000	0.0000
2025/09/29	2031	05/11/2026				Bond Future	115.1940	115.1940	115.3878	115.3878	0.168	0.0000	0.0000
2025/09/29	2031	05/11/2026	111.49 Call			Bond Future	3703.9600	3.7040	3897.7700	3.8978	5.233	0.0000	0.0000
2025/09/29	2031	05/11/2026	111.49 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2032	06/11/2025	9.40 Put			Bond Future	12.0900	0.0121	8.2400	0.0082	31.844	0.0000	0.0000
2025/09/29	2032	06/11/2025	9.40 Call			Bond Future	4006.0700	4.0061	4079.0800	4.0791	1.822	0.0000	0.0000
2025/09/29	2032	06/11/2025	9.90 Put			Bond Future	0.2100	0.0002	0.1000	0.0001	52.381	0.0000	0.0000
2025/09/29	2032	06/11/2025	9.90 Call			Bond Future	6239.9800	6.2400	6316.7300	6.3167	1.230	0.0000	0.0000
2025/09/29	2032	06/11/2025	10.89 Call			Bond Future	10492.2000	10.4922	10569.0600	10.5691	0.733	0.0000	0.0000
2025/09/29	2032	06/11/2025	10.89 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2032	06/11/2025				Bond Future	8.5465	99.5007	8.5305	99.5776	0.187	0.0000	0.0000
2025/09/29	2032	06/11/2025	10.42 Call			Bond Future	8504.8200	8.5048	8581.6800	8.5817	0.904	0.0000	0.0000
2025/09/29	2032	06/11/2025	10.42 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2032	05/02/2026				Bond Future	8.6047	101.3338	8.5878	101.4120	0.196	0.0000	0.0000
2025/09/29	2032	05/02/2026	10.16 Call			Bond Future	6925.7900	6.9258	7001.0500	7.0011	1.087	0.0000	0.0000
2025/09/29	2032	05/02/2026	10.16 Put			Bond Future	22.4700	0.0225	19.5000	0.0195	13.218	0.0000	0.0000
2025/09/29	2032	07/05/2026				Bond Future	8.6609	99.0674	8.6432	99.1471	0.205	0.0000	0.0000
2025/09/29	2032	07/05/2026	10.14 Call			Bond Future	6487.6900	6.4877	6558.8600	6.5589	1.097	0.0000	0.0000
2025/09/29	2032	07/05/2026	10.14 Put			Bond Future	123.8300	0.1238	115.2600	0.1153	6.921	0.0000	0.0000
2025/09/29	2032	06/08/2026				Bond Future	8.7325	100.8916	8.7136	100.9731	0.216	0.0000	0.0000
2025/09/29	2032	06/08/2026	10.12 Call			Bond Future	6061.9400	6.0619	6129.6500	6.1297	1.117	0.0000	0.0000
2025/09/29	2032	06/08/2026	10.12 Put			Bond Future	287.7200	0.2877	273.9400	0.2739	4.789	0.0000	0.0000
2025/09/29	2032	05/11/2026				Bond Future	8.8184	98.5174	8.7984	98.6006	0.227	0.0000	0.0000
2025/09/29	2032	05/11/2026	9.16 Call			Bond Future	3023.1900	3.0232	3066.0900	3.0661	1.419	0.0000	0.0000
2025/09/29	2032	05/11/2026	9.16 Put			Bond Future	1616.3500	1.6164	1576.0200	1.5760	2.495	0.0000	0.0000
2025/09/29	2033	06/11/2025				Bond Future	134.3042	134.3042	134.3781	134.3781	0.055	0.0000	0.0000
2025/09/29	2033	06/11/2025	133.14 Call			Bond Future	1164.2100	1.1642	1238.1400	1.2381	6.350	0.0000	0.0000
2025/09/29	2033	06/11/2025	133.14 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2033	05/02/2026				Bond Future	136.8113	136.8113	136.8866	136.8866	0.055	0.0000	0.0000
2025/09/29	2033	05/02/2026	132.88 Call			Bond Future	3931.3000	3.9313	4006.6400	4.0066	1.916	0.0000	0.0000
2025/09/29	2033	05/02/2026	132.88 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2033	07/05/2026				Bond Future	137.8349	137.8349	137.9116	137.9116	0.056	0.0000	0.0000
2025/09/29	2033	07/05/2026	135.16 Call			Bond Future	2674.9400	2.6749	2751.6300	2.7516	2.867	0.0000	0.0000
2025/09/29	2033	07/05/2026	135.16 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2033	06/08/2026				Bond Future	140.4070	140.4070	140.4855	140.4855	0.056	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
2025/09/29	2033	06/08/2026	134.25 Call	Bond Future	6156.9600	6.1570	6235.4900	6.2355	1.275	0.0000	0.0000
2025/09/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2033	05/11/2026		Bond Future	141.3324	141.3324	141.4125	141.4125	0.057	0.0000	0.0000
2025/09/29	2033	05/11/2026	137.26 Call	Bond Future	4072.3600	4.0724	4152.4800	4.1525	1.967	0.0000	0.0000
2025/09/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2037	06/11/2025	10.50 Put	Bond Future	36.9500	0.0370	25.2200	0.0252	31.746	0.0000	0.0000
2025/09/29	2037	06/11/2025	10.50 Call	Bond Future	4880.2500	4.8803	5036.1000	5.0361	3.193	0.0000	0.0000
2025/09/29	2037	06/11/2025	11.00 Put	Bond Future	1.3400	0.0013	0.6900	0.0007	48.507	0.0000	0.0000
2025/09/29	2037	06/11/2025	11.00 Call	Bond Future	7732.1200	7.7321	7899.0500	7.8991	2.159	0.0000	0.0000
2025/09/29	2037	06/11/2025	12.16 Call	Bond Future	13936.0100	13.9360	14103.5900	14.1036	1.202	0.0000	0.0000
2025/09/29	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2037	06/11/2025		Bond Future	9.7106	94.1898	9.6843	94.3574	0.271	0.0000	0.0000
2025/09/29	2037	06/11/2025	11.63 Call	Bond Future	11183.1200	11.1831	11350.6900	11.3507	1.498	0.0000	0.0000
2025/09/29	2037	06/11/2025	11.63 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/29	2037	05/02/2026		Bond Future	9.7905	91.6664	9.7632	91.8370	0.279	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.20 Call	Bond Future	8336.9400	8.3369	8496.2600	8.4963	1.911	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.20 Put	Bond Future	84.2200	0.0842	72.9100	0.0729	13.429	0.0000	0.0000
2025/09/29	2037	05/02/2026	12.27 Call	Bond Future	13847.6000	13.8476	14017.7000	14.0177	1.228	0.0000	0.0000
2025/09/29	2037	05/02/2026	12.27 Put	Bond Future	2.4400	0.0024	1.9100	0.0019	21.721	0.0000	0.0000
2025/09/29	2037	05/02/2026	10.90 Put	Bond Future	186.2300	0.1862	164.8700	0.1649	11.470	0.0000	0.0000
2025/09/29	2037	05/02/2026	10.90 Call	Bond Future	6770.8000	6.7708	6920.0700	6.9201	2.205	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.86 Call	Bond Future	11777.4400	11.7774	11946.0000	11.9460	1.431	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.86 Put	Bond Future	11.3800	0.0114	9.3100	0.0093	18.190	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.36 Call	Bond Future	9177.6400	9.1776	9340.4600	9.3405	1.774	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.36 Put	Bond Future	53.7400	0.0537	45.9300	0.0459	14.533	0.0000	0.0000
2025/09/29	2037	05/02/2026	10.65 Put	Bond Future	347.1800	0.3472	312.9100	0.3129	9.871	0.0000	0.0000
2025/09/29	2037	05/02/2026	10.65 Call	Bond Future	5506.1900	5.5062	5642.5500	5.6426	2.476	0.0000	0.0000
2025/09/29	2037	05/02/2026	12.73 Call	Bond Future	16088.6400	16.0886	16259.1800	16.2592	1.060	0.0000	0.0000
2025/09/29	2037	05/02/2026	12.73 Put	Bond Future	0.3500	0.0004	0.2600	0.0003	25.714	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.40 Put	Bond Future	47.9000	0.0479	40.8100	0.0408	14.802	0.0000	0.0000
2025/09/29	2037	05/02/2026	11.40 Call	Bond Future	9387.6200	9.3876	9551.1600	9.5512	1.742	0.0000	0.0000
2025/09/29	2037	07/05/2026	12.40 Call	Bond Future	13862.2800	13.8623	14032.6500	14.0327	1.229	0.0000	0.0000
2025/09/29	2037	07/05/2026	12.40 Put	Bond Future	30.1300	0.0301	26.6500	0.0267	11.550	0.0000	0.0000
2025/09/29	2037	07/05/2026	10.95 Put	Bond Future	543.0000	0.5430	506.6600	0.5067	6.692	0.0000	0.0000
2025/09/29	2037	07/05/2026	10.95 Call	Bond Future	6818.8700	6.8189	6956.3800	6.9564	2.017	0.0000	0.0000
2025/09/29	2037	07/05/2026		Bond Future	9.8744	93.3798	9.8461	93.5536	0.287	0.0000	0.0000
2025/09/29	2037	07/05/2026	11.32 Call	Bond Future	8587.2900	8.5873	8738.6700	8.7387	1.763	0.0000	0.0000
2025/09/29	2037	07/05/2026	11.32 Put	Bond Future	289.3800	0.2894	266.9100	0.2669	7.765	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
2025/09/29	2037	06/08/2026		Bond Future	9.9721	90.8393	9.9425	91.0166	0.296	0.0000
2025/09/29	2037	06/08/2026	11.71 Call	Bond Future	10037.9200	10.0379	10191.9000	10.1919	1.534	0.0000
2025/09/29	2037	06/08/2026	11.71 Put	Bond Future	385.6000	0.3856	362.2400	0.3622	6.058	0.0000
2025/09/29	2037	06/08/2026	11.30 Call	Bond Future	8168.4200	8.1684	8310.2900	8.3103	1.737	0.0000
2025/09/29	2037	06/08/2026	11.30 Put	Bond Future	661.6100	0.6616	626.1400	0.6261	5.361	0.0000
2025/09/29	2037	06/08/2026	10.70 Call	Bond Future	5626.0800	5.6261	5742.6300	5.7426	2.072	0.0000
2025/09/29	2037	06/08/2026	10.70 Put	Bond Future	1401.9700	1.4020	1341.1800	1.3412	4.336	0.0000
2025/09/29	2037	06/08/2026	10.02 Put	Bond Future	3020.4600	3.0205	2923.0900	2.9231	3.224	0.0000
2025/09/29	2037	06/08/2026	10.02 Call	Bond Future	3306.9800	3.3070	3386.9500	3.3870	2.418	0.0000
2025/09/29	2037	05/11/2026	10.83 Call	Bond Future	6084.8500	6.0849	6201.3900	6.2014	1.915	0.0000
2025/09/29	2037	05/11/2026	10.83 Put	Bond Future	1774.4200	1.7744	1710.1600	1.7102	3.621	0.0000
2025/09/29	2037	05/11/2026	10.23 Call	Bond Future	4058.2700	4.0583	4147.1400	4.1471	2.190	0.0000
2025/09/29	2037	05/11/2026	10.23 Put	Bond Future	3131.7300	3.1317	3039.8000	3.0398	2.935	0.0000
2025/09/29	2037	05/11/2026	9.46 Put	Bond Future	5931.2800	5.9313	5804.6000	5.8046	2.136	0.0000
2025/09/29	2037	05/11/2026	9.46 Call	Bond Future	2246.6200	2.2466	2300.7400	2.3007	2.409	0.0000
2025/09/29	2037	05/11/2026		Bond Future	10.0711	92.4437	10.0403	92.6245	0.305	0.0000
2025/09/29	2037	05/11/2026	10.62 Call	Bond Future	5323.3200	5.3233	5430.5600	5.4306	2.015	0.0000
2025/09/29	2037	05/11/2026	10.62 Put	Bond Future	2177.1900	2.1772	2103.6300	2.1036	3.379	0.0000
2025/09/29	2038	06/11/2025		Bond Future	144.9123	144.9123	145.3151	145.3151	0.278	0.0000
2025/09/29	2038	06/11/2025	143.88 Call	Bond Future	1032.2600	1.0323	1435.0600	1.4351	39.021	0.0000
2025/09/29	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2038	05/02/2026		Bond Future	145.4467	145.4467	145.8570	145.8570	0.282	0.0000
2025/09/29	2038	05/02/2026	143.20 Call	Bond Future	2246.7000	2.2467	2657.0000	2.6570	18.262	0.0000
2025/09/29	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2038	07/05/2026		Bond Future	148.1998	148.1998	148.6181	148.6181	0.282	0.0000
2025/09/29	2038	07/05/2026	144.53 Call	Bond Future	3669.7800	3.6698	4088.0500	4.0881	11.398	0.0000
2025/09/29	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2038	06/08/2026		Bond Future	148.7564	148.7564	149.1826	149.1826	0.287	0.0000
2025/09/29	2038	06/08/2026	144.72 Call	Bond Future	4036.4400	4.0364	4462.6400	4.4626	10.559	0.0000
2025/09/29	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2038	05/11/2026		Bond Future	151.4223	151.4223	151.8565	151.8565	0.287	0.0000
2025/09/29	2038	05/11/2026	146.31 Call	Bond Future	5112.2800	5.1123	5546.4900	5.5465	8.493	0.0000
2025/09/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	2040	06/11/2025		Bond Future	10.1638	93.8370	10.1426	93.9854	0.209	0.0000
2025/09/29	2040	06/11/2025	11.84 Call	Bond Future	10663.6000	10.6636	10811.8800	10.8119	1.391	0.0000
2025/09/29	2040	06/11/2025	11.84 Put	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000
2025/09/29	2040	05/02/2026		Bond Future	10.2512	91.0566	10.2292	91.2076	0.215	0.0000
2025/09/29	2040	05/02/2026	11.49 Call	Bond Future	8090.6100	8.0906	8225.0100	8.2250	1.661	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
2025/09/29	2040	05/02/2026	11.49 Put	Bond Future	154.3900	0.1544	137.7600	0.1378	10.771	0.0000	0.0000
2025/09/29	2040	05/02/2026	10.35 Put	Bond Future	1890.4000	1.8904	1799.8200	1.7998	4.792	0.0000	0.0000
2025/09/29	2040	05/02/2026	10.35 Call	Bond Future	2563.1600	2.5632	2623.6100	2.6236	2.358	0.0000	0.0000
2025/09/29	2040	05/02/2026	10.75 Call	Bond Future	4203.6600	4.2037	4296.4900	4.2965	2.208	0.0000	0.0000
2025/09/29	2040	05/02/2026	10.75 Put	Bond Future	879.5700	0.8796	821.3700	0.8214	6.617	0.0000	0.0000
2025/09/29	2040	05/02/2026	11.15 Call	Bond Future	6221.3500	6.2214	6340.9000	6.3409	1.922	0.0000	0.0000
2025/09/29	2040	05/02/2026	11.15 Put	Bond Future	358.5700	0.3586	327.0900	0.3271	8.779	0.0000	0.0000
2025/09/29	2040	05/02/2026	13.23 Call	Bond Future	17450.3600	17.4504	17601.2900	17.6013	0.865	0.0000	0.0000
2025/09/29	2040	05/02/2026	13.23 Put	Bond Future	0.4500	0.0005	0.3500	0.0004	22.222	0.0000	0.0000
2025/09/29	2040	05/02/2026	11.82 Put	Bond Future	64.0600	0.0641	55.8600	0.0559	12.800	0.0000	0.0000
2025/09/29	2040	05/02/2026	11.82 Call	Bond Future	9941.7600	9.9418	10084.5900	10.0846	1.437	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.22 Call	Bond Future	11609.8700	11.6099	11751.6500	11.7517	1.221	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.22 Put	Bond Future	154.9900	0.1550	142.8800	0.1429	7.813	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.72 Call	Bond Future	8998.2200	8.9982	9127.8900	9.1279	1.441	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.72 Put	Bond Future	374.3700	0.3744	350.1500	0.3502	6.470	0.0000	0.0000
2025/09/29	2040	07/05/2026	10.70 Put	Bond Future	1828.0200	1.8280	1755.7300	1.7557	3.955	0.0000	0.0000
2025/09/29	2040	07/05/2026	10.70 Call	Bond Future	4191.0700	4.1911	4272.6700	4.2727	1.947	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.53 Call	Bond Future	13218.7600	13.2188	13365.4600	13.3655	1.110	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.53 Put	Bond Future	81.5600	0.0816	74.3700	0.0744	8.816	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.03 Call	Bond Future	10615.0200	10.6150	10752.9700	10.7530	1.300	0.0000	0.0000
2025/09/29	2040	07/05/2026	12.03 Put	Bond Future	218.4800	0.2185	202.5400	0.2025	7.296	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.12 Put	Bond Future	985.5300	0.9855	936.7400	0.9367	4.951	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.12 Call	Bond Future	6009.0700	6.0091	6114.1700	6.1142	1.749	0.0000	0.0000
2025/09/29	2040	07/05/2026		Bond Future	10.3422	92.7586	10.3194	92.9125	0.221	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.67 Call	Bond Future	8739.7200	8.7397	8867.8000	8.8678	1.465	0.0000	0.0000
2025/09/29	2040	07/05/2026	11.67 Put	Bond Future	407.2500	0.4073	381.4400	0.3814	6.338	0.0000	0.0000
2025/09/29	2040	06/08/2026		Bond Future	10.4462	89.9559	10.4224	90.1129	0.227	0.0000	0.0000
2025/09/29	2040	06/08/2026	12.19 Call	Bond Future	10966.2300	10.9662	11100.4600	11.1005	1.224	0.0000	0.0000
2025/09/29	2040	06/08/2026	12.19 Put	Bond Future	444.1900	0.4442	421.4300	0.4214	5.124	0.0000	0.0000
2025/09/29	2040	05/11/2026		Bond Future	10.5504	91.5444	10.5257	91.7045	0.234	0.0000	0.0000
2025/09/29	2040	05/11/2026	11.06 Call	Bond Future	5749.5800	5.7496	5840.0700	5.8401	1.574	0.0000	0.0000
2025/09/29	2040	05/11/2026	11.06 Put	Bond Future	2530.7100	2.5307	2461.1800	2.4612	2.747	0.0000	0.0000
2025/09/29	2040	05/11/2026	11.27 Call	Bond Future	6570.0100	6.5700	6668.8200	6.6688	1.504	0.0000	0.0000
2025/09/29	2040	05/11/2026	11.27 Put	Bond Future	2073.6100	2.0736	2012.4000	2.0124	2.952	0.0000	0.0000
2025/09/29	2040	05/11/2026	10.67 Call	Bond Future	4394.2700	4.3943	4468.4100	4.4684	1.687	0.0000	0.0000
2025/09/29	2040	05/11/2026	10.67 Put	Bond Future	3623.2700	3.6233	3537.3900	3.5374	2.370	0.0000	0.0000
2025/09/29	2040	05/11/2026	9.91 Put	Bond Future	6766.0400	6.7660	6650.2800	6.6503	1.711	0.0000	0.0000
2025/09/29	2040	05/11/2026	9.91 Call	Bond Future	2469.6700	2.4697	2513.9300	2.5139	1.792	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
2025/09/29	2043	06/11/2025		Bond Future	112.6421	112.6421	112.6024	112.6024	0.035	0.0000
2025/09/29	2043	06/11/2025	110.43 Call	Bond Future	2411.2877	2.4113	2357.0402	2.3570	2.250	0.0000
2025/09/29	2043	06/11/2025	110.43 Put	Bond Future	199.1577	0.1992	184.6902	0.1847	7.264	0.0000
2025/09/29	2043	05/02/2026		Bond Future	111.9286	111.9286	111.8880	111.8880	0.036	0.0000
2025/09/29	2043	05/02/2026	109.66 Call	Bond Future	3026.9007	3.0269	2981.6978	2.9817	1.493	0.0000
2025/09/29	2043	05/02/2026	109.66 Put	Bond Future	758.3207	0.7583	753.6778	0.7537	0.612	0.0000
2025/09/29	2043	07/05/2026		Bond Future	114.0471	114.0471	114.0058	114.0058	0.036	0.0000
2025/09/29	2043	07/05/2026	111.70 Call	Bond Future	3530.9417	3.5309	3489.7901	3.4898	1.165	0.0000
2025/09/29	2043	07/05/2026	111.70 Put	Bond Future	1183.8317	1.1838	1183.9601	1.1840	0.011	0.0000
2025/09/29	2043	06/08/2026		Bond Future	113.3091	113.3091	113.2670	113.2670	0.037	0.0000
2025/09/29	2043	06/08/2026	110.88 Call	Bond Future	3881.4465	3.8814	3842.6241	3.8426	1.000	0.0000
2025/09/29	2043	06/08/2026	110.88 Put	Bond Future	1452.3665	1.4524	1455.6041	1.4556	0.223	0.0000
2025/09/29	2043	05/11/2026		Bond Future	115.3381	115.3381	115.2956	115.2956	0.037	0.0000
2025/09/29	2043	05/11/2026	112.84 Call	Bond Future	4232.9650	4.2330	4195.5819	4.1956	0.883	0.0000
2025/09/29	2043	05/11/2026	112.84 Put	Bond Future	1734.8850	1.7349	1740.0019	1.7400	0.295	0.0000
2025/09/29	2044	06/11/2025	11.75 Call	Bond Future	8958.5500	8.9586	9112.1000	9.1121	1.714	0.0000
2025/09/29	2044	06/11/2025	11.75 Put	Bond Future	1.2700	0.0013	0.6800	0.0007	46.457	0.0000
2025/09/29	2044	06/11/2025	11.25 Put	Bond Future	33.0000	0.0330	22.8400	0.0228	30.788	0.0000
2025/09/29	2044	06/11/2025	11.25 Call	Bond Future	5842.9700	5.8430	5986.9500	5.9870	2.464	0.0000
2025/09/29	2044	06/11/2025	12.20 Call	Bond Future	11625.1100	11.6251	11779.2300	11.7792	1.326	0.0000
2025/09/29	2044	06/11/2025	12.20 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/09/29	2044	06/11/2025	12.25 Call	Bond Future	11912.3600	11.9124	12066.4800	12.0665	1.294	0.0000
2025/09/29	2044	06/11/2025	12.25 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/09/29	2044	06/11/2025	12.00 Call	Bond Future	10458.1300	10.4581	10612.1600	10.6122	1.473	0.0000
2025/09/29	2044	06/11/2025	12.00 Put	Bond Future	0.2000	0.0002	0.0900	0.0001	55.000	0.0000
2025/09/29	2044	06/11/2025		Bond Future	10.4035	89.0323	10.3823	89.1864	0.204	0.0000
2025/09/29	2044	06/11/2025	11.88 Call	Bond Future	9743.9900	9.7440	9897.8800	9.8979	1.579	0.0000
2025/09/29	2044	06/11/2025	11.88 Put	Bond Future	0.4900	0.0005	0.2400	0.0002	51.020	0.0000
2025/09/29	2044	05/02/2026		Bond Future	10.4902	86.2885	10.4682	86.4455	0.209	0.0000
2025/09/29	2044	05/02/2026	11.56 Call	Bond Future	7382.7400	7.3827	7515.7000	7.5157	1.801	0.0000
2025/09/29	2044	05/02/2026	11.56 Put	Bond Future	246.9200	0.2469	222.8600	0.2229	9.744	0.0000
2025/09/29	2044	05/02/2026	11.25 Call	Bond Future	5686.8700	5.6869	5802.5100	5.8025	2.033	0.0000
2025/09/29	2044	05/02/2026	11.25 Put	Bond Future	519.7900	0.5198	478.4100	0.4784	7.961	0.0000
2025/09/29	2044	05/02/2026	11.50 Call	Bond Future	7045.7400	7.0457	7175.9500	7.1760	1.848	0.0000
2025/09/29	2044	05/02/2026	11.50 Put	Bond Future	284.9900	0.2850	258.1800	0.2582	9.407	0.0000
2025/09/29	2044	05/02/2026	10.90 Put	Bond Future	1098.9600	1.0990	1031.2700	1.0313	6.159	0.0000
2025/09/29	2044	05/02/2026	10.90 Call	Bond Future	3948.2700	3.9483	4037.6000	4.0376	2.263	0.0000
2025/09/29	2044	05/02/2026	10.07 Put	Bond Future	4290.1000	4.2901	4159.1300	4.1591	3.053	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	
2025/09/29	2044	05/02/2026	10.07 Call	Bond Future	1208.3700	1.2084	1234.4200	1.2344	2.156	0.0000	0.0000
2025/09/29	2044	05/02/2026	11.45 Call	Bond Future	6768.9400	6.7689	6896.5600	6.8966	1.885	0.0000	0.0000
2025/09/29	2044	05/02/2026	11.45 Put	Bond Future	322.9100	0.3229	293.5100	0.2935	9.105	0.0000	0.0000
2025/09/29	2044	07/05/2026		Bond Future	10.5798	87.9013	10.5571	88.0613	0.215	0.0000	0.0000
2025/09/29	2044	07/05/2026	11.80 Call	Bond Future	8460.8100	8.4608	8589.9700	8.5900	1.527	0.0000	0.0000
2025/09/29	2044	07/05/2026	11.80 Put	Bond Future	511.2200	0.5112	480.4200	0.4804	6.025	0.0000	0.0000
2025/09/29	2044	06/08/2026		Bond Future	10.6812	85.1345	10.6576	85.2976	0.221	0.0000	0.0000
2025/09/29	2044	06/08/2026	12.42 Call	Bond Future	11277.7700	11.2778	11416.9500	11.4170	1.234	0.0000	0.0000
2025/09/29	2044	06/08/2026	12.42 Put	Bond Future	472.8500	0.4729	448.8800	0.4489	5.069	0.0000	0.0000
2025/09/29	2044	05/11/2026		Bond Future	10.7822	86.6378	10.7578	86.8041	0.226	0.0000	0.0000
2025/09/29	2044	05/11/2026	11.34 Call	Bond Future	6189.1900	6.1892	6285.5400	6.2855	1.557	0.0000	0.0000
2025/09/29	2044	05/11/2026	11.34 Put	Bond Future	2524.4500	2.5245	2454.4800	2.4545	2.772	0.0000	0.0000
2025/09/29	2046	06/11/2025		Bond Future	123.1442	123.1442	123.9873	123.9873	0.685	0.0000	0.0000
2025/09/29	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2046	06/11/2025	125.41 Put	Bond Future	2265.7900	2.2658	1422.6600	1.4227	37.211	0.0000	0.0000
2025/09/29	2046	05/02/2026		Bond Future	125.4430	125.4430	126.3018	126.3018	0.685	0.0000	0.0000
2025/09/29	2046	05/02/2026	121.65 Call	Bond Future	3793.0200	3.7930	4651.8400	4.6518	22.642	0.0000	0.0000
2025/09/29	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2046	07/05/2026		Bond Future	125.5170	125.5170	126.3920	126.3920	0.697	0.0000	0.0000
2025/09/29	2046	07/05/2026	124.95 Call	Bond Future	567.0200	0.5670	1441.9600	1.4420	154.305	0.0000	0.0000
2025/09/29	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2046	06/08/2026		Bond Future	127.8587	127.8587	128.7502	128.7502	0.697	0.0000	0.0000
2025/09/29	2046	06/08/2026	122.38 Call	Bond Future	5478.6500	5.4787	6370.2300	6.3702	16.274	0.0000	0.0000
2025/09/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2046	05/11/2026		Bond Future	127.8117	127.8117	128.7194	128.7194	0.710	0.0000	0.0000
2025/09/29	2046	05/11/2026	125.48 Call	Bond Future	2331.6700	2.3317	3239.3700	3.2394	38.929	0.0000	0.0000
2025/09/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2050	06/11/2025		Bond Future	122.7198	122.7198	125.5959	125.5959	2.344	0.0000	0.0000
2025/09/29	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	1175.8800	1.1759	100.000	0.0000	0.0000
2025/09/29	2050	06/11/2025	124.42 Put	Bond Future	1700.2200	1.7002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/29	2050	05/02/2026		Bond Future	122.5914	122.5914	125.5211	125.5211	2.390	0.0000	0.0000
2025/09/29	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	2701.1200	2.7011	100.000	0.0000	0.0000
2025/09/29	2050	05/02/2026	122.82 Put	Bond Future	228.6200	0.2286	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/29	2050	07/05/2026		Bond Future	124.9117	124.9117	127.8972	127.8972	2.390	0.0000	0.0000
2025/09/29	2050	07/05/2026	124.07 Call	Bond Future	841.7400	0.8417	3827.1700	3.8272	354.674	0.0000	0.0000
2025/09/29	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2050	06/08/2026		Bond Future	124.7815	124.7815	127.8227	127.8227	2.437	0.0000	0.0000
2025/09/29	2050	06/08/2026	123.27 Call	Bond Future	1511.5300	1.5115	4552.7400	4.5527	201.201	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
2025/09/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	2050	05/11/2026		Bond Future	127.0174	127.0174	130.1137	130.1137	2.438	0.0000	0.0000
2025/09/29	2050	05/11/2026	123.84 Call	Bond Future	3177.4400	3.1774	6273.6600	6.2737	97.444	0.0000	0.0000
2025/09/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	AL37	06/11/2025		Index Future	1209.4750	1209.4750	1210.4080	1210.4080	0.077	0.0000	0.0000
2025/09/29	AL37	05/02/2026		Index Future	1231.7560	1231.7560	1232.7070	1232.7070	0.077	0.0000	0.0000
2025/09/29	AL37	07/05/2026		Index Future	1254.7810	1254.7810	1255.7510	1255.7510	0.077	0.0000	0.0000
2025/09/29	AL37	06/08/2026		Index Future	1277.6650	1277.6650	1278.6620	1278.6620	0.078	0.0000	0.0000
2025/09/29	AL37	05/11/2026		Index Future	1300.5620	1300.5620	1301.5890	1301.5890	0.079	0.0000	0.0000
2025/09/29	AL7T	06/11/2025		Index Future	1500.6370	1500.6370	1502.5740	1502.5740	0.129	0.0000	0.0000
2025/09/29	AL7T	05/02/2026		Index Future	1528.2810	1528.2810	1530.2550	1530.2550	0.129	0.0000	0.0000
2025/09/29	AL7T	07/05/2026		Index Future	1556.8500	1556.8500	1558.8620	1558.8620	0.129	0.0000	0.0000
2025/09/29	AL7T	06/08/2026		Index Future	1585.2420	1585.2420	1587.3030	1587.3030	0.130	0.0000	0.0000
2025/09/29	AL7T	05/11/2026		Index Future	1613.6520	1613.6520	1615.7640	1615.7640	0.131	0.0000	0.0000
2025/09/29	ALBI	06/11/2025		Index Future	1265.6890	1265.6890	1267.4970	1267.4970	0.143	0.0000	0.0000
2025/09/29	ALBI	05/02/2026		Index Future	1289.0060	1289.0060	1290.8470	1290.8470	0.143	0.0000	0.0000
2025/09/29	ALBI	07/05/2026		Index Future	1313.1020	1313.1020	1314.9790	1314.9790	0.143	0.0000	0.0000
2025/09/29	ALBI	06/08/2026		Index Future	1337.0490	1337.0490	1338.9700	1338.9700	0.144	0.0000	0.0000
2025/09/29	ALBI	05/11/2026		Index Future	1361.0110	1361.0110	1362.9780	1362.9780	0.145	0.0000	0.0000
2025/09/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	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	
2025/09/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES33	06/11/2025		Bond Future	9.7651	88.9478	9.7436	89.0546	0.220	0.0000	0.0000
2025/09/29	ES33	06/11/2025	12.01 Call	Bond Future	10297.5400	10.2975	10404.4100	10.4044	1.038	0.0000	0.0000
2025/09/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES33	05/02/2026		Bond Future	9.8676	90.6082	9.8451	90.7171	0.228	0.0000	0.0000
2025/09/29	ES33	05/02/2026	11.49 Call	Bond Future	7412.7500	7.4128	7521.6000	7.5216	1.468	0.0000	0.0000
2025/09/29	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES33	07/05/2026		Bond Future	9.9673	88.5280	9.9437	88.6390	0.237	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	
2025/09/29	ES33	07/05/2026	11.69 Call	Bond Future	7647.4400	7.6474	7758.4200	7.7584	1.451	0.0000	0.0000
2025/09/29	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES33	06/08/2026		Bond Future	10.0825	90.1786	10.0578	90.2919	0.246	0.0000	0.0000
2025/09/29	ES33	06/08/2026	12.02 Call	Bond Future	8309.9500	8.3100	8423.2300	8.4232	1.363	0.0000	0.0000
2025/09/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES33	05/11/2026		Bond Future	10.2150	88.0003	10.1889	88.1159	0.255	0.0000	0.0000
2025/09/29	ES33	05/11/2026	10.83 Call	Bond Future	2671.9400	2.6719	2787.5400	2.7875	4.326	0.0000	0.0000
2025/09/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES42	06/11/2025		Bond Future	10.4503	85.2173	10.4189	85.4339	0.301	0.0000	0.0000
2025/09/29	ES42	06/11/2025	12.39 Call	Bond Future	11883.3800	11.8834	12100.0500	12.1001	1.823	0.0000	0.0000
2025/09/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES42	05/02/2026		Bond Future	10.5395	86.8081	10.5070	87.0288	0.309	0.0000	0.0000
2025/09/29	ES42	05/02/2026	11.85 Call	Bond Future	8208.3800	8.2084	8429.0300	8.4290	2.688	0.0000	0.0000
2025/09/29	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES42	07/05/2026		Bond Future	10.6302	84.1862	10.5965	84.4111	0.317	0.0000	0.0000
2025/09/29	ES42	07/05/2026	12.20 Call	Bond Future	9544.7600	9.5448	9769.7000	9.7697	2.357	0.0000	0.0000
2025/09/29	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES42	06/08/2026		Bond Future	10.7290	85.7548	10.6941	85.9842	0.325	0.0000	0.0000
2025/09/29	ES42	06/08/2026	12.65 Call	Bond Future	11280.4200	11.2804	11509.8200	11.5098	2.034	0.0000	0.0000
2025/09/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	ES42	05/11/2026		Bond Future	10.8361	83.0258	10.7999	83.2597	0.334	0.0000	0.0000
2025/09/29	ES42	05/11/2026	11.66 Call	Bond Future	5061.0300	5.0610	5294.8400	5.2948	4.620	0.0000	0.0000
2025/09/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GOVI	06/11/2025		GOVI	1243.6640	1243.6640	1245.2920	1245.2920	0.131	0.0000	0.0000
2025/09/29	GOVI	06/11/2025	1,112. Call 00	GOVI	1316640.0000	131.6640	1332920.0000	133.2920	1.236	0.0000	0.0000
2025/09/29	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GOVI	05/02/2026		GOVI	1266.5740	1266.5740	1268.2330	1268.2330	0.131	0.0000	0.0000
2025/09/29	GOVI	05/02/2026	1,150. Call 00	GOVI	1165740.0000	116.5740	1182330.0000	118.2330	1.423	0.0000	0.0000
2025/09/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GOVI	07/05/2026		GOVI	1290.2510	1290.2510	1291.9420	1291.9420	0.131	0.0000	0.0000
2025/09/29	GOVI	07/05/2026	1,177. Call 00	GOVI	1132510.0000	113.2510	1149420.0000	114.9420	1.493	0.0000	0.0000
2025/09/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GOVI	06/08/2026		GOVI	1313.7810	1313.7810	1315.5130	1315.5130	0.132	0.0000	0.0000
2025/09/29	GOVI	06/08/2026	1,189. Call 00	GOVI	1247810.0000	124.7810	1265130.0000	126.5130	1.388	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/29	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GOVI	05/11/2026		GOVI		1337.3260	1337.3260	1339.1010	1339.1010	0.133	0.0000	0.0000
2025/09/29	GOVI	05/11/2026	1,277. Call 00	GOVI		603260.0000	60.3260	621010.0000	62.1010	2.942	0.0000	0.0000
2025/09/29	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/29	I258	06/11/2025		Bond Future		113.1569	113.1569	114.8993	114.8993	1.540	0.0000	0.0000
2025/09/29	I258	06/11/2025	112.39 Call	Bond Future		1792.4633	1.7925	2947.5645	2.9476	64.442	0.0000	0.0000
2025/09/29	I258	06/11/2025	112.39 Put	Bond Future		1025.5533	1.0256	438.3145	0.4383	57.261	0.0000	0.0000
2025/09/29	I258	05/02/2026		Bond Future		112.4529	112.4529	114.2277	114.2277	1.578	0.0000	0.0000
2025/09/29	I258	05/02/2026	111.65 Call	Bond Future		2913.6594	2.9137	3981.4287	3.9814	36.647	0.0000	0.0000
2025/09/29	I258	05/02/2026	111.65 Put	Bond Future		2110.7794	2.1108	1403.7587	1.4038	33.496	0.0000	0.0000
2025/09/29	I258	07/05/2026		Bond Future		114.5815	114.5815	116.3898	116.3898	1.578	0.0000	0.0000
2025/09/29	I258	07/05/2026	113.73 Call	Bond Future		3760.0203	3.7600	4818.4781	4.8185	28.150	0.0000	0.0000
2025/09/29	I258	07/05/2026	113.73 Put	Bond Future		2908.5203	2.9085	2158.7081	2.1587	25.780	0.0000	0.0000
2025/09/29	I258	06/08/2026		Bond Future		113.8532	113.8532	115.6955	115.6955	1.618	0.0000	0.0000
2025/09/29	I258	06/08/2026	112.95 Call	Bond Future		4419.4949	4.4195	5487.4487	5.4874	24.165	0.0000	0.0000
2025/09/29	I258	06/08/2026	112.95 Put	Bond Future		3516.2649	3.5163	2741.9187	2.7419	22.022	0.0000	0.0000
2025/09/29	I258	05/11/2026		Bond Future		115.8921	115.8921	117.7676	117.7676	1.618	0.0000	0.0000
2025/09/29	I258	05/11/2026	114.95 Call	Bond Future		5044.0215	5.0440	6123.4191	6.1234	21.400	0.0000	0.0000
2025/09/29	I258	05/11/2026	114.95 Put	Bond Future		4101.9015	4.1019	3305.7791	3.3058	19.409	0.0000	0.0000
2025/09/29	IGOV	06/11/2025		Index Future		396.0720	396.0720	398.2600	398.2600	0.552	0.0000	0.0000
2025/09/29	IGOV	05/02/2026		Index Future		403.4660	403.4660	405.6940	405.6940	0.552	0.0000	0.0000
2025/09/29	IGOV	07/05/2026		Index Future		411.1030	411.1030	413.3740	413.3740	0.552	0.0000	0.0000
2025/09/29	IGOV	06/08/2026		Index Future		418.6940	418.6940	421.0100	421.0100	0.553	0.0000	0.0000
2025/09/29	IGOV	05/11/2026		Index Future		426.2900	426.2900	428.6520	428.6520	0.554	0.0000	0.0000
2025/09/29	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/29	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/29	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/29	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/29	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/29	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/29	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/29	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/29	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/29	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	
2025/09/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/29	R033	06/11/2025		Bond Future	8.7284	107.9513	8.7226	107.9838	0.067	0.0000	0.0000
2025/09/29	R033	06/11/2025	10.33 Call	Bond Future	8495.8800	8.4959	8528.3900	8.5284	0.383	0.0000	0.0000
2025/09/29	R033	06/11/2025	10.33 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/29	R033	05/02/2026		Bond Future	8.7912	109.9400	8.7851	109.9731	0.069	0.0000	0.0000
2025/09/29	R033	05/02/2026	10.49 Call	Bond Future	8739.5400	8.7395	8771.5800	8.7716	0.367	0.0000	0.0000
2025/09/29	R033	05/02/2026	10.49 Put	Bond Future	9.3000	0.0093	8.2200	0.0082	11.613	0.0000	0.0000
2025/09/29	R033	07/05/2026		Bond Future	8.8526	106.9509	8.8462	106.9847	0.073	0.0000	0.0000
2025/09/29	R033	07/05/2026	10.38 Call	Bond Future	7784.5700	7.7846	7812.7400	7.8127	0.362	0.0000	0.0000
2025/09/29	R033	07/05/2026	10.38 Put	Bond Future	121.9300	0.1219	116.3000	0.1163	4.617	0.0000	0.0000
2025/09/29	R033	06/08/2026		Bond Future	8.9280	108.9201	8.9212	108.9548	0.076	0.0000	0.0000
2025/09/29	R033	06/08/2026	10.25 Call	Bond Future	6841.9900	6.8420	6866.5800	6.8666	0.359	0.0000	0.0000
2025/09/29	R033	06/08/2026	10.25 Put	Bond Future	376.1700	0.3762	366.0800	0.3661	2.682	0.0000	0.0000
2025/09/29	R033	05/11/2026		Bond Future	9.0165	105.8052	9.0092	105.8409	0.080	0.0000	0.0000
2025/09/29	R033	05/11/2026	9.33 Call	Bond Future	3297.2800	3.2973	3310.2200	3.3102	0.392	0.0000	0.0000
2025/09/29	R033	05/11/2026	9.33 Put	Bond Future	1768.9300	1.7689	1746.1900	1.7462	1.286	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.30 Call	Bond Future	6506.0600	6.5061	6571.9300	6.5719	1.012	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.30 Put	Bond Future	3.1300	0.0031	1.9700	0.0020	37.061	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.68 Call	Bond Future	8584.5400	8.5845	8651.4900	8.6515	0.780	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.68 Put	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.50 Call	Bond Future	7607.0500	7.6071	7673.7900	7.6738	0.877	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.50 Put	Bond Future	0.6700	0.0007	0.3800	0.0004	43.284	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.15 Call	Bond Future	5672.8000	5.6728	5736.8900	5.7369	1.130	0.0000	0.0000
2025/09/29	R035	06/11/2025	10.15 Put	Bond Future	9.2400	0.0092	6.3000	0.0063	31.818	0.0000	0.0000
2025/09/29	R035	06/11/2025	9.77 Put	Bond Future	94.0500	0.0941	75.6200	0.0756	19.596	0.0000	0.0000
2025/09/29	R035	06/11/2025	9.77 Call	Bond Future	3584.9900	3.5850	3633.5900	3.6336	1.356	0.0000	0.0000
2025/09/29	R035	06/11/2025	11.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/29	R035	06/11/2025	11.00 Call	Bond Future	10288.4800	10.2885	10355.5000	10.3555	0.651	0.0000	0.0000
2025/09/29	R035	06/11/2025	9.91 Put	Bond Future	43.1900	0.0432	32.9100	0.0329	23.802	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
2025/09/29	R035	06/11/2025	9.91 Call			Bond Future	4342.3700	4.3424	4399.1200	4.3991	1.307	0.0000
2025/09/29	R035	06/11/2025	10.41 Put			Bond Future	1.3700	0.0014	0.8100	0.0008	40.876	0.0000
2025/09/29	R035	06/11/2025	10.41 Call			Bond Future	7113.4000	7.1134	7179.8700	7.1799	0.934	0.0000
2025/09/29	R035	06/11/2025	11.43 Call			Bond Future	12510.5500	12.5106	12577.5800	12.5776	0.536	0.0000
2025/09/29	R035	06/11/2025	11.43 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	10.44 Put			Bond Future	1.0900	0.0011	0.6300	0.0006	42.202	0.0000
2025/09/29	R035	06/11/2025	10.44 Call			Bond Future	7278.3100	7.2783	7344.8800	7.3449	0.915	0.0000
2025/09/29	R035	06/11/2025	10.94 Put			Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	10.94 Call			Bond Future	9972.3000	9.9723	10039.3300	10.0393	0.672	0.0000
2025/09/29	R035	06/11/2025	11.99 Call			Bond Future	15292.3800	15.2924	15359.4100	15.3594	0.438	0.0000
2025/09/29	R035	06/11/2025	11.99 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	10.08 Put			Bond Future	14.9000	0.0149	10.5200	0.0105	29.396	0.0000
2025/09/29	R035	06/11/2025	10.08 Call			Bond Future	5283.2500	5.2833	5345.9000	5.3459	1.186	0.0000
2025/09/29	R035	06/11/2025	10.58 Put			Bond Future	0.3500	0.0004	0.1900	0.0002	45.714	0.0000
2025/09/29	R035	06/11/2025	10.58 Call			Bond Future	8043.1500	8.0432	8110.0200	8.1100	0.831	0.0000
2025/09/29	R035	06/11/2025	11.67 Call			Bond Future	13717.9700	13.7180	13785.0000	13.7850	0.489	0.0000
2025/09/29	R035	06/11/2025	11.67 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	11.95 Call			Bond Future	15097.7600	15.0978	15164.7900	15.1648	0.444	0.0000
2025/09/29	R035	06/11/2025	11.95 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	11.45 Call			Bond Future	12612.0500	12.6121	12679.0800	12.6791	0.531	0.0000
2025/09/29	R035	06/11/2025	11.45 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	10.95 Put			Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/29	R035	06/11/2025	10.95 Call			Bond Future	10025.1000	10.0251	10092.1300	10.0921	0.669	0.0000
2025/09/29	R035	06/11/2025				Bond Future	9.1830	99.8425	9.1720	99.9095	0.120	0.0000
2025/09/29	R035	06/11/2025	11.20 Call			Bond Future	11331.5100	11.3315	11398.5400	11.3985	0.592	0.0000
2025/09/29	R035	06/11/2025	11.20 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R035	05/02/2026				Bond Future	9.2567	101.6818	9.2452	101.7501	0.124	0.0000
2025/09/29	R035	05/02/2026	10.79 Call			Bond Future	8631.9400	8.6319	8695.5200	8.6955	0.737	0.0000
2025/09/29	R035	05/02/2026	10.79 Put			Bond Future	44.6200	0.0446	39.9900	0.0400	10.377	0.0000
2025/09/29	R035	05/02/2026	10.44 Put			Bond Future	125.5000	0.1255	115.1400	0.1151	8.255	0.0000
2025/09/29	R035	05/02/2026	10.44 Call			Bond Future	6843.4900	6.8435	6901.3400	6.9013	0.845	0.0000
2025/09/29	R035	05/02/2026	10.94 Put			Bond Future	27.7000	0.0277	24.5500	0.0246	11.372	0.0000
2025/09/29	R035	05/02/2026	10.94 Call			Bond Future	9400.5200	9.4005	9465.5800	9.4656	0.692	0.0000
2025/09/29	R035	05/02/2026	12.44 Call			Bond Future	16740.9800	16.7410	16809.1800	16.8092	0.407	0.0000
2025/09/29	R035	05/02/2026	12.44 Put			Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000
2025/09/29	R035	05/02/2026	11.17 Call			Bond Future	10572.2300	10.5722	10638.7900	10.6388	0.630	0.0000
2025/09/29	R035	05/02/2026	11.17 Put			Bond Future	12.8200	0.0128	11.1700	0.0112	12.871	0.0000
2025/09/29	R035	05/02/2026	10.67 Call			Bond Future	8016.6000	8.0166	8078.6100	8.0786	0.774	0.0000
2025/09/29	R035	05/02/2026	10.67 Put			Bond Future	64.3900	0.0644	58.1900	0.0582	9.629	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
2025/09/29	R035	05/02/2026	10.17 Put	Bond Future	260.6200	0.2606	243.0100	0.2430	6.757	0.0000	0.0000
2025/09/29	R035	05/02/2026	10.17 Call	Bond Future	5500.8300	5.5008	5551.4300	5.5514	0.920	0.0000	0.0000
2025/09/29	R035	05/02/2026	11.00 Put	Bond Future	22.7600	0.0228	20.0800	0.0201	11.775	0.0000	0.0000
2025/09/29	R035	05/02/2026	11.00 Call	Bond Future	9707.2000	9.7072	9772.7300	9.7727	0.675	0.0000	0.0000
2025/09/29	R035	05/02/2026	9.25 Call	Bond Future	1856.3200	1.8563	1869.5700	1.8696	0.714	0.0000	0.0000
2025/09/29	R035	05/02/2026	9.25 Put	Bond Future	1896.1300	1.8961	1841.1700	1.8412	2.899	0.0000	0.0000
2025/09/29	R035	05/02/2026	8.85 Put	Bond Future	3434.5500	3.4346	3368.2100	3.3682	1.932	0.0000	0.0000
2025/09/29	R035	05/02/2026	8.85 Call	Bond Future	975.3700	0.9754	977.2400	0.9772	0.192	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.66 Call	Bond Future	7655.6900	7.6557	7711.8400	7.7118	0.733	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.66 Put	Bond Future	278.0500	0.2781	264.6700	0.2647	4.812	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.16 Call	Bond Future	5393.5500	5.3936	5438.0700	5.4381	0.825	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.16 Put	Bond Future	688.4800	0.6885	663.4700	0.6635	3.633	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.66 Put	Bond Future	1532.2200	1.5322	1492.1000	1.4921	2.618	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.66 Call	Bond Future	3459.1500	3.4592	3488.5600	3.4886	0.850	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.71 Call	Bond Future	7891.6300	7.8916	7948.6900	7.9487	0.723	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.71 Put	Bond Future	252.3600	0.2524	239.8900	0.2399	4.941	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.21 Call	Bond Future	5607.2400	5.6072	5653.1500	5.6532	0.819	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.21 Put	Bond Future	630.2400	0.6302	606.6200	0.6066	3.748	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.71 Put	Bond Future	1422.1200	1.4221	1383.5700	1.3836	2.711	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.71 Call	Bond Future	3631.7500	3.6318	3662.7300	3.6627	0.853	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.64 Call	Bond Future	7561.6100	7.5616	7617.3800	7.6174	0.738	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.64 Put	Bond Future	288.9000	0.2889	275.1400	0.2751	4.763	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.14 Call	Bond Future	5309.0200	5.3090	5352.9800	5.3530	0.828	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.14 Put	Bond Future	713.0200	0.7130	687.4500	0.6875	3.586	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.64 Put	Bond Future	1577.9900	1.5780	1537.2500	1.5373	2.582	0.0000	0.0000
2025/09/29	R035	07/05/2026	9.64 Call	Bond Future	3391.5300	3.3915	3420.3200	3.4203	0.849	0.0000	0.0000
2025/09/29	R035	07/05/2026		Bond Future	9.3243	99.0784	9.3123	99.1479	0.128	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.86 Call	Bond Future	8605.5900	8.6056	8665.1300	8.6651	0.692	0.0000	0.0000
2025/09/29	R035	07/05/2026	10.86 Put	Bond Future	187.4600	0.1875	177.4700	0.1775	5.329	0.0000	0.0000
2025/09/29	R035	06/08/2026	10.22 Call	Bond Future	5563.8100	5.5638	5606.7800	5.6068	0.772	0.0000	0.0000
2025/09/29	R035	06/08/2026	10.22 Put	Bond Future	1080.8700	1.0809	1052.7400	1.0527	2.603	0.0000	0.0000
2025/09/29	R035	06/08/2026	9.72 Call	Bond Future	3801.1900	3.8012	3831.7200	3.8317	0.803	0.0000	0.0000
2025/09/29	R035	06/08/2026	9.72 Put	Bond Future	2035.1400	2.0351	1994.5700	1.9946	1.993	0.0000	0.0000
2025/09/29	R035	06/08/2026	9.22 Put	Bond Future	3510.7800	3.5108	3458.3500	3.4584	1.493	0.0000	0.0000
2025/09/29	R035	06/08/2026	9.22 Call	Bond Future	2454.6300	2.4546	2473.3000	2.4733	0.761	0.0000	0.0000
2025/09/29	R035	06/08/2026		Bond Future	9.4049	100.9031	9.3924	100.9742	0.133	0.0000	0.0000
2025/09/29	R035	06/08/2026	11.06 Call	Bond Future	9144.9300	9.1449	9203.8100	9.2038	0.644	0.0000	0.0000
2025/09/29	R035	06/08/2026	11.06 Put	Bond Future	322.6300	0.3226	310.4100	0.3104	3.788	0.0000	0.0000
2025/09/29	R035	06/08/2026	10.13 Call	Bond Future	5219.4300	5.2194	5260.2400	5.2602	0.782	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
2025/09/29	R035	06/08/2026	10.13 Put	Bond Future	1217.9600	1.2180	1187.6700	1.1877	2.487	0.0000
2025/09/29	R035	06/08/2026	9.63 Call	Bond Future	3527.5300	3.5275	3555.8000	3.5558	0.801	0.0000
2025/09/29	R035	06/08/2026	9.63 Put	Bond Future	2261.5700	2.2616	2218.7400	2.2187	1.894	0.0000
2025/09/29	R035	06/08/2026	9.13 Put	Bond Future	3835.8800	3.8359	3781.5600	3.7816	1.416	0.0000
2025/09/29	R035	06/08/2026	9.13 Call	Bond Future	2260.2100	2.2602	2276.9900	2.2770	0.742	0.0000
2025/09/29	R035	05/11/2026		Bond Future	9.4990	98.1865	9.4859	98.2592	0.138	0.0000
2025/09/29	R035	05/11/2026	10.03 Call	Bond Future	4799.2000	4.7992	4836.1700	4.8362	0.770	0.0000
2025/09/29	R035	05/11/2026	10.03 Put	Bond Future	1921.1700	1.9212	1885.4600	1.8855	1.859	0.0000
2025/09/29	R038	06/11/2025		Bond Future	9.7727	109.0515	9.7412	109.2871	0.322	0.0000
2025/09/29	R038	06/11/2025	11.24 Call	Bond Future	10232.2800	10.2323	10467.7800	10.4678	2.302	0.0000
2025/09/29	R038	06/11/2025	11.24 Put	Bond Future	0.2000	0.0002	0.0800	0.0001	60.000	0.0000
2025/09/29	R038	06/11/2025	12.33 Call	Bond Future	16944.5100	16.9445	17180.1300	17.1801	1.391	0.0000
2025/09/29	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/29	R038	06/11/2025	10.98 Put	Bond Future	1.6900	0.0017	0.8300	0.0008	50.888	0.0000
2025/09/29	R038	06/11/2025	10.98 Call	Bond Future	8525.8600	8.5259	8760.6200	8.7606	2.754	0.0000
2025/09/29	R038	05/02/2026		Bond Future	9.8572	111.0605	9.8246	111.3004	0.331	0.0000
2025/09/29	R038	05/02/2026	11.44 Call	Bond Future	10825.3200	10.8253	11056.7900	11.0568	2.138	0.0000
2025/09/29	R038	05/02/2026	11.44 Put	Bond Future	50.1100	0.0501	41.6600	0.0417	16.863	0.0000
2025/09/29	R038	07/05/2026		Bond Future	9.9415	107.6509	9.9076	107.8954	0.341	0.0000
2025/09/29	R038	07/05/2026	11.40 Call	Bond Future	10081.7800	10.0818	10300.0800	10.3001	2.165	0.0000
2025/09/29	R038	07/05/2026	11.40 Put	Bond Future	280.0600	0.2801	253.9200	0.2539	9.334	0.0000
2025/09/29	R038	06/08/2026		Bond Future	10.0370	109.6328	10.0016	109.8821	0.352	0.0000
2025/09/29	R038	06/08/2026	11.77 Call	Bond Future	11693.1800	11.6932	11912.7400	11.9127	1.878	0.0000
2025/09/29	R038	06/08/2026	11.77 Put	Bond Future	417.3100	0.4173	387.5600	0.3876	7.129	0.0000
2025/09/29	R038	05/11/2026		Bond Future	10.1416	106.0891	10.1048	106.3432	0.363	0.0000
2025/09/29	R038	05/11/2026	10.72 Call	Bond Future	6155.6800	6.1557	6314.0700	6.3141	2.573	0.0000
2025/09/29	R038	05/11/2026	10.72 Put	Bond Future	2272.5200	2.2725	2176.8400	2.1768	4.210	0.0000
2025/09/29	R053	06/11/2025		Bond Future	10.2346	114.0177	10.1932	114.4394	0.405	0.0000
2025/09/29	R053	06/11/2025	11.76 Call	Bond Future	13803.8000	13.8038	14225.2300	14.2252	3.053	0.0000
2025/09/29	R053	06/11/2025	11.76 Put	Bond Future	0.3400	0.0003	0.1300	0.0001	61.765	0.0000
2025/09/29	R053	05/02/2026		Bond Future	10.3122	116.1182	10.2694	116.5476	0.415	0.0000
2025/09/29	R053	05/02/2026	11.49 Call	Bond Future	11045.4000	11.0454	11434.0400	11.4340	3.519	0.0000
2025/09/29	R053	05/02/2026	11.49 Put	Bond Future	260.9600	0.2610	220.2200	0.2202	15.612	0.0000
2025/09/29	R053	07/05/2026		Bond Future	10.3888	112.4260	10.3446	112.8636	0.425	0.0000
2025/09/29	R053	07/05/2026	11.69 Call	Bond Future	12179.6500	12.1797	12561.3200	12.5613	3.134	0.0000
2025/09/29	R053	07/05/2026	11.69 Put	Bond Future	528.8200	0.5288	472.9000	0.4729	10.574	0.0000
2025/09/29	R053	06/08/2026		Bond Future	10.4736	114.4957	10.4278	114.9416	0.437	0.0000
2025/09/29	R053	06/08/2026	12.28 Call	Bond Future	15946.7900	15.9468	16344.2100	16.3442	2.492	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	
2025/09/29	R053	06/08/2026	12.28 Put	Bond Future	562.3300	0.5623	513.8900	0.5139	8.614	0.0000	0.0000
2025/09/29	R053	05/11/2026		Bond Future	10.5643	110.6598	10.5170	111.1140	0.448	0.0000	0.0000
2025/09/29	R053	05/11/2026	11.21 Call	Bond Future	8937.3600	8.9374	9234.0600	9.2341	3.320	0.0000	0.0000
2025/09/29	R053	05/11/2026	11.21 Put	Bond Future	3053.2600	3.0533	2895.7700	2.8958	5.158	0.0000	0.0000
2025/09/29	R186	06/11/2025		Bond Future	7.4685	107.2569	7.4571	107.2690	0.152	0.0000	0.0000
2025/09/29	R186	06/11/2025	8.13 Call	Bond Future	705.9500	0.7060	718.1000	0.7181	1.721	0.0000	0.0000
2025/09/29	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R186	05/02/2026		Bond Future	7.4727	103.9285	7.4579	103.9409	0.198	0.0000	0.0000
2025/09/29	R186	05/02/2026	8.43 Call	Bond Future	797.6700	0.7977	809.7900	0.8098	1.519	0.0000	0.0000
2025/09/29	R186	05/02/2026	8.43 Put	Bond Future	1.5100	0.0015	1.2500	0.0013	17.219	0.0000	0.0000
2025/09/29	R186	07/05/2026		Bond Future	7.4411	105.8712	7.4199	105.8838	0.285	0.0000	0.0000
2025/09/29	R186	07/05/2026	8.69 Call	Bond Future	745.9500	0.7460	758.0600	0.7581	1.623	0.0000	0.0000
2025/09/29	R186	07/05/2026	8.69 Put	Bond Future	4.7500	0.0048	4.2100	0.0042	11.368	0.0000	0.0000
2025/09/29	R186	06/08/2026		Bond Future	7.4328	102.5152	7.3961	102.5284	0.495	0.0000	0.0000
2025/09/29	R186	06/08/2026	8.57 Call	Bond Future	418.6900	0.4187	430.5000	0.4305	2.821	0.0000	0.0000
2025/09/29	R186	06/08/2026	8.57 Put	Bond Future	12.7800	0.0128	11.4100	0.0114	10.720	0.0000	0.0000
2025/09/29	R186	05/11/2026		Bond Future	7.8790	104.3267	7.7608	104.3404	1.501	0.0000	0.0000
2025/09/29	R186	05/11/2026	8.12 Call	Bond Future	67.7800	0.0678	75.8900	0.0759	11.965	0.0000	0.0000
2025/09/29	R186	05/11/2026	8.12 Put	Bond Future	39.7900	0.0398	34.1700	0.0342	14.124	0.0000	0.0000
2025/09/29	R202	06/11/2025		Bond Future	280.4602	280.4602	280.1346	280.1346	0.116	0.0000	0.0000
2025/09/29	R202	06/11/2025	275.64 Call	Bond Future	4820.1800	4.8202	4494.6400	4.4946	6.754	0.0000	0.0000
2025/09/29	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R202	05/02/2026		Bond Future	280.3436	280.3436	280.0120	280.0120	0.118	0.0000	0.0000
2025/09/29	R202	05/02/2026	277.82 Call	Bond Future	2523.5800	2.5236	2191.9900	2.1920	13.140	0.0000	0.0000
2025/09/29	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R202	07/05/2026		Bond Future	285.6502	285.6502	285.3124	285.3124	0.118	0.0000	0.0000
2025/09/29	R202	07/05/2026	277.55 Call	Bond Future	8100.1700	8.1002	7762.4200	7.7624	4.170	0.0000	0.0000
2025/09/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R202	06/08/2026		Bond Future	285.5397	285.5397	285.1960	285.1960	0.120	0.0000	0.0000
2025/09/29	R202	06/08/2026	278.86 Call	Bond Future	6679.7100	6.6797	6335.9700	6.3360	5.146	0.0000	0.0000
2025/09/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R202	05/11/2026		Bond Future	290.6570	290.6570	290.3081	290.3081	0.120	0.0000	0.0000
2025/09/29	R202	05/11/2026	280.46 Call	Bond Future	10196.9800	10.1970	9848.0500	9.8481	3.422	0.0000	0.0000
2025/09/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R209	06/11/2025		Bond Future	9.4215	79.9861	9.4004	80.1047	0.224	0.0000	0.0000
2025/09/29	R209	06/11/2025	11.27 Call	Bond Future	9556.9000	9.5569	9675.5100	9.6755	1.241	0.0000	0.0000
2025/09/29	R209	06/11/2025	11.27 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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	
2025/09/29	R209	05/02/2026		Bond Future	9.4918	81.4596	9.4699	81.5804	0.230	0.0000	0.0000
2025/09/29	R209	05/02/2026	10.93 Call	Bond Future	7509.5000	7.5095	7622.6200	7.6226	1.506	0.0000	0.0000
2025/09/29	R209	05/02/2026	10.93 Put	Bond Future	61.7300	0.0617	54.0200	0.0540	12.490	0.0000	0.0000
2025/09/29	R209	07/05/2026		Bond Future	9.5610	79.8303	9.5383	79.9535	0.237	0.0000	0.0000
2025/09/29	R209	07/05/2026	11.07 Call	Bond Future	7866.7700	7.8668	7975.2100	7.9752	1.378	0.0000	0.0000
2025/09/29	R209	07/05/2026	11.07 Put	Bond Future	206.2900	0.2063	191.5700	0.1916	7.136	0.0000	0.0000
2025/09/29	R209	06/08/2026		Bond Future	9.6409	81.3004	9.6173	81.4261	0.245	0.0000	0.0000
2025/09/29	R209	06/08/2026	11.39 Call	Bond Future	8941.9400	8.9419	9051.0100	9.0510	1.220	0.0000	0.0000
2025/09/29	R209	06/08/2026	11.39 Put	Bond Future	308.0000	0.3080	291.4200	0.2914	5.383	0.0000	0.0000
2025/09/29	R209	05/11/2026		Bond Future	9.7295	79.5881	9.7049	79.7162	0.252	0.0000	0.0000
2025/09/29	R209	05/11/2026	10.32 Call	Bond Future	4766.3300	4.7663	4842.3500	4.8424	1.595	0.0000	0.0000
2025/09/29	R209	05/11/2026	10.32 Put	Bond Future	1765.3100	1.7653	1713.2500	1.7133	2.949	0.0000	0.0000
2025/09/29	R210	06/11/2025		Bond Future	253.2370	253.2370	253.4381	253.4381	0.079	0.0000	0.0000
2025/09/29	R210	06/11/2025	252.14 Call	Bond Future	1096.9500	1.0970	1298.1300	1.2981	18.340	0.0000	0.0000
2025/09/29	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R210	05/02/2026		Bond Future	257.9642	257.9642	258.1692	258.1692	0.079	0.0000	0.0000
2025/09/29	R210	05/02/2026	253.10 Call	Bond Future	4864.1900	4.8642	5069.2100	5.0692	4.215	0.0000	0.0000
2025/09/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R210	07/05/2026		Bond Future	259.3598	259.3598	259.5685	259.5685	0.080	0.0000	0.0000
2025/09/29	R210	07/05/2026	255.40 Call	Bond Future	3959.8200	3.9598	4168.5100	4.1685	5.270	0.0000	0.0000
2025/09/29	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R210	06/08/2026		Bond Future	264.1990	264.1990	264.4123	264.4123	0.081	0.0000	0.0000
2025/09/29	R210	06/08/2026	259.84 Call	Bond Future	4359.0300	4.3590	4572.3000	4.5723	4.893	0.0000	0.0000
2025/09/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R210	05/11/2026		Bond Future	265.3904	265.3904	265.6079	265.6079	0.082	0.0000	0.0000
2025/09/29	R210	05/11/2026	253.33 Call	Bond Future	12060.3600	12.0604	12277.8600	12.2779	1.803	0.0000	0.0000
2025/09/29	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R213	06/11/2025		Bond Future	8.2231	96.2044	8.2020	96.2908	0.256	0.0000	0.0000
2025/09/29	R213	06/11/2025	10.05 Call	Bond Future	7134.7900	7.1348	7221.2100	7.2212	1.211	0.0000	0.0000
2025/09/29	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/29	R213	05/02/2026		Bond Future	8.2730	97.9767	8.2506	98.0647	0.270	0.0000	0.0000
2025/09/29	R213	05/02/2026	9.89 Call	Bond Future	6117.9300	6.1179	6204.0600	6.2041	1.408	0.0000	0.0000
2025/09/29	R213	05/02/2026	9.89 Put	Bond Future	11.4200	0.0114	9.5400	0.0095	16.462	0.0000	0.0000
2025/09/29	R213	07/05/2026		Bond Future	8.3140	96.2556	8.2902	96.3453	0.286	0.0000	0.0000
2025/09/29	R213	07/05/2026	9.80 Call	Bond Future	5493.2100	5.4932	5575.6400	5.5756	1.501	0.0000	0.0000
2025/09/29	R213	07/05/2026	9.80 Put	Bond Future	82.3500	0.0824	75.0900	0.0751	8.816	0.0000	0.0000
2025/09/29	R213	06/08/2026		Bond Future	8.3714	98.0287	8.3460	98.1202	0.303	0.0000	0.0000
2025/09/29	R213	06/08/2026	9.69 Call	Bond Future	4838.8600	4.8389	4916.5900	4.9166	1.606	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
2025/09/29	R213	06/08/2026	9.69 Put	Bond Future	226.3500	0.2264	212.4900	0.2125	6.123	0.0000
2025/09/29	R213	05/11/2026		Bond Future	8.4502	96.2129	8.4230	96.3064	0.322	0.0000
2025/09/29	R213	05/11/2026	8.75 Call	Bond Future	2355.4600	2.3555	2405.3500	2.4054	2.118	0.0000
2025/09/29	R213	05/11/2026	8.75 Put	Bond Future	1331.9200	1.3319	1288.3300	1.2883	3.273	0.0000
2025/09/29	R214	06/11/2025		Bond Future	10.1163	73.4231	10.0850	73.6145	0.310	0.0000
2025/09/29	R214	06/11/2025	11.64 Call	Bond Future	8490.9800	8.4910	8682.2700	8.6823	2.253	0.0000
2025/09/29	R214	06/11/2025	11.64 Put	Bond Future	0.2400	0.0002	0.1000	0.0001	58.333	0.0000
2025/09/29	R214	05/02/2026		Bond Future	10.1977	74.7757	10.1653	74.9706	0.317	0.0000
2025/09/29	R214	05/02/2026	11.26 Call	Bond Future	6197.7600	6.1978	6368.0900	6.3681	2.748	0.0000
2025/09/29	R214	05/02/2026	11.26 Put	Bond Future	197.1900	0.1972	172.5800	0.1726	12.480	0.0000
2025/09/29	R214	07/05/2026		Bond Future	10.2739	72.8747	10.2405	73.0733	0.325	0.0000
2025/09/29	R214	07/05/2026	11.53 Call	Bond Future	7308.9700	7.3090	7476.8200	7.4768	2.296	0.0000
2025/09/29	R214	07/05/2026	11.53 Put	Bond Future	377.7600	0.3778	347.0200	0.3470	8.137	0.0000
2025/09/29	R214	06/08/2026		Bond Future	10.3600	74.2167	10.3254	74.4192	0.333	0.0000
2025/09/29	R214	06/08/2026	11.97 Call	Bond Future	9043.9700	9.0440	9217.0300	9.2170	1.914	0.0000
2025/09/29	R214	06/08/2026	11.97 Put	Bond Future	453.0600	0.4531	423.6700	0.4237	6.487	0.0000
2025/09/29	R214	05/11/2026		Bond Future	10.4549	72.2327	10.4191	72.4390	0.342	0.0000
2025/09/29	R214	05/11/2026	10.97 Call	Bond Future	5045.8600	5.0459	5169.8600	5.1699	2.457	0.0000
2025/09/29	R214	05/11/2026	10.97 Put	Bond Future	2164.2200	2.1642	2081.9400	2.0819	3.802	0.0000
2025/09/29	R248	06/11/2025		Bond Future	10.3728	87.7093	10.3415	87.9492	0.302	0.0000
2025/09/29	R248	06/11/2025	11.74 Call	Bond Future	9468.1700	9.4682	9707.4400	9.7074	2.527	0.0000
2025/09/29	R248	06/11/2025	11.74 Put	Bond Future	1.0600	0.0011	0.5000	0.0005	52.830	0.0000
2025/09/29	R248	05/02/2026		Bond Future	10.4578	89.3251	10.4253	89.5693	0.310	0.0000
2025/09/29	R248	05/02/2026	11.46 Call	Bond Future	7316.1000	7.3161	7524.6700	7.5247	2.851	0.0000
2025/09/29	R248	05/02/2026	11.46 Put	Bond Future	298.5200	0.2985	262.8600	0.2629	11.946	0.0000
2025/09/29	R248	07/05/2026		Bond Future	10.5374	86.5542	10.5040	86.8030	0.318	0.0000
2025/09/29	R248	07/05/2026	11.72 Call	Bond Future	8626.5500	8.6266	8832.0300	8.8320	2.382	0.0000
2025/09/29	R248	07/05/2026	11.72 Put	Bond Future	552.6600	0.5527	509.3600	0.5094	7.835	0.0000
2025/09/29	R248	06/08/2026		Bond Future	10.6268	88.1480	10.5922	88.4016	0.326	0.0000
2025/09/29	R248	06/08/2026	12.37 Call	Bond Future	11782.5100	11.7825	12003.5600	12.0036	1.876	0.0000
2025/09/29	R248	06/08/2026	12.37 Put	Bond Future	483.7200	0.4837	451.1600	0.4512	6.731	0.0000
2025/09/29	R248	05/11/2026		Bond Future	10.7242	85.2688	10.6883	85.5272	0.334	0.0000
2025/09/29	R248	05/11/2026	11.31 Call	Bond Future	6582.2600	6.5823	6742.2200	6.7422	2.430	0.0000
2025/09/29	R248	05/11/2026	11.31 Put	Bond Future	2538.2500	2.5383	2439.7600	2.4398	3.880	0.0000
2025/09/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/29	X210	31/03/2028		Bond Future	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
2025/09/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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