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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2025 TO 30/09/2025

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
2025/09/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	2029	06/11/2025	139.79 Call	Bond Future	1386.8500	1.3869	1649.8500	1.6499	18.964	0.0000
2025/09/30	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/30	2029	06/11/2025		Bond Future	141.1769	141.1769	141.4399	141.4399	0.186	0.0000
2025/09/30	2029	05/02/2026		Bond Future	143.8123	143.8123	144.0802	144.0802	0.186	0.0000
2025/09/30	2029	05/02/2026	140.11 Call	Bond Future	3702.2500	3.7023	3970.2200	3.9702	7.238	0.0000
2025/09/30	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	
2025/09/30	2029	07/05/2026		Bond Future		145.0704	145.0704	145.3434	145.3434	0.188	0.0000	0.0000
2025/09/30	2029	07/05/2026	141.82 Call	Bond Future		3250.3700	3.2504	3523.3800	3.5234	8.399	0.0000	0.0000
2025/09/30	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2029	06/08/2026		Bond Future		147.7778	147.7778	148.0563	148.0563	0.188	0.0000	0.0000
2025/09/30	2029	06/08/2026	144.10 Call	Bond Future		3677.7500	3.6778	3956.2900	3.9563	7.574	0.0000	0.0000
2025/09/30	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2029	05/11/2026		Bond Future		148.9396	148.9396	149.2235	149.2235	0.191	0.0000	0.0000
2025/09/30	2029	05/11/2026	147.56 Call	Bond Future		1379.5500	1.3796	1663.5400	1.6635	20.586	0.0000	0.0000
2025/09/30	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2030	06/11/2025	8.72 Put	Bond Future		2.8600	0.0029	2.8000	0.0028	2.098	0.0000	0.0000
2025/09/30	2030	06/11/2025	8.72 Call	Bond Future		2858.7600	2.8588	2823.5900	2.8236	1.230	0.0000	0.0000
2025/09/30	2030	06/11/2025	9.22 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/30	2030	06/11/2025	9.22 Call	Bond Future		4546.4300	4.5464	4511.3200	4.5113	0.772	0.0000	0.0000
2025/09/30	2030	06/11/2025	10.08 Call	Bond Future		7370.7700	7.3708	7335.6600	7.3357	0.476	0.0000	0.0000
2025/09/30	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2030	06/11/2025		Bond Future		7.8990	102.5766	7.9089	102.5415	0.126	0.0000	0.0000
2025/09/30	2030	06/11/2025	9.54 Call	Bond Future		5609.4900	5.6095	5574.3800	5.5744	0.626	0.0000	0.0000
2025/09/30	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2030	05/02/2026		Bond Future		7.9280	100.4582	7.9387	100.4224	0.134	0.0000	0.0000
2025/09/30	2030	05/02/2026	9.49 Call	Bond Future		5085.4600	5.0855	5049.8000	5.0498	0.701	0.0000	0.0000
2025/09/30	2030	05/02/2026	9.49 Put	Bond Future		6.1200	0.0061	6.2300	0.0062	1.797	0.0000	0.0000
2025/09/30	2030	07/05/2026		Bond Future		7.9611	102.3360	7.9726	102.2996	0.144	0.0000	0.0000
2025/09/30	2030	07/05/2026	9.39 Call	Bond Future		4466.7000	4.4667	4431.4800	4.4315	0.789	0.0000	0.0000
2025/09/30	2030	07/05/2026	9.39 Put	Bond Future		58.2400	0.0582	59.4200	0.0594	2.026	0.0000	0.0000
2025/09/30	2030	06/08/2026		Bond Future		8.0150	100.2115	8.0274	100.1747	0.154	0.0000	0.0000
2025/09/30	2030	06/08/2026	9.22 Call	Bond Future		3696.3600	3.6964	3663.0600	3.6631	0.901	0.0000	0.0000
2025/09/30	2030	06/08/2026	9.22 Put	Bond Future		188.5400	0.1885	192.0400	0.1920	1.856	0.0000	0.0000
2025/09/30	2030	05/11/2026		Bond Future		8.0771	101.9828	8.0905	101.9456	0.165	0.0000	0.0000
2025/09/30	2030	05/11/2026	8.39 Call	Bond Future		1846.9500	1.8470	1822.8500	1.8229	1.305	0.0000	0.0000
2025/09/30	2030	05/11/2026	8.39 Put	Bond Future		979.5800	0.9796	992.6300	0.9926	1.332	0.0000	0.0000
2025/09/30	2031	06/11/2025		Bond Future		111.8601	111.8601	112.1450	112.1450	0.255	0.0000	0.0000
2025/09/30	2031	06/11/2025	109.69 Call	Bond Future		2170.0800	2.1701	2454.9900	2.4550	13.129	0.0000	0.0000
2025/09/30	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2031	05/02/2026		Bond Future		111.5573	111.5573	111.8475	111.8475	0.260	0.0000	0.0000
2025/09/30	2031	05/02/2026	111.76 Call	Bond Future		229.2300	0.2292	365.2400	0.3652	59.333	0.0000	0.0000
2025/09/30	2031	05/02/2026	111.76 Put	Bond Future		431.9300	0.4319	277.7700	0.2778	35.691	0.0000	0.0000
2025/09/30	2031	07/05/2026		Bond Future		113.6689	113.6689	113.9647	113.9647	0.260	0.0000	0.0000
2025/09/30	2031	07/05/2026	113.84 Call	Bond Future		245.7700	0.2458	389.9700	0.3900	58.673	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
2025/09/30	2031	07/05/2026	113.84 Put	Bond Future	416.8300	0.4168	265.3000	0.2653	36.353	0.0000	0.0000
2025/09/30	2031	06/08/2026		Bond Future	113.3570	113.3570	113.6584	113.6584	0.266	0.0000	0.0000
2025/09/30	2031	06/08/2026	113.81 Call	Bond Future	25.3900	0.0254	94.4700	0.0945	272.076	0.0000	0.0000
2025/09/30	2031	06/08/2026	113.81 Put	Bond Future	478.4400	0.4784	246.0700	0.2461	48.568	0.0000	0.0000
2025/09/30	2031	05/11/2026		Bond Future	115.3878	115.3878	115.6950	115.6950	0.266	0.0000	0.0000
2025/09/30	2031	05/11/2026	111.49 Call	Bond Future	3897.7700	3.8978	4204.9900	4.2050	7.882	0.0000	0.0000
2025/09/30	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2032	06/11/2025	9.40 Put	Bond Future	8.2400	0.0082	8.0100	0.0080	2.791	0.0000	0.0000
2025/09/30	2032	06/11/2025	9.40 Call	Bond Future	4079.0800	4.0791	4032.9100	4.0329	1.132	0.0000	0.0000
2025/09/30	2032	06/11/2025	9.90 Put	Bond Future	0.1000	0.0001	0.0900	0.0001	10.000	0.0000	0.0000
2025/09/30	2032	06/11/2025	9.90 Call	Bond Future	6316.7300	6.3167	6270.7800	6.2708	0.727	0.0000	0.0000
2025/09/30	2032	06/11/2025	10.89 Call	Bond Future	10569.0600	10.5691	10523.1200	10.5231	0.435	0.0000	0.0000
2025/09/30	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2032	06/11/2025		Bond Future	8.5305	99.5776	8.5400	99.5316	0.112	0.0000	0.0000
2025/09/30	2032	06/11/2025	10.42 Call	Bond Future	8581.6800	8.5817	8535.7400	8.5357	0.535	0.0000	0.0000
2025/09/30	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2032	05/02/2026		Bond Future	8.5878	101.4120	8.5979	101.3652	0.117	0.0000	0.0000
2025/09/30	2032	05/02/2026	10.16 Call	Bond Future	7001.0500	7.0011	6954.4900	6.9545	0.665	0.0000	0.0000
2025/09/30	2032	05/02/2026	10.16 Put	Bond Future	19.5000	0.0195	19.7300	0.0197	1.179	0.0000	0.0000
2025/09/30	2032	07/05/2026		Bond Future	8.6432	99.1471	8.6538	99.0995	0.123	0.0000	0.0000
2025/09/30	2032	07/05/2026	10.14 Call	Bond Future	6558.8600	6.5589	6512.9400	6.5129	0.700	0.0000	0.0000
2025/09/30	2032	07/05/2026	10.14 Put	Bond Future	115.2600	0.1153	116.9600	0.1170	1.475	0.0000	0.0000
2025/09/30	2032	06/08/2026		Bond Future	8.7136	100.9731	8.7248	100.9249	0.128	0.0000	0.0000
2025/09/30	2032	06/08/2026	10.12 Call	Bond Future	6129.6500	6.1297	6085.2200	6.0852	0.725	0.0000	0.0000
2025/09/30	2032	06/08/2026	10.12 Put	Bond Future	273.9400	0.2739	277.7700	0.2778	1.398	0.0000	0.0000
2025/09/30	2032	05/11/2026		Bond Future	8.7984	98.6006	8.8101	98.5518	0.133	0.0000	0.0000
2025/09/30	2032	05/11/2026	9.16 Call	Bond Future	3066.0900	3.0661	3033.4300	3.0334	1.065	0.0000	0.0000
2025/09/30	2032	05/11/2026	9.16 Put	Bond Future	1576.0200	1.5760	1592.1700	1.5922	1.025	0.0000	0.0000
2025/09/30	2033	06/11/2025		Bond Future	134.3781	134.3781	134.9951	134.9951	0.459	0.0000	0.0000
2025/09/30	2033	06/11/2025	133.14 Call	Bond Future	1238.1400	1.2381	1855.1400	1.8551	49.833	0.0000	0.0000
2025/09/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2033	05/02/2026		Bond Future	136.8866	136.8866	137.5152	137.5152	0.459	0.0000	0.0000
2025/09/30	2033	05/02/2026	132.88 Call	Bond Future	4006.6400	4.0066	4635.2000	4.6352	15.688	0.0000	0.0000
2025/09/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2033	07/05/2026		Bond Future	137.9116	137.9116	138.5521	138.5521	0.464	0.0000	0.0000
2025/09/30	2033	07/05/2026	135.16 Call	Bond Future	2751.6300	2.7516	3392.0700	3.3921	23.275	0.0000	0.0000
2025/09/30	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2033	06/08/2026		Bond Future	140.4855	140.4855	141.1382	141.1382	0.465	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
2025/09/30	2033	06/08/2026	134.25 Call	Bond Future	6235.4900	6.2355	6888.1900	6.8882	10.468	0.0000	0.0000
2025/09/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2033	05/11/2026		Bond Future	141.4125	141.4125	142.0773	142.0773	0.470	0.0000	0.0000
2025/09/30	2033	05/11/2026	137.26 Call	Bond Future	4152.4800	4.1525	4817.3200	4.8173	16.011	0.0000	0.0000
2025/09/30	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2037	06/11/2025	10.50 Put	Bond Future	25.2200	0.0252	26.3100	0.0263	4.322	0.0000	0.0000
2025/09/30	2037	06/11/2025	10.50 Call	Bond Future	5036.1000	5.0361	4913.1700	4.9132	2.441	0.0000	0.0000
2025/09/30	2037	06/11/2025	11.00 Put	Bond Future	0.6900	0.0007	0.7000	0.0007	1.449	0.0000	0.0000
2025/09/30	2037	06/11/2025	11.00 Call	Bond Future	7899.0500	7.8991	7775.0400	7.7750	1.570	0.0000	0.0000
2025/09/30	2037	06/11/2025	12.16 Call	Bond Future	14103.5900	14.1036	13979.5700	13.9796	0.879	0.0000	0.0000
2025/09/30	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2037	06/11/2025		Bond Future	9.6843	94.3574	9.7038	94.2334	0.201	0.0000	0.0000
2025/09/30	2037	06/11/2025	11.63 Call	Bond Future	11350.6900	11.3507	11226.6700	11.2267	1.093	0.0000	0.0000
2025/09/30	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2037	05/02/2026		Bond Future	9.7632	91.8370	9.7834	91.7108	0.207	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.20 Call	Bond Future	8496.2600	8.4963	8373.0700	8.3731	1.450	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.20 Put	Bond Future	72.9100	0.0729	76.0000	0.0760	4.238	0.0000	0.0000
2025/09/30	2037	05/02/2026	12.27 Call	Bond Future	14017.7000	14.0177	13891.5000	13.8915	0.900	0.0000	0.0000
2025/09/30	2037	05/02/2026	12.27 Put	Bond Future	1.9100	0.0019	1.9900	0.0020	4.188	0.0000	0.0000
2025/09/30	2037	05/02/2026	10.90 Put	Bond Future	164.8700	0.1649	171.6200	0.1716	4.094	0.0000	0.0000
2025/09/30	2037	05/02/2026	10.90 Call	Bond Future	6920.0700	6.9201	6800.5400	6.8005	1.727	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.86 Call	Bond Future	11946.0000	11.9460	11820.1200	11.8201	1.054	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.86 Put	Bond Future	9.3100	0.0093	9.7100	0.0097	4.296	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.36 Call	Bond Future	9340.4600	9.3405	9216.1500	9.2162	1.331	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.36 Put	Bond Future	45.9300	0.0459	47.9000	0.0479	4.289	0.0000	0.0000
2025/09/30	2037	05/02/2026	10.65 Put	Bond Future	312.9100	0.3129	325.0800	0.3251	3.889	0.0000	0.0000
2025/09/30	2037	05/02/2026	10.65 Call	Bond Future	5642.5500	5.6426	5528.4400	5.5284	2.022	0.0000	0.0000
2025/09/30	2037	05/02/2026	12.73 Call	Bond Future	16259.1800	16.2592	16132.9100	16.1329	0.777	0.0000	0.0000
2025/09/30	2037	05/02/2026	12.73 Put	Bond Future	0.2600	0.0003	0.2700	0.0003	3.846	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.40 Put	Bond Future	40.8100	0.0408	42.5600	0.0426	4.288	0.0000	0.0000
2025/09/30	2037	05/02/2026	11.40 Call	Bond Future	9551.1600	9.5512	9426.6300	9.4266	1.304	0.0000	0.0000
2025/09/30	2037	07/05/2026	12.40 Call	Bond Future	14032.6500	14.0327	13905.0300	13.9050	0.909	0.0000	0.0000
2025/09/30	2037	07/05/2026	12.40 Put	Bond Future	26.6500	0.0267	27.6600	0.0277	3.790	0.0000	0.0000
2025/09/30	2037	07/05/2026	10.95 Put	Bond Future	506.6600	0.5067	522.2200	0.5222	3.071	0.0000	0.0000
2025/09/30	2037	07/05/2026	10.95 Call	Bond Future	6956.3800	6.9564	6843.3100	6.8433	1.625	0.0000	0.0000
2025/09/30	2037	07/05/2026		Bond Future	9.8461	93.5536	9.8671	93.4250	0.213	0.0000	0.0000
2025/09/30	2037	07/05/2026	11.32 Call	Bond Future	8738.6700	8.7387	8618.7700	8.6188	1.372	0.0000	0.0000
2025/09/30	2037	07/05/2026	11.32 Put	Bond Future	266.9100	0.2669	275.6400	0.2756	3.271	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
2025/09/30	2037	06/08/2026	11.30 Call	Bond Future	8310.2900	8.3103	8195.9700	1.376	0.0000	0.0000
2025/09/30	2037	06/08/2026	11.30 Put	Bond Future	626.1400	0.6261	642.5700	2.624	0.0000	0.0000
2025/09/30	2037	06/08/2026	10.70 Call	Bond Future	5742.6300	5.7426	5643.1000	1.733	0.0000	0.0000
2025/09/30	2037	06/08/2026	10.70 Put	Bond Future	1341.1800	1.3412	1372.4000	1.3724	2.328	0.0000
2025/09/30	2037	06/08/2026	10.02 Put	Bond Future	2923.0900	2.9231	2978.5200	2.9785	1.896	0.0000
2025/09/30	2037	06/08/2026	10.02 Call	Bond Future	3386.9500	3.3870	3311.6300	3.3116	2.224	0.0000
2025/09/30	2037	06/08/2026		Bond Future	9.9425	91.0166	9.9643	90.8858	0.219	0.0000
2025/09/30	2037	06/08/2026	11.71 Call	Bond Future	10191.9000	10.1919	10071.2000	10.0712	1.184	0.0000
2025/09/30	2037	06/08/2026	11.71 Put	Bond Future	362.2400	0.3622	372.2900	0.3723	2.774	0.0000
2025/09/30	2037	05/11/2026		Bond Future	10.0403	92.6245	10.0629	92.4918	0.225	0.0000
2025/09/30	2037	05/11/2026	10.62 Call	Bond Future	5430.5600	5.4306	5338.5600	5.3386	1.694	0.0000
2025/09/30	2037	05/11/2026	10.62 Put	Bond Future	2103.6300	2.1036	2144.4000	2.1444	1.938	0.0000
2025/09/30	2037	05/11/2026	10.83 Call	Bond Future	6201.3900	6.2014	6103.3300	6.1033	1.581	0.0000
2025/09/30	2037	05/11/2026	10.83 Put	Bond Future	1710.1600	1.7102	1744.8700	1.7449	2.030	0.0000
2025/09/30	2037	05/11/2026	10.23 Call	Bond Future	4147.1400	4.1471	4067.6500	4.0677	1.917	0.0000
2025/09/30	2037	05/11/2026	10.23 Put	Bond Future	3039.8000	3.0398	3093.0800	3.0931	1.753	0.0000
2025/09/30	2037	05/11/2026	9.46 Put	Bond Future	5804.6000	5.8046	5883.4900	5.8835	1.359	0.0000
2025/09/30	2037	05/11/2026	9.46 Call	Bond Future	2300.7400	2.3007	2246.8600	2.2469	2.342	0.0000
2025/09/30	2038	06/11/2025		Bond Future	145.3151	145.3151	146.1675	146.1675	0.587	0.0000
2025/09/30	2038	06/11/2025	143.88 Call	Bond Future	1435.0600	1.4351	2287.5100	2.2875	59.402	0.0000
2025/09/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	2038	05/02/2026		Bond Future	145.8570	145.8570	146.7254	146.7254	0.595	0.0000
2025/09/30	2038	05/02/2026	143.20 Call	Bond Future	2657.0000	2.6570	3525.3700	3.5254	32.682	0.0000
2025/09/30	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	2038	07/05/2026		Bond Future	148.6181	148.6181	149.5029	149.5029	0.595	0.0000
2025/09/30	2038	07/05/2026	144.53 Call	Bond Future	4088.0500	4.0881	4972.8500	4.9729	21.644	0.0000
2025/09/30	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	2038	06/08/2026		Bond Future	149.1826	149.1826	150.0843	150.0843	0.604	0.0000
2025/09/30	2038	06/08/2026	144.72 Call	Bond Future	4462.6400	4.4626	5364.3400	5.3643	20.206	0.0000
2025/09/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	2038	05/11/2026		Bond Future	151.8565	151.8565	152.7749	152.7749	0.605	0.0000
2025/09/30	2038	05/11/2026	146.31 Call	Bond Future	5546.4900	5.5465	6464.9400	6.4649	16.559	0.0000
2025/09/30	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	2040	06/11/2025		Bond Future	10.1426	93.9854	10.1568	93.8857	0.141	0.0000
2025/09/30	2040	06/11/2025	11.84 Call	Bond Future	10811.8800	10.8119	10712.2400	10.7122	0.922	0.0000
2025/09/30	2040	06/11/2025	11.84 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000
2025/09/30	2040	05/02/2026		Bond Future	10.2292	91.2076	10.2440	91.1063	0.144	0.0000
2025/09/30	2040	05/02/2026	11.49 Call	Bond Future	8225.0100	8.2250	8127.0800	8.1271	1.191	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
2025/09/30	2040	05/02/2026	11.49 Put	Bond Future	137.7600	0.1378	141.1900	0.1412	2.490	0.0000	0.0000
2025/09/30	2040	05/02/2026	10.35 Put	Bond Future	1799.8200	1.7998	1835.2000	1.8352	1.966	0.0000	0.0000
2025/09/30	2040	05/02/2026	10.35 Call	Bond Future	2623.6100	2.6236	2557.6300	2.5576	2.515	0.0000	0.0000
2025/09/30	2040	05/02/2026	10.75 Call	Bond Future	4296.4900	4.2965	4213.7700	4.2138	1.925	0.0000	0.0000
2025/09/30	2040	05/02/2026	10.75 Put	Bond Future	821.3700	0.8214	840.0100	0.8400	2.269	0.0000	0.0000
2025/09/30	2040	05/02/2026	11.15 Call	Bond Future	6340.9000	6.3409	6247.5700	6.2476	1.472	0.0000	0.0000
2025/09/30	2040	05/02/2026	11.15 Put	Bond Future	327.0900	0.3271	335.1200	0.3351	2.455	0.0000	0.0000
2025/09/30	2040	05/02/2026	13.23 Call	Bond Future	17601.2900	17.6013	17499.9300	17.4999	0.576	0.0000	0.0000
2025/09/30	2040	05/02/2026	13.23 Put	Bond Future	0.3500	0.0004	0.3500	0.0004	0.000	0.0000	0.0000
2025/09/30	2040	05/02/2026	11.82 Put	Bond Future	55.8600	0.0559	57.2100	0.0572	2.417	0.0000	0.0000
2025/09/30	2040	05/02/2026	11.82 Call	Bond Future	10084.5900	10.0846	9984.5800	9.9846	0.992	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.22 Call	Bond Future	11751.6500	11.7517	11651.4700	11.6515	0.852	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.22 Put	Bond Future	142.8800	0.1429	145.9400	0.1459	2.142	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.72 Call	Bond Future	9127.8900	9.1279	9031.9400	9.0319	1.051	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.72 Put	Bond Future	350.1500	0.3502	357.4400	0.3574	2.082	0.0000	0.0000
2025/09/30	2040	07/05/2026	10.70 Put	Bond Future	1755.7300	1.7557	1785.7700	1.7858	1.711	0.0000	0.0000
2025/09/30	2040	07/05/2026	10.70 Call	Bond Future	4272.6700	4.2727	4199.4700	4.1995	1.713	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.53 Call	Bond Future	13365.4600	13.3655	13263.8500	13.2639	0.760	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.53 Put	Bond Future	74.3700	0.0744	76.0000	0.0760	2.192	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.03 Call	Bond Future	10752.9700	10.7530	10654.0500	10.6541	0.920	0.0000	0.0000
2025/09/30	2040	07/05/2026	12.03 Put	Bond Future	202.5400	0.2025	206.8600	0.2069	2.133	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.12 Put	Bond Future	936.7400	0.9367	954.6200	0.9546	1.909	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.12 Call	Bond Future	6114.1700	6.1142	6028.8100	6.0288	1.396	0.0000	0.0000
2025/09/30	2040	07/05/2026		Bond Future	10.3194	92.9125	10.3347	92.8092	0.148	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.67 Call	Bond Future	8867.8000	8.8678	8772.4600	8.7725	1.075	0.0000	0.0000
2025/09/30	2040	07/05/2026	11.67 Put	Bond Future	381.4400	0.3814	389.3400	0.3893	2.071	0.0000	0.0000
2025/09/30	2040	06/08/2026		Bond Future	10.4224	90.1129	10.4383	90.0080	0.152	0.0000	0.0000
2025/09/30	2040	06/08/2026	12.19 Call	Bond Future	11100.4600	11.1005	11003.1500	11.0032	0.877	0.0000	0.0000
2025/09/30	2040	06/08/2026	12.19 Put	Bond Future	421.4300	0.4214	429.0500	0.4291	1.808	0.0000	0.0000
2025/09/30	2040	05/11/2026		Bond Future	10.5257	91.7045	10.5421	91.5980	0.156	0.0000	0.0000
2025/09/30	2040	05/11/2026	11.06 Call	Bond Future	5840.0700	5.8401	5765.9400	5.7659	1.269	0.0000	0.0000
2025/09/30	2040	05/11/2026	11.06 Put	Bond Future	2461.1800	2.4612	2493.5400	2.4935	1.315	0.0000	0.0000
2025/09/30	2040	05/11/2026	11.27 Call	Bond Future	6668.8200	6.6688	6589.9000	6.5899	1.183	0.0000	0.0000
2025/09/30	2040	05/11/2026	11.27 Put	Bond Future	2012.4000	2.0124	2039.9700	2.0400	1.370	0.0000	0.0000
2025/09/30	2040	05/11/2026	10.67 Call	Bond Future	4468.4100	4.4684	4404.1900	4.4042	1.437	0.0000	0.0000
2025/09/30	2040	05/11/2026	10.67 Put	Bond Future	3537.3900	3.5374	3579.6600	3.5797	1.195	0.0000	0.0000
2025/09/30	2040	05/11/2026	9.91 Put	Bond Future	6650.2800	6.6503	6712.5800	6.7126	0.937	0.0000	0.0000
2025/09/30	2040	05/11/2026	9.91 Call	Bond Future	2513.9300	2.5139	2469.7400	2.4697	1.758	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
2025/09/30	2043	06/11/2025		Bond Future	112.6024	112.6024	113.9822	1.225	0.0000	0.0000
2025/09/30	2043	06/11/2025	110.43 Call	Bond Future	2357.0402	2.3570	3598.6344	3.5986	52.676	0.0000
2025/09/30	2043	06/11/2025	110.43 Put	Bond Future	184.6902	0.1847	46.3944	0.0464	74.880	0.0000
2025/09/30	2043	05/02/2026		Bond Future	111.8880	111.8880	113.2935	1.256	0.0000	0.0000
2025/09/30	2043	05/02/2026	109.66 Call	Bond Future	2981.6978	2.9817	4055.5005	4.0555	36.013	0.0000
2025/09/30	2043	05/02/2026	109.66 Put	Bond Future	753.6778	0.7537	421.9805	0.4220	44.010	0.0000
2025/09/30	2043	07/05/2026		Bond Future	114.0058	114.0058	115.4380	1.256	0.0000	0.0000
2025/09/30	2043	07/05/2026	111.70 Call	Bond Future	3489.7901	3.4898	4517.1427	4.5171	29.439	0.0000
2025/09/30	2043	07/05/2026	111.70 Put	Bond Future	1183.9601	1.1840	779.1127	0.7791	34.194	0.0000
2025/09/30	2043	06/08/2026		Bond Future	113.2670	113.2670	114.7262	1.288	0.0000	0.0000
2025/09/30	2043	06/08/2026	110.88 Call	Bond Future	3842.6241	3.8426	4862.7849	4.8628	26.549	0.0000
2025/09/30	2043	06/08/2026	110.88 Put	Bond Future	1455.6041	1.4556	1016.6249	1.0166	30.158	0.0000
2025/09/30	2043	05/11/2026		Bond Future	115.2956	115.2956	116.7813	1.289	0.0000	0.0000
2025/09/30	2043	05/11/2026	112.84 Call	Bond Future	4195.5819	4.1956	5211.6175	5.2116	24.217	0.0000
2025/09/30	2043	05/11/2026	112.84 Put	Bond Future	1740.0019	1.7400	1270.3475	1.2703	26.992	0.0000
2025/09/30	2044	06/11/2025		Bond Future	10.3823	89.1864	10.3864	89.1564	0.040	0.0000
2025/09/30	2044	06/11/2025	11.88 Call	Bond Future	9897.8800	9.8979	9867.8400	9.8678	0.303	0.0000
2025/09/30	2044	06/11/2025	11.88 Put	Bond Future	0.2400	0.0002	0.2100	0.0002	12.500	0.0000
2025/09/30	2044	06/11/2025	12.25 Call	Bond Future	12066.4800	12.0665	12036.4700	12.0365	0.249	0.0000
2025/09/30	2044	06/11/2025	12.25 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/09/30	2044	06/11/2025	12.00 Call	Bond Future	10612.1600	10.6122	10582.1400	10.5821	0.283	0.0000
2025/09/30	2044	06/11/2025	12.00 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000
2025/09/30	2044	06/11/2025	11.75 Call	Bond Future	9112.1000	9.1121	9082.0000	9.0820	0.330	0.0000
2025/09/30	2044	06/11/2025	11.75 Put	Bond Future	0.6800	0.0007	0.5900	0.0006	13.235	0.0000
2025/09/30	2044	06/11/2025	11.25 Put	Bond Future	22.8400	0.0228	21.5000	0.0215	5.867	0.0000
2025/09/30	2044	06/11/2025	11.25 Call	Bond Future	5986.9500	5.9870	5955.6000	5.9556	0.524	0.0000
2025/09/30	2044	06/11/2025	12.20 Call	Bond Future	11779.2300	11.7792	11749.2100	11.7492	0.255	0.0000
2025/09/30	2044	06/11/2025	12.20 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/09/30	2044	05/02/2026	10.90 Put	Bond Future	1031.2700	1.0313	1032.5000	1.0325	0.119	0.0000
2025/09/30	2044	05/02/2026	10.90 Call	Bond Future	4037.6000	4.0376	4008.2800	4.0083	0.726	0.0000
2025/09/30	2044	05/02/2026	10.07 Put	Bond Future	4159.1300	4.1591	4171.3600	4.1714	0.294	0.0000
2025/09/30	2044	05/02/2026	10.07 Call	Bond Future	1234.4200	1.2344	1216.1000	1.2161	1.484	0.0000
2025/09/30	2044	05/02/2026	11.25 Call	Bond Future	5802.5100	5.8025	5771.5000	5.7715	0.534	0.0000
2025/09/30	2044	05/02/2026	11.25 Put	Bond Future	478.4100	0.4784	477.9500	0.4780	0.096	0.0000
2025/09/30	2044	05/02/2026	11.50 Call	Bond Future	7175.9500	7.1760	7144.6000	7.1446	0.437	0.0000
2025/09/30	2044	05/02/2026	11.50 Put	Bond Future	258.1800	0.2582	257.3800	0.2574	0.310	0.0000
2025/09/30	2044	05/02/2026	11.45 Call	Bond Future	6896.5600	6.8966	6865.2300	6.8652	0.454	0.0000
2025/09/30	2044	05/02/2026	11.45 Put	Bond Future	293.5100	0.2935	292.7300	0.2927	0.266	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
2025/09/30	2044	05/02/2026		Bond Future			10.4682	86.4455	10.4725	86.4150	0.041	0.0000	0.0000
2025/09/30	2044	05/02/2026	11.56 Call	Bond Future			7515.7000	7.5157	7484.3200	7.4843	0.418	0.0000	0.0000
2025/09/30	2044	05/02/2026	11.56 Put	Bond Future			222.8600	0.2229	222.0300	0.2220	0.372	0.0000	0.0000
2025/09/30	2044	07/05/2026		Bond Future			10.5571	88.0613	10.5615	88.0302	0.042	0.0000	0.0000
2025/09/30	2044	07/05/2026	11.80 Call	Bond Future			8589.9700	8.5900	8559.1900	8.5592	0.358	0.0000	0.0000
2025/09/30	2044	07/05/2026	11.80 Put	Bond Future			480.4200	0.4804	480.7200	0.4807	0.062	0.0000	0.0000
2025/09/30	2044	06/08/2026		Bond Future			10.6576	85.2976	10.6622	85.2662	0.043	0.0000	0.0000
2025/09/30	2044	06/08/2026	12.42 Call	Bond Future			11416.9500	11.4170	11385.9900	11.3860	0.271	0.0000	0.0000
2025/09/30	2044	06/08/2026	12.42 Put	Bond Future			448.8800	0.4489	449.3200	0.4493	0.098	0.0000	0.0000
2025/09/30	2044	05/11/2026		Bond Future			10.7578	86.8041	10.7624	86.7724	0.043	0.0000	0.0000
2025/09/30	2044	05/11/2026	11.34 Call	Bond Future			6285.5400	6.2855	6259.6300	6.2596	0.412	0.0000	0.0000
2025/09/30	2044	05/11/2026	11.34 Put	Bond Future			2454.4800	2.4545	2460.2800	2.4603	0.236	0.0000	0.0000
2025/09/30	2046	06/11/2025		Bond Future			123.9873	123.9873	125.1130	125.1130	0.908	0.0000	0.0000
2025/09/30	2046	06/11/2025	125.41 Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2046	06/11/2025	125.41 Put	Bond Future			1422.6600	1.4227	296.9700	0.2970	79.126	0.0000	0.0000
2025/09/30	2046	05/02/2026		Bond Future			126.3018	126.3018	127.4485	127.4485	0.908	0.0000	0.0000
2025/09/30	2046	05/02/2026	121.65 Call	Bond Future			4651.8400	4.6518	5798.5100	5.7985	24.650	0.0000	0.0000
2025/09/30	2046	05/02/2026	121.65 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2046	07/05/2026		Bond Future			126.3920	126.3920	127.5602	127.5602	0.924	0.0000	0.0000
2025/09/30	2046	07/05/2026	124.95 Call	Bond Future			1441.9600	1.4420	2610.2300	2.6102	81.020	0.0000	0.0000
2025/09/30	2046	07/05/2026	124.95 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2046	06/08/2026		Bond Future			128.7502	128.7502	129.9407	129.9407	0.925	0.0000	0.0000
2025/09/30	2046	06/08/2026	122.38 Call	Bond Future			6370.2300	6.3702	7560.7200	7.5607	18.688	0.0000	0.0000
2025/09/30	2046	06/08/2026	122.38 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2046	05/11/2026		Bond Future			128.7194	128.7194	129.9318	129.9318	0.942	0.0000	0.0000
2025/09/30	2046	05/11/2026	125.48 Call	Bond Future			3239.3700	3.2394	4451.8000	4.4518	37.428	0.0000	0.0000
2025/09/30	2046	05/11/2026	125.48 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2050	06/11/2025		Bond Future			125.5959	125.5959	126.8711	126.8711	1.015	0.0000	0.0000
2025/09/30	2050	06/11/2025	124.42 Call	Bond Future			1175.8800	1.1759	2451.0600	2.4511	108.445	0.0000	0.0000
2025/09/30	2050	06/11/2025	124.42 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2050	05/02/2026		Bond Future			125.5211	125.5211	126.8199	126.8199	1.035	0.0000	0.0000
2025/09/30	2050	05/02/2026	122.82 Call	Bond Future			2701.1200	2.7011	3999.9000	3.9999	48.083	0.0000	0.0000
2025/09/30	2050	05/02/2026	122.82 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2050	07/05/2026		Bond Future			127.8972	127.8972	129.2208	129.2208	1.035	0.0000	0.0000
2025/09/30	2050	07/05/2026	124.07 Call	Bond Future			3827.1700	3.8272	5150.7500	5.1508	34.584	0.0000	0.0000
2025/09/30	2050	07/05/2026	124.07 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2050	06/08/2026		Bond Future			127.8227	127.8227	129.1713	129.1713	1.055	0.0000	0.0000
2025/09/30	2050	06/08/2026	123.27 Call	Bond Future			4552.7400	4.5527	5901.2800	5.9013	29.620	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
2025/09/30	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	2050	05/11/2026		Bond Future	130.1137	130.1137	131.4869	131.4869	1.055	0.0000	0.0000
2025/09/30	2050	05/11/2026	123.84 Call	Bond Future	6273.6600	6.2737	7646.8700	7.6469	21.888	0.0000	0.0000
2025/09/30	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	AL37	06/11/2025		Index Future	1210.4080	1210.4080	1209.9320	1209.9320	0.039	0.0000	0.0000
2025/09/30	AL37	05/02/2026		Index Future	1232.7070	1232.7070	1232.2220	1232.2220	0.039	0.0000	0.0000
2025/09/30	AL37	07/05/2026		Index Future	1255.7510	1255.7510	1255.2580	1255.2580	0.039	0.0000	0.0000
2025/09/30	AL37	06/08/2026		Index Future	1278.6620	1278.6620	1278.1630	1278.1630	0.039	0.0000	0.0000
2025/09/30	AL37	05/11/2026		Index Future	1301.5890	1301.5890	1301.0850	1301.0850	0.039	0.0000	0.0000
2025/09/30	AL7T	06/11/2025		Index Future	1502.5740	1502.5740	1500.7370	1500.7370	0.122	0.0000	0.0000
2025/09/30	AL7T	05/02/2026		Index Future	1530.2550	1530.2550	1528.3840	1528.3840	0.122	0.0000	0.0000
2025/09/30	AL7T	07/05/2026		Index Future	1558.8620	1558.8620	1556.9570	1556.9570	0.122	0.0000	0.0000
2025/09/30	AL7T	06/08/2026		Index Future	1587.3030	1587.3030	1585.3670	1585.3670	0.122	0.0000	0.0000
2025/09/30	AL7T	05/11/2026		Index Future	1615.7640	1615.7640	1613.7980	1613.7980	0.122	0.0000	0.0000
2025/09/30	ALBI	06/11/2025		Index Future	1267.4970	1267.4970	1266.4270	1266.4270	0.084	0.0000	0.0000
2025/09/30	ALBI	05/02/2026		Index Future	1290.8470	1290.8470	1289.7580	1289.7580	0.084	0.0000	0.0000
2025/09/30	ALBI	07/05/2026		Index Future	1314.9790	1314.9790	1313.8690	1313.8690	0.084	0.0000	0.0000
2025/09/30	ALBI	06/08/2026		Index Future	1338.9700	1338.9700	1337.8440	1337.8440	0.084	0.0000	0.0000
2025/09/30	ALBI	05/11/2026		Index Future	1362.9780	1362.9780	1361.8360	1361.8360	0.084	0.0000	0.0000
2025/09/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	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	
2025/09/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES33	06/11/2025		Bond Future	9.7436	89.0546	9.7629	88.9588	0.198	0.0000	0.0000
2025/09/30	ES33	06/11/2025	12.01 Call	Bond Future	10404.4100	10.4044	10308.6100	10.3086	0.921	0.0000	0.0000
2025/09/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES33	05/02/2026		Bond Future	9.8451	90.7171	9.8653	90.6195	0.205	0.0000	0.0000
2025/09/30	ES33	05/02/2026	11.49 Call	Bond Future	7521.6000	7.5216	7424.0000	7.4240	1.298	0.0000	0.0000
2025/09/30	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES33	07/05/2026		Bond Future	9.9437	88.6390	9.9648	88.5396	0.212	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	
2025/09/30	ES33	07/05/2026	11.69 Call	Bond Future	7758.4200	7.7584	7659.0100	7.6590	1.281	0.0000	0.0000
2025/09/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES33	06/08/2026		Bond Future	10.0578	90.2919	10.0798	90.1909	0.220	0.0000	0.0000
2025/09/30	ES33	06/08/2026	12.02 Call	Bond Future	8423.2300	8.4232	8322.2800	8.3223	1.198	0.0000	0.0000
2025/09/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES33	05/11/2026		Bond Future	10.1889	88.1159	10.2120	88.0134	0.227	0.0000	0.0000
2025/09/30	ES33	05/11/2026	10.83 Call	Bond Future	2787.5400	2.7875	2685.0500	2.6851	3.677	0.0000	0.0000
2025/09/30	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES42	06/11/2025		Bond Future	10.4189	85.4339	10.4432	85.2660	0.234	0.0000	0.0000
2025/09/30	ES42	06/11/2025	12.39 Call	Bond Future	12100.0500	12.1001	11932.1400	11.9321	1.388	0.0000	0.0000
2025/09/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES42	05/02/2026		Bond Future	10.5070	87.0288	10.5322	86.8577	0.240	0.0000	0.0000
2025/09/30	ES42	05/02/2026	11.85 Call	Bond Future	8429.0300	8.4290	8258.0200	8.2580	2.029	0.0000	0.0000
2025/09/30	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES42	07/05/2026		Bond Future	10.5965	84.4111	10.6226	84.2368	0.246	0.0000	0.0000
2025/09/30	ES42	07/05/2026	12.20 Call	Bond Future	9769.7000	9.7697	9595.4300	9.5954	1.784	0.0000	0.0000
2025/09/30	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES42	06/08/2026		Bond Future	10.6941	85.9842	10.7211	85.8069	0.252	0.0000	0.0000
2025/09/30	ES42	06/08/2026	12.65 Call	Bond Future	11509.8200	11.5098	11332.5700	11.3326	1.540	0.0000	0.0000
2025/09/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	ES42	05/11/2026		Bond Future	10.7999	83.2597	10.8278	83.0795	0.258	0.0000	0.0000
2025/09/30	ES42	05/11/2026	11.66 Call	Bond Future	5294.8400	5.2948	5114.7200	5.1147	3.402	0.0000	0.0000
2025/09/30	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	GOVI	06/11/2025		GOVI	1245.2920	1245.2920	1244.3410	1244.3410	0.076	0.0000	0.0000
2025/09/30	GOVI	06/11/2025	1,112. Call 00	GOVI	1332920.0000	133.2920	1323410.0000	132.3410	0.713	0.0000	0.0000
2025/09/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	GOVI	05/02/2026		GOVI	1268.2330	1268.2330	1267.2640	1267.2640	0.076	0.0000	0.0000
2025/09/30	GOVI	05/02/2026	1,150. Call 00	GOVI	1182330.0000	118.2330	1172640.0000	117.2640	0.820	0.0000	0.0000
2025/09/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	GOVI	07/05/2026		GOVI	1291.9420	1291.9420	1290.9550	1290.9550	0.076	0.0000	0.0000
2025/09/30	GOVI	07/05/2026	1,177. Call 00	GOVI	1149420.0000	114.9420	1139550.0000	113.9550	0.859	0.0000	0.0000
2025/09/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	GOVI	06/08/2026		GOVI	1315.5130	1315.5130	1314.5120	1314.5120	0.076	0.0000	0.0000
2025/09/30	GOVI	06/08/2026	1,189. Call 00	GOVI	1265130.0000	126.5130	1255120.0000	125.5120	0.791	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
2025/09/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/30	GOVI	05/11/2026		GOVI	1339.1010	1339.1010	1338.0850	1338.0850	0.076	0.0000
2025/09/30	GOVI	05/11/2026	1,277. Call 00	GOVI	621010.0000	62.1010	610850.0000	61.0850	1.636	0.0000
2025/09/30	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/09/30	I258	06/11/2025		Bond Future	114.8993	114.8993	114.3771	114.3771	0.454	0.0000
2025/09/30	I258	06/11/2025	112.39 Call	Bond Future	2947.5645	2.9476	2539.1412	2.5391	13.856	0.0000
2025/09/30	I258	06/11/2025	112.39 Put	Bond Future	438.3145	0.4383	552.0512	0.5521	25.949	0.0000
2025/09/30	I258	05/02/2026		Bond Future	114.2277	114.2277	113.6958	113.6958	0.466	0.0000
2025/09/30	I258	05/02/2026	111.65 Call	Bond Future	3981.4287	3.9814	3623.8280	3.6238	8.982	0.0000
2025/09/30	I258	05/02/2026	111.65 Put	Bond Future	1403.7587	1.4038	1578.0780	1.5781	12.418	0.0000
2025/09/30	I258	07/05/2026		Bond Future	116.3898	116.3898	115.8479	115.8479	0.466	0.0000
2025/09/30	I258	07/05/2026	113.73 Call	Bond Future	4818.4781	4.8185	4471.5191	4.4715	7.201	0.0000
2025/09/30	I258	07/05/2026	113.73 Put	Bond Future	2158.7081	2.1587	2353.6491	2.3536	9.030	0.0000
2025/09/30	I258	06/08/2026		Bond Future	115.6955	115.6955	115.1437	115.1437	0.477	0.0000
2025/09/30	I258	06/08/2026	112.95 Call	Bond Future	5487.4487	5.4874	5141.8829	5.1419	6.297	0.0000
2025/09/30	I258	06/08/2026	112.95 Put	Bond Future	2741.9187	2.7419	2948.2229	2.9482	7.524	0.0000
2025/09/30	I258	05/11/2026		Bond Future	117.7676	117.7676	117.2063	117.2063	0.477	0.0000
2025/09/30	I258	05/11/2026	114.95 Call	Bond Future	6123.4191	6.1234	5777.2845	5.7773	5.653	0.0000
2025/09/30	I258	05/11/2026	114.95 Put	Bond Future	3305.7791	3.3058	3521.0345	3.5210	6.511	0.0000
2025/09/30	IGOV	06/11/2025		Index Future	398.2600	398.2600	400.6150	400.6150	0.591	0.0000
2025/09/30	IGOV	05/02/2026		Index Future	405.6940	405.6940	408.0930	408.0930	0.591	0.0000
2025/09/30	IGOV	07/05/2026		Index Future	413.3740	413.3740	415.8190	415.8190	0.591	0.0000
2025/09/30	IGOV	06/08/2026		Index Future	421.0100	421.0100	423.5010	423.5010	0.592	0.0000
2025/09/30	IGOV	05/11/2026		Index Future	428.6520	428.6520	431.1890	431.1890	0.592	0.0000
2025/09/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/09/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/09/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/09/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/09/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/09/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/09/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/09/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/09/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/09/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/30	R033	06/11/2025		Bond Future	8.7226	107.9838	8.7321	107.9307	0.109	0.0000	0.0000
2025/09/30	R033	06/11/2025	10.33 Call	Bond Future	8528.3900	8.5284	8475.2300	8.4752	0.623	0.0000	0.0000
2025/09/30	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R033	05/02/2026		Bond Future	8.7851	109.9731	8.7951	109.9190	0.113	0.0000	0.0000
2025/09/30	R033	05/02/2026	10.49 Call	Bond Future	8771.5800	8.7716	8717.5400	8.7175	0.616	0.0000	0.0000
2025/09/30	R033	05/02/2026	10.49 Put	Bond Future	8.2200	0.0082	8.3100	0.0083	1.095	0.0000	0.0000
2025/09/30	R033	07/05/2026		Bond Future	8.8462	106.9847	8.8567	106.9296	0.118	0.0000	0.0000
2025/09/30	R033	07/05/2026	10.38 Call	Bond Future	7812.7400	7.8127	7759.3600	7.7594	0.683	0.0000	0.0000
2025/09/30	R033	07/05/2026	10.38 Put	Bond Future	116.3000	0.1163	118.0300	0.1180	1.488	0.0000	0.0000
2025/09/30	R033	06/08/2026		Bond Future	8.9212	108.9548	8.9322	108.8990	0.123	0.0000	0.0000
2025/09/30	R033	06/08/2026	10.25 Call	Bond Future	6866.5800	6.8666	6815.7100	6.8157	0.741	0.0000	0.0000
2025/09/30	R033	06/08/2026	10.25 Put	Bond Future	366.0800	0.3661	371.0300	0.3710	1.352	0.0000	0.0000
2025/09/30	R033	05/11/2026		Bond Future	9.0092	105.8409	9.0207	105.7844	0.127	0.0000	0.0000
2025/09/30	R033	05/11/2026	9.33 Call	Bond Future	3310.2200	3.3102	3272.8100	3.2728	1.130	0.0000	0.0000
2025/09/30	R033	05/11/2026	9.33 Put	Bond Future	1746.1900	1.7462	1765.2700	1.7653	1.093	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.68 Call	Bond Future	8651.4900	8.6515	8532.4700	8.5325	1.376	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.68 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.50 Call	Bond Future	7673.7900	7.6738	7554.7700	7.5548	1.551	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.50 Put	Bond Future	0.3800	0.0004	0.3800	0.0004	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.15 Call	Bond Future	5736.8900	5.7369	5618.1100	5.6181	2.070	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.15 Put	Bond Future	6.3000	0.0063	6.5400	0.0065	3.810	0.0000	0.0000
2025/09/30	R035	06/11/2025	9.77 Put	Bond Future	75.6200	0.0756	79.6400	0.0796	5.316	0.0000	0.0000
2025/09/30	R035	06/11/2025	9.77 Call	Bond Future	3633.5900	3.6336	3518.5900	3.5186	3.165	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.00 Call	Bond Future	10355.5000	10.3555	10236.4800	10.2365	1.149	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.30 Call	Bond Future	6571.9300	6.5719	6452.9600	6.4530	1.810	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.30 Put	Bond Future	1.9700	0.0020	2.0200	0.0020	2.538	0.0000	0.0000
2025/09/30	R035	06/11/2025	9.91 Put	Bond Future	32.9100	0.0329	34.5400	0.0345	4.953	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
2025/09/30	R035	06/11/2025	9.91 Call	Bond Future	4399.1200	4.3991	4281.7300	4.2817	2.668	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.41 Put	Bond Future	0.8100	0.0008	0.8200	0.0008	1.235	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.41 Call	Bond Future	7179.8700	7.1799	7060.8600	7.0609	1.658	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.43 Call	Bond Future	12577.5800	12.5776	12458.5600	12.4586	0.946	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.44 Put	Bond Future	0.6300	0.0006	0.6400	0.0006	1.587	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.44 Call	Bond Future	7344.8800	7.3449	7225.8700	7.2259	1.620	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.94 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.94 Call	Bond Future	10039.3300	10.0393	9920.3100	9.9203	1.186	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.99 Call	Bond Future	15359.4100	15.3594	15240.3900	15.2404	0.775	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.95 Call	Bond Future	15164.7900	15.1648	15045.7700	15.0458	0.785	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.45 Call	Bond Future	12679.0800	12.6791	12560.0600	12.5601	0.939	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.95 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.95 Call	Bond Future	10092.1300	10.0921	9973.1000	9.9731	1.179	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.08 Put	Bond Future	10.5200	0.0105	10.9600	0.0110	4.183	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.08 Call	Bond Future	5345.9000	5.3459	5227.3200	5.2273	2.218	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.58 Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025	10.58 Call	Bond Future	8110.0200	8.1100	7991.0000	7.9910	1.468	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.67 Call	Bond Future	13785.0000	13.7850	13665.9800	13.6660	0.863	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	06/11/2025		Bond Future	9.1720	99.9095	9.1915	99.7905	0.213	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.20 Call	Bond Future	11398.5400	11.3985	11279.5200	11.2795	1.044	0.0000	0.0000
2025/09/30	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R035	05/02/2026	9.25 Call	Bond Future	1869.5700	1.8696	1801.0100	1.8010	3.667	0.0000	0.0000
2025/09/30	R035	05/02/2026	9.25 Put	Bond Future	1841.1700	1.8412	1893.8000	1.8938	2.859	0.0000	0.0000
2025/09/30	R035	05/02/2026	8.85 Put	Bond Future	3368.2100	3.3682	3444.5500	3.4446	2.266	0.0000	0.0000
2025/09/30	R035	05/02/2026	8.85 Call	Bond Future	977.2400	0.9772	932.3900	0.9324	4.589	0.0000	0.0000
2025/09/30	R035	05/02/2026		Bond Future	9.2452	101.7501	9.2656	101.6289	0.220	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.79 Call	Bond Future	8695.5200	8.6955	8576.1900	8.5762	1.372	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.79 Put	Bond Future	39.9900	0.0400	41.8500	0.0419	4.651	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.44 Put	Bond Future	115.1400	0.1151	120.2600	0.1203	4.447	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.44 Call	Bond Future	6901.3400	6.9013	6785.2700	6.7853	1.682	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.94 Put	Bond Future	24.5500	0.0246	25.7100	0.0257	4.725	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.94 Call	Bond Future	9465.5800	9.4656	9345.5500	9.3456	1.268	0.0000	0.0000
2025/09/30	R035	05/02/2026	12.44 Call	Bond Future	16809.1800	16.8092	16687.9900	16.6880	0.721	0.0000	0.0000
2025/09/30	R035	05/02/2026	12.44 Put	Bond Future	0.0400	0.0000	0.0400	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
2025/09/30	R035	05/02/2026	11.00 Put	Bond Future	20.0800	0.0201	21.0300	0.0210	4.731	0.0000	0.0000
2025/09/30	R035	05/02/2026	11.00 Call	Bond Future	9772.7300	9.7727	9652.4900	9.6525	1.230	0.0000	0.0000
2025/09/30	R035	05/02/2026	11.17 Call	Bond Future	10638.7900	10.6388	10518.1300	10.5181	1.134	0.0000	0.0000
2025/09/30	R035	05/02/2026	11.17 Put	Bond Future	11.1700	0.0112	11.7000	0.0117	4.745	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.67 Call	Bond Future	8078.6100	8.0786	7960.0900	7.9601	1.467	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.67 Put	Bond Future	58.1900	0.0582	60.8600	0.0609	4.588	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.17 Put	Bond Future	243.0100	0.2430	253.2000	0.2532	4.193	0.0000	0.0000
2025/09/30	R035	05/02/2026	10.17 Call	Bond Future	5551.4300	5.5514	5440.4300	5.4404	1.999	0.0000	0.0000
2025/09/30	R035	07/05/2026		Bond Future	9.3123	99.1479	9.3336	99.0245	0.228	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.86 Call	Bond Future	8665.1300	8.6651	8548.2200	8.5482	1.349	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.86 Put	Bond Future	177.4700	0.1775	183.9700	0.1840	3.663	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.66 Call	Bond Future	7711.8400	7.7118	7597.7600	7.5978	1.479	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.66 Put	Bond Future	264.6700	0.2647	274.0000	0.2740	3.525	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.16 Call	Bond Future	5438.0700	5.4381	5335.4300	5.3354	1.887	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.16 Put	Bond Future	663.4700	0.6635	684.2400	0.6842	3.131	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.66 Put	Bond Future	1492.1000	1.4921	1531.4800	1.5315	2.639	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.66 Call	Bond Future	3488.5600	3.4886	3404.5300	3.4045	2.409	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.71 Call	Bond Future	7948.6900	7.9487	7833.8200	7.8338	1.445	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.71 Put	Bond Future	239.8900	0.2399	248.4300	0.2484	3.560	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.21 Call	Bond Future	5653.1500	5.6532	5549.0200	5.5490	1.842	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.21 Put	Bond Future	606.6200	0.6066	625.9000	0.6259	3.178	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.71 Put	Bond Future	1383.5700	1.3836	1420.8000	1.4208	2.691	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.71 Call	Bond Future	3662.7300	3.6627	3576.5500	3.5766	2.353	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.64 Call	Bond Future	7617.3800	7.6174	7503.6300	7.5036	1.493	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.64 Put	Bond Future	275.1400	0.2751	284.8000	0.2848	3.511	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.14 Call	Bond Future	5352.9800	5.3530	5250.9500	5.2510	1.906	0.0000	0.0000
2025/09/30	R035	07/05/2026	10.14 Put	Bond Future	687.4500	0.6875	708.8300	0.7088	3.110	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.64 Put	Bond Future	1537.2500	1.5373	1577.4900	1.5775	2.618	0.0000	0.0000
2025/09/30	R035	07/05/2026	9.64 Call	Bond Future	3420.3200	3.4203	3337.1500	3.3372	2.432	0.0000	0.0000
2025/09/30	R035	06/08/2026	10.22 Call	Bond Future	5606.7800	5.6068	5508.6400	5.5086	1.750	0.0000	0.0000
2025/09/30	R035	06/08/2026	10.22 Put	Bond Future	1052.7400	1.0527	1080.0200	1.0800	2.591	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.72 Call	Bond Future	3831.7200	3.8317	3750.4700	3.7505	2.120	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.72 Put	Bond Future	1994.5700	1.9946	2038.7400	2.0387	2.215	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.22 Put	Bond Future	3458.3500	3.4584	3521.6700	3.5217	1.831	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.22 Call	Bond Future	2473.3000	2.4733	2411.2000	2.4112	2.511	0.0000	0.0000
2025/09/30	R035	06/08/2026	10.13 Call	Bond Future	5260.2400	5.2602	5164.8400	5.1648	1.814	0.0000	0.0000
2025/09/30	R035	06/08/2026	10.13 Put	Bond Future	1187.6700	1.1877	1217.6900	1.2177	2.528	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.63 Call	Bond Future	3555.8000	3.5558	3477.9400	3.4779	2.190	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.63 Put	Bond Future	2218.7400	2.2187	2266.3000	2.2663	2.144	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	
2025/09/30	R035	06/08/2026	9.13 Put	Bond Future	3781.5600	3.7816	3848.2700	3.8483	1.764	0.0000	0.0000
2025/09/30	R035	06/08/2026	9.13 Call	Bond Future	2276.9900	2.2770	2218.2800	2.2183	2.578	0.0000	0.0000
2025/09/30	R035	06/08/2026		Bond Future	9.3924	100.9742	9.4145	100.8487	0.235	0.0000	0.0000
2025/09/30	R035	06/08/2026	11.06 Call	Bond Future	9203.8100	9.2038	9088.0300	9.0880	1.258	0.0000	0.0000
2025/09/30	R035	06/08/2026	11.06 Put	Bond Future	310.4100	0.3104	320.0500	0.3201	3.106	0.0000	0.0000
2025/09/30	R035	05/11/2026		Bond Future	9.4859	98.2592	9.5089	98.1318	0.243	0.0000	0.0000
2025/09/30	R035	05/11/2026	10.03 Call	Bond Future	4836.1700	4.8362	4748.6900	4.7487	1.809	0.0000	0.0000
2025/09/30	R035	05/11/2026	10.03 Put	Bond Future	1885.4600	1.8855	1925.3600	1.9254	2.116	0.0000	0.0000
2025/09/30	R038	06/11/2025		Bond Future	9.7412	109.2871	9.7606	109.1416	0.199	0.0000	0.0000
2025/09/30	R038	06/11/2025	11.24 Call	Bond Future	10467.7800	10.4678	10322.2100	10.3222	1.391	0.0000	0.0000
2025/09/30	R038	06/11/2025	11.24 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2025/09/30	R038	06/11/2025	12.33 Call	Bond Future	17180.1300	17.1801	17034.5600	17.0346	0.847	0.0000	0.0000
2025/09/30	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R038	06/11/2025	10.98 Put	Bond Future	0.8300	0.0008	0.8400	0.0008	1.205	0.0000	0.0000
2025/09/30	R038	06/11/2025	10.98 Call	Bond Future	8760.6200	8.7606	8615.0600	8.6151	1.662	0.0000	0.0000
2025/09/30	R038	05/02/2026		Bond Future	9.8246	111.3004	9.8448	111.1522	0.205	0.0000	0.0000
2025/09/30	R038	05/02/2026	11.44 Call	Bond Future	11056.7900	11.0568	10910.4400	10.9104	1.324	0.0000	0.0000
2025/09/30	R038	05/02/2026	11.44 Put	Bond Future	41.6600	0.0417	43.5600	0.0436	4.561	0.0000	0.0000
2025/09/30	R038	07/05/2026		Bond Future	9.9076	107.8954	9.9285	107.7444	0.211	0.0000	0.0000
2025/09/30	R038	07/05/2026	11.40 Call	Bond Future	10300.0800	10.3001	10158.0500	10.1581	1.379	0.0000	0.0000
2025/09/30	R038	07/05/2026	11.40 Put	Bond Future	253.9200	0.2539	262.8600	0.2629	3.521	0.0000	0.0000
2025/09/30	R038	06/08/2026		Bond Future	10.0016	109.8821	10.0234	109.7286	0.217	0.0000	0.0000
2025/09/30	R038	06/08/2026	11.77 Call	Bond Future	11912.7400	11.9127	11770.4900	11.7705	1.194	0.0000	0.0000
2025/09/30	R038	06/08/2026	11.77 Put	Bond Future	387.5600	0.3876	398.7900	0.3988	2.898	0.0000	0.0000
2025/09/30	R038	05/11/2026		Bond Future	10.1048	106.3432	10.1274	106.1873	0.223	0.0000	0.0000
2025/09/30	R038	05/11/2026	10.72 Call	Bond Future	6314.0700	6.3141	6203.9100	6.2039	1.745	0.0000	0.0000
2025/09/30	R038	05/11/2026	10.72 Put	Bond Future	2176.8400	2.1768	2222.5800	2.2226	2.101	0.0000	0.0000
2025/09/30	R053	06/11/2025		Bond Future	10.1932	114.4394	10.2177	114.1896	0.240	0.0000	0.0000
2025/09/30	R053	06/11/2025	11.76 Call	Bond Future	14225.2300	14.2252	13975.4400	13.9754	1.756	0.0000	0.0000
2025/09/30	R053	06/11/2025	11.76 Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2025/09/30	R053	05/02/2026		Bond Future	10.2694	116.5476	10.2947	116.2933	0.246	0.0000	0.0000
2025/09/30	R053	05/02/2026	11.49 Call	Bond Future	11434.0400	11.4340	11192.2500	11.1923	2.115	0.0000	0.0000
2025/09/30	R053	05/02/2026	11.49 Put	Bond Future	220.2200	0.2202	232.7700	0.2328	5.699	0.0000	0.0000
2025/09/30	R053	07/05/2026		Bond Future	10.3446	112.8636	10.3707	112.6044	0.253	0.0000	0.0000
2025/09/30	R053	07/05/2026	11.69 Call	Bond Future	12561.3200	12.5613	12323.5000	12.3235	1.893	0.0000	0.0000
2025/09/30	R053	07/05/2026	11.69 Put	Bond Future	472.9000	0.4729	494.2400	0.4942	4.513	0.0000	0.0000
2025/09/30	R053	06/08/2026		Bond Future	10.4278	114.9416	10.4548	114.6780	0.259	0.0000	0.0000
2025/09/30	R053	06/08/2026	12.28 Call	Bond Future	16344.2100	16.3442	16099.8200	16.0998	1.495	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
2025/09/30	R053	06/08/2026	12.28 Put	Bond Future	513.8900	0.5139	533.0800	0.5331	3.734	0.0000	0.0000
2025/09/30	R053	05/11/2026		Bond Future	10.5170	111.1140	10.5449	110.8460	0.265	0.0000	0.0000
2025/09/30	R053	05/11/2026	11.21 Call	Bond Future	9234.0600	9.2341	9041.2100	9.0412	2.088	0.0000	0.0000
2025/09/30	R053	05/11/2026	11.21 Put	Bond Future	2895.7700	2.8958	2970.9100	2.9709	2.595	0.0000	0.0000
2025/09/30	R186	06/11/2025		Bond Future	7.4571	107.2690	7.4679	107.2575	0.144	0.0000	0.0000
2025/09/30	R186	06/11/2025	8.13 Call	Bond Future	718.1000	0.7181	706.5500	0.7066	1.608	0.0000	0.0000
2025/09/30	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R186	05/02/2026		Bond Future	7.4579	103.9409	7.4720	103.9292	0.189	0.0000	0.0000
2025/09/30	R186	05/02/2026	8.43 Call	Bond Future	809.7900	0.8098	798.1200	0.7981	1.441	0.0000	0.0000
2025/09/30	R186	05/02/2026	8.43 Put	Bond Future	1.2500	0.0013	1.3400	0.0013	7.200	0.0000	0.0000
2025/09/30	R186	07/05/2026		Bond Future	7.4199	105.8838	7.4399	105.8719	0.270	0.0000	0.0000
2025/09/30	R186	07/05/2026	8.69 Call	Bond Future	758.0600	0.7581	746.3900	0.7464	1.539	0.0000	0.0000
2025/09/30	R186	07/05/2026	8.69 Put	Bond Future	4.2100	0.0042	4.4900	0.0045	6.651	0.0000	0.0000
2025/09/30	R186	06/08/2026		Bond Future	7.3961	102.5284	7.4292	102.5165	0.448	0.0000	0.0000
2025/09/30	R186	06/08/2026	8.57 Call	Bond Future	430.5000	0.4305	419.5600	0.4196	2.541	0.0000	0.0000
2025/09/30	R186	06/08/2026	8.57 Put	Bond Future	11.4100	0.0114	12.3500	0.0124	8.238	0.0000	0.0000
2025/09/30	R186	05/11/2026		Bond Future	7.7608	104.3404	7.8621	104.3286	1.305	0.0000	0.0000
2025/09/30	R186	05/11/2026	8.12 Call	Bond Future	75.8900	0.0759	68.6800	0.0687	9.501	0.0000	0.0000
2025/09/30	R186	05/11/2026	8.12 Put	Bond Future	34.1700	0.0342	38.7200	0.0387	13.316	0.0000	0.0000
2025/09/30	R202	06/11/2025		Bond Future	280.1346	280.1346	282.3243	282.3243	0.782	0.0000	0.0000
2025/09/30	R202	06/11/2025	275.64 Call	Bond Future	4494.6400	4.4946	6684.3200	6.6843	48.718	0.0000	0.0000
2025/09/30	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R202	05/02/2026		Bond Future	280.0120	280.0120	282.2427	282.2427	0.797	0.0000	0.0000
2025/09/30	R202	05/02/2026	277.82 Call	Bond Future	2191.9900	2.1920	4422.6800	4.4227	101.766	0.0000	0.0000
2025/09/30	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R202	07/05/2026		Bond Future	285.3124	285.3124	287.5856	287.5856	0.797	0.0000	0.0000
2025/09/30	R202	07/05/2026	277.55 Call	Bond Future	7762.4200	7.7624	10035.5500	10.0356	29.284	0.0000	0.0000
2025/09/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R202	06/08/2026		Bond Future	285.1960	285.1960	287.5121	287.5121	0.812	0.0000	0.0000
2025/09/30	R202	06/08/2026	278.86 Call	Bond Future	6335.9700	6.3360	8652.1200	8.6521	36.556	0.0000	0.0000
2025/09/30	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R202	05/11/2026		Bond Future	290.3081	290.3081	292.6667	292.6667	0.812	0.0000	0.0000
2025/09/30	R202	05/11/2026	280.46 Call	Bond Future	9848.0500	9.8481	12206.6600	12.2067	23.950	0.0000	0.0000
2025/09/30	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R209	06/11/2025		Bond Future	9.4004	80.1047	9.4200	79.9949	0.208	0.0000	0.0000
2025/09/30	R209	06/11/2025	11.27 Call	Bond Future	9675.5100	9.6755	9565.6500	9.5657	1.135	0.0000	0.0000
2025/09/30	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/09/30	R209	05/02/2026		Bond Future	9.4699	81.5804	9.4901	81.4686	0.214	0.0000	0.0000
2025/09/30	R209	05/02/2026	10.93 Call	Bond Future	7622.6200	7.6226	7513.1200	7.5131	1.437	0.0000	0.0000
2025/09/30	R209	05/02/2026	10.93 Put	Bond Future	54.0200	0.0540	56.4000	0.0564	4.406	0.0000	0.0000
2025/09/30	R209	07/05/2026		Bond Future	9.5383	79.9535	9.5593	79.8395	0.220	0.0000	0.0000
2025/09/30	R209	07/05/2026	11.07 Call	Bond Future	7975.2100	7.9752	7867.8300	7.8678	1.346	0.0000	0.0000
2025/09/30	R209	07/05/2026	11.07 Put	Bond Future	191.5700	0.1916	198.1400	0.1981	3.430	0.0000	0.0000
2025/09/30	R209	06/08/2026		Bond Future	9.6173	81.4261	9.6391	81.3102	0.226	0.0000	0.0000
2025/09/30	R209	06/08/2026	11.39 Call	Bond Future	9051.0100	9.0510	8943.5300	8.9435	1.187	0.0000	0.0000
2025/09/30	R209	06/08/2026	11.39 Put	Bond Future	291.4200	0.2914	299.8000	0.2998	2.876	0.0000	0.0000
2025/09/30	R209	05/11/2026		Bond Future	9.7049	79.7162	9.7275	79.5985	0.232	0.0000	0.0000
2025/09/30	R209	05/11/2026	10.32 Call	Bond Future	4842.3500	4.8424	4759.4600	4.7595	1.712	0.0000	0.0000
2025/09/30	R209	05/11/2026	10.32 Put	Bond Future	1713.2500	1.7133	1748.0200	1.7480	2.029	0.0000	0.0000
2025/09/30	R210	06/11/2025		Bond Future	253.4381	253.4381	253.5789	253.5789	0.056	0.0000	0.0000
2025/09/30	R210	06/11/2025	252.14 Call	Bond Future	1298.1300	1.2981	1438.8500	1.4389	10.840	0.0000	0.0000
2025/09/30	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R210	05/02/2026		Bond Future	258.1692	258.1692	258.3126	258.3126	0.056	0.0000	0.0000
2025/09/30	R210	05/02/2026	253.10 Call	Bond Future	5069.2100	5.0692	5212.5700	5.2126	2.828	0.0000	0.0000
2025/09/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R210	07/05/2026		Bond Future	259.5685	259.5685	259.7146	259.7146	0.056	0.0000	0.0000
2025/09/30	R210	07/05/2026	255.40 Call	Bond Future	4168.5100	4.1685	4314.5800	4.3146	3.504	0.0000	0.0000
2025/09/30	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R210	06/08/2026		Bond Future	264.4123	264.4123	264.5618	264.5618	0.057	0.0000	0.0000
2025/09/30	R210	06/08/2026	259.84 Call	Bond Future	4572.3000	4.5723	4721.7800	4.7218	3.269	0.0000	0.0000
2025/09/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R210	05/11/2026		Bond Future	265.6079	265.6079	265.7609	265.7609	0.058	0.0000	0.0000
2025/09/30	R210	05/11/2026	253.33 Call	Bond Future	12277.8600	12.2779	12430.8900	12.4309	1.246	0.0000	0.0000
2025/09/30	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R213	06/11/2025		Bond Future	8.2020	96.2908	8.2117	96.2512	0.118	0.0000	0.0000
2025/09/30	R213	06/11/2025	10.05 Call	Bond Future	7221.2100	7.2212	7181.5300	7.1815	0.549	0.0000	0.0000
2025/09/30	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	R213	05/02/2026		Bond Future	8.2506	98.0647	8.2609	98.0243	0.124	0.0000	0.0000
2025/09/30	R213	05/02/2026	9.89 Call	Bond Future	6204.0600	6.2041	6163.8000	6.1638	0.649	0.0000	0.0000
2025/09/30	R213	05/02/2026	9.89 Put	Bond Future	9.5400	0.0095	9.6600	0.0097	1.258	0.0000	0.0000
2025/09/30	R213	07/05/2026		Bond Future	8.2902	96.3453	8.3011	96.3042	0.131	0.0000	0.0000
2025/09/30	R213	07/05/2026	9.80 Call	Bond Future	5575.6400	5.5756	5535.7800	5.5358	0.715	0.0000	0.0000
2025/09/30	R213	07/05/2026	9.80 Put	Bond Future	75.0900	0.0751	76.3500	0.0764	1.678	0.0000	0.0000
2025/09/30	R213	06/08/2026		Bond Future	8.3460	98.1202	8.3575	98.0786	0.138	0.0000	0.0000
2025/09/30	R213	06/08/2026	9.69 Call	Bond Future	4916.5900	4.9166	4878.3500	4.8784	0.778	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	
2025/09/30	R213	06/08/2026	9.69 Put	Bond Future	212.4900	0.2125	215.8500	0.2159	1.581	0.0000	0.0000
2025/09/30	R213	05/11/2026		Bond Future	8.4230	96.3064	8.4352	96.2643	0.145	0.0000	0.0000
2025/09/30	R213	05/11/2026	8.75 Call	Bond Future	2405.3500	2.4054	2377.7200	2.3777	1.149	0.0000	0.0000
2025/09/30	R213	05/11/2026	8.75 Put	Bond Future	1288.3300	1.2883	1302.7600	1.3028	1.120	0.0000	0.0000
2025/09/30	R214	06/11/2025		Bond Future	10.0850	73.6145	10.1094	73.4649	0.243	0.0000	0.0000
2025/09/30	R214	06/11/2025	11.64 Call	Bond Future	8682.2700	8.6823	8532.7200	8.5327	1.722	0.0000	0.0000
2025/09/30	R214	06/11/2025	11.64 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2025/09/30	R214	05/02/2026		Bond Future	10.1653	74.9706	10.1906	74.8184	0.248	0.0000	0.0000
2025/09/30	R214	05/02/2026	11.26 Call	Bond Future	6368.0900	6.3681	6225.4500	6.2255	2.240	0.0000	0.0000
2025/09/30	R214	05/02/2026	11.26 Put	Bond Future	172.5800	0.1726	182.2200	0.1822	5.586	0.0000	0.0000
2025/09/30	R214	07/05/2026		Bond Future	10.2405	73.0733	10.2665	72.9181	0.255	0.0000	0.0000
2025/09/30	R214	07/05/2026	11.53 Call	Bond Future	7476.8200	7.4768	7336.2800	7.3363	1.880	0.0000	0.0000
2025/09/30	R214	07/05/2026	11.53 Put	Bond Future	347.0200	0.3470	361.6000	0.3616	4.201	0.0000	0.0000
2025/09/30	R214	06/08/2026		Bond Future	10.3254	74.4192	10.3523	74.2614	0.261	0.0000	0.0000
2025/09/30	R214	06/08/2026	11.97 Call	Bond Future	9217.0300	9.2170	9074.1000	9.0741	1.551	0.0000	0.0000
2025/09/30	R214	06/08/2026	11.97 Put	Bond Future	423.6700	0.4237	438.4800	0.4385	3.496	0.0000	0.0000
2025/09/30	R214	05/11/2026		Bond Future	10.4191	72.4390	10.4469	72.2787	0.266	0.0000	0.0000
2025/09/30	R214	05/11/2026	10.97 Call	Bond Future	5169.8600	5.1699	5060.0400	5.0600	2.124	0.0000	0.0000
2025/09/30	R214	05/11/2026	10.97 Put	Bond Future	2081.9400	2.0819	2132.4600	2.1325	2.427	0.0000	0.0000
2025/09/30	R248	06/11/2025		Bond Future	10.3415	87.9492	10.3557	87.8398	0.138	0.0000	0.0000
2025/09/30	R248	06/11/2025	11.74 Call	Bond Future	9707.4400	9.7074	9598.0000	9.5980	1.127	0.0000	0.0000
2025/09/30	R248	06/11/2025	11.74 Put	Bond Future	0.5000	0.0005	0.4800	0.0005	4.000	0.0000	0.0000
2025/09/30	R248	05/02/2026		Bond Future	10.4253	89.5693	10.4401	89.4580	0.142	0.0000	0.0000
2025/09/30	R248	05/02/2026	11.46 Call	Bond Future	7524.6700	7.5247	7419.9700	7.4200	1.391	0.0000	0.0000
2025/09/30	R248	05/02/2026	11.46 Put	Bond Future	262.8600	0.2629	269.5300	0.2695	2.537	0.0000	0.0000
2025/09/30	R248	07/05/2026		Bond Future	10.5040	86.8030	10.5192	86.6895	0.145	0.0000	0.0000
2025/09/30	R248	07/05/2026	11.72 Call	Bond Future	8832.0300	8.8320	8729.1400	8.7291	1.165	0.0000	0.0000
2025/09/30	R248	07/05/2026	11.72 Put	Bond Future	509.3600	0.5094	519.9300	0.5199	2.075	0.0000	0.0000
2025/09/30	R248	06/08/2026		Bond Future	10.5922	88.4016	10.6079	88.2863	0.148	0.0000	0.0000
2025/09/30	R248	06/08/2026	12.37 Call	Bond Future	12003.5600	12.0036	11896.5400	11.8965	0.892	0.0000	0.0000
2025/09/30	R248	06/08/2026	12.37 Put	Bond Future	451.1600	0.4512	459.4200	0.4594	1.831	0.0000	0.0000
2025/09/30	R248	05/11/2026		Bond Future	10.6883	85.5272	10.7045	85.4101	0.152	0.0000	0.0000
2025/09/30	R248	05/11/2026	11.31 Call	Bond Future	6742.2200	6.7422	6657.9400	6.6579	1.250	0.0000	0.0000
2025/09/30	R248	05/11/2026	11.31 Put	Bond Future	2439.7600	2.4398	2472.5700	2.4726	1.345	0.0000	0.0000
2025/09/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/30	X210	31/03/2028		Bond Future	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
2025/09/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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