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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2025 TO 01/10/2025

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
2025/10/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	2029	06/11/2025	139.79 Call	Bond Future	1649.8500	1.6499	1875.5200	1.8755	13.678	0.0000
2025/10/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/01	2029	06/11/2025		Bond Future	141.4399	141.4399	141.6655	141.6655	0.160	0.0000
2025/10/01	2029	05/02/2026		Bond Future	144.0802	144.0802	144.3102	144.3102	0.160	0.0000
2025/10/01	2029	05/02/2026	140.11 Call	Bond Future	3970.2200	3.9702	4200.1900	4.2002	5.792	0.0000
2025/10/01	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
2025/10/01	2029	07/05/2026		Bond Future	145.3434	145.3434	145.5779	145.5779	0.161	0.0000	0.0000
2025/10/01	2029	07/05/2026	141.82 Call	Bond Future	3523.3800	3.5234	3757.9100	3.7579	6.656	0.0000	0.0000
2025/10/01	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2029	06/08/2026		Bond Future	148.0563	148.0563	148.2963	148.2963	0.162	0.0000	0.0000
2025/10/01	2029	06/08/2026	144.10 Call	Bond Future	3956.2900	3.9563	4196.3300	4.1963	6.067	0.0000	0.0000
2025/10/01	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2029	05/11/2026		Bond Future	149.2235	149.2235	149.4692	149.4692	0.165	0.0000	0.0000
2025/10/01	2029	05/11/2026	147.56 Call	Bond Future	1663.5400	1.6635	1909.2100	1.9092	14.768	0.0000	0.0000
2025/10/01	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2030	06/11/2025	8.72 Put	Bond Future	2.8000	0.0028	2.0300	0.0020	27.500	0.0000	0.0000
2025/10/01	2030	06/11/2025	8.72 Call	Bond Future	2823.5900	2.8236	2899.5800	2.8996	2.691	0.0000	0.0000
2025/10/01	2030	06/11/2025	9.22 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/01	2030	06/11/2025	9.22 Call	Bond Future	4511.3200	4.5113	4588.0700	4.5881	1.701	0.0000	0.0000
2025/10/01	2030	06/11/2025	10.08 Call	Bond Future	7335.6600	7.3357	7412.4200	7.4124	1.046	0.0000	0.0000
2025/10/01	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2030	06/11/2025		Bond Future	7.9089	102.5415	7.8872	102.6182	0.274	0.0000	0.0000
2025/10/01	2030	06/11/2025	9.54 Call	Bond Future	5574.3800	5.5744	5651.1400	5.6511	1.377	0.0000	0.0000
2025/10/01	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2030	05/02/2026		Bond Future	7.9387	100.4224	7.9154	100.5006	0.293	0.0000	0.0000
2025/10/01	2030	05/02/2026	9.49 Call	Bond Future	5049.8000	5.0498	5127.1700	5.1272	1.532	0.0000	0.0000
2025/10/01	2030	05/02/2026	9.49 Put	Bond Future	6.2300	0.0062	5.4200	0.0054	13.002	0.0000	0.0000
2025/10/01	2030	07/05/2026		Bond Future	7.9726	102.2996	7.9474	102.3793	0.315	0.0000	0.0000
2025/10/01	2030	07/05/2026	9.39 Call	Bond Future	4431.4800	4.4315	4506.6400	4.5066	1.696	0.0000	0.0000
2025/10/01	2030	07/05/2026	9.39 Put	Bond Future	59.4200	0.0594	54.8500	0.0549	7.691	0.0000	0.0000
2025/10/01	2030	06/08/2026		Bond Future	8.0274	100.1747	7.9998	100.2568	0.343	0.0000	0.0000
2025/10/01	2030	06/08/2026	9.22 Call	Bond Future	3663.0600	3.6631	3734.2000	3.7342	1.942	0.0000	0.0000
2025/10/01	2030	06/08/2026	9.22 Put	Bond Future	192.0400	0.1920	181.1300	0.1811	5.681	0.0000	0.0000
2025/10/01	2030	05/11/2026		Bond Future	8.0905	101.9456	8.0602	102.0301	0.375	0.0000	0.0000
2025/10/01	2030	05/11/2026	8.39 Call	Bond Future	1822.8500	1.8229	1872.4600	1.8725	2.722	0.0000	0.0000
2025/10/01	2030	05/11/2026	8.39 Put	Bond Future	992.6300	0.9926	957.7800	0.9578	3.511	0.0000	0.0000
2025/10/01	2031	06/11/2025		Bond Future	112.1450	112.1450	112.1074	112.1074	0.033	0.0000	0.0000
2025/10/01	2031	06/11/2025	109.69 Call	Bond Future	2454.9900	2.4550	2417.4300	2.4174	1.530	0.0000	0.0000
2025/10/01	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2031	05/02/2026		Bond Future	111.8475	111.8475	111.8093	111.8093	0.034	0.0000	0.0000
2025/10/01	2031	05/02/2026	111.76 Call	Bond Future	365.2400	0.3652	343.5300	0.3435	5.944	0.0000	0.0000
2025/10/01	2031	05/02/2026	111.76 Put	Bond Future	277.7700	0.2778	294.2800	0.2943	5.944	0.0000	0.0000
2025/10/01	2031	07/05/2026		Bond Future	113.9647	113.9647	113.9259	113.9259	0.034	0.0000	0.0000
2025/10/01	2031	07/05/2026	113.84 Call	Bond Future	389.9700	0.3900	367.7800	0.3678	5.690	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	
2025/10/01	2031	07/05/2026	113.84 Put	Bond Future	265.3000	0.2653	281.9100	0.2819	6.261	0.0000	0.0000
2025/10/01	2031	06/08/2026		Bond Future	113.6584	113.6584	113.6198	113.6198	0.034	0.0000	0.0000
2025/10/01	2031	06/08/2026	113.81 Call	Bond Future	94.4700	0.0945	81.3200	0.0813	13.920	0.0000	0.0000
2025/10/01	2031	06/08/2026	113.81 Put	Bond Future	246.0700	0.2461	271.5300	0.2715	10.347	0.0000	0.0000
2025/10/01	2031	05/11/2026		Bond Future	115.6950	115.6950	115.6568	115.6568	0.033	0.0000	0.0000
2025/10/01	2031	05/11/2026	111.49 Call	Bond Future	4204.9900	4.2050	4166.7500	4.1668	0.909	0.0000	0.0000
2025/10/01	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2032	06/11/2025	9.40 Put	Bond Future	8.0100	0.0080	6.0900	0.0061	23.970	0.0000	0.0000
2025/10/01	2032	06/11/2025	9.40 Call	Bond Future	4032.9100	4.0329	4138.5200	4.1385	2.619	0.0000	0.0000
2025/10/01	2032	06/11/2025	9.90 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2025/10/01	2032	06/11/2025	9.90 Call	Bond Future	6270.7800	6.2708	6378.2800	6.3783	1.714	0.0000	0.0000
2025/10/01	2032	06/11/2025	10.89 Call	Bond Future	10523.1200	10.5231	10630.6500	10.6307	1.022	0.0000	0.0000
2025/10/01	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2032	06/11/2025		Bond Future	8.5400	99.5316	8.5177	99.6392	0.262	0.0000	0.0000
2025/10/01	2032	06/11/2025	10.42 Call	Bond Future	8535.7400	8.5357	8643.2700	8.6433	1.260	0.0000	0.0000
2025/10/01	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2032	05/02/2026		Bond Future	8.5979	101.3652	8.5743	101.4747	0.274	0.0000	0.0000
2025/10/01	2032	05/02/2026	10.16 Call	Bond Future	6954.4900	6.9545	7061.8200	7.0618	1.543	0.0000	0.0000
2025/10/01	2032	05/02/2026	10.16 Put	Bond Future	19.7300	0.0197	17.5400	0.0175	11.100	0.0000	0.0000
2025/10/01	2032	07/05/2026		Bond Future	8.6538	99.0995	8.6289	99.2112	0.287	0.0000	0.0000
2025/10/01	2032	07/05/2026	10.14 Call	Bond Future	6512.9400	6.5129	6616.7900	6.6168	1.595	0.0000	0.0000
2025/10/01	2032	07/05/2026	10.14 Put	Bond Future	116.9600	0.1170	109.1400	0.1091	6.686	0.0000	0.0000
2025/10/01	2032	06/08/2026		Bond Future	8.7248	100.9249	8.6983	101.0394	0.304	0.0000	0.0000
2025/10/01	2032	06/08/2026	10.12 Call	Bond Future	6085.2200	6.0852	6185.7100	6.1857	1.651	0.0000	0.0000
2025/10/01	2032	06/08/2026	10.12 Put	Bond Future	277.7700	0.2778	263.7100	0.2637	5.062	0.0000	0.0000
2025/10/01	2032	05/11/2026		Bond Future	8.8101	98.5518	8.7819	98.6693	0.321	0.0000	0.0000
2025/10/01	2032	05/11/2026	9.16 Call	Bond Future	3033.4300	3.0334	3103.1400	3.1031	2.298	0.0000	0.0000
2025/10/01	2032	05/11/2026	9.16 Put	Bond Future	1592.1700	1.5922	1544.4100	1.5444	3.000	0.0000	0.0000
2025/10/01	2033	06/11/2025		Bond Future	134.9951	134.9951	135.3534	135.3534	0.265	0.0000	0.0000
2025/10/01	2033	06/11/2025	133.14 Call	Bond Future	1855.1400	1.8551	2213.3500	2.2134	19.309	0.0000	0.0000
2025/10/01	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2033	05/02/2026		Bond Future	137.5152	137.5152	137.8802	137.8802	0.265	0.0000	0.0000
2025/10/01	2033	05/02/2026	132.88 Call	Bond Future	4635.2000	4.6352	5000.1600	5.0002	7.874	0.0000	0.0000
2025/10/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2033	07/05/2026		Bond Future	138.5521	138.5521	138.9241	138.9241	0.268	0.0000	0.0000
2025/10/01	2033	07/05/2026	135.16 Call	Bond Future	3392.0700	3.3921	3764.0700	3.7641	10.967	0.0000	0.0000
2025/10/01	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2033	06/08/2026		Bond Future	141.1382	141.1382	141.5183	141.5183	0.269	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	
2025/10/01	2033	06/08/2026	134.25 Call	Bond Future	6888.1900	6.8882	7268.3100	7.2683	5.518	0.0000	0.0000
2025/10/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2033	05/11/2026		Bond Future	142.0773	142.0773	142.4656	142.4656	0.273	0.0000	0.0000
2025/10/01	2033	05/11/2026	137.26 Call	Bond Future	4817.3200	4.8173	5205.5500	5.2056	8.059	0.0000	0.0000
2025/10/01	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2037	06/11/2025	10.50 Put	Bond Future	26.3100	0.0263	23.0200	0.0230	12.505	0.0000	0.0000
2025/10/01	2037	06/11/2025	10.50 Call	Bond Future	4913.1700	4.9132	4958.9500	4.9590	0.932	0.0000	0.0000
2025/10/01	2037	06/11/2025	11.00 Put	Bond Future	0.7000	0.0007	0.5500	0.0006	21.429	0.0000	0.0000
2025/10/01	2037	06/11/2025	11.00 Call	Bond Future	7775.0400	7.7750	7823.9600	7.8240	0.629	0.0000	0.0000
2025/10/01	2037	06/11/2025	12.16 Call	Bond Future	13979.5700	13.9796	14028.6400	14.0286	0.351	0.0000	0.0000
2025/10/01	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2037	06/11/2025		Bond Future	9.7038	94.2334	9.6961	94.2824	0.079	0.0000	0.0000
2025/10/01	2037	06/11/2025	11.63 Call	Bond Future	11226.6700	11.2267	11275.7400	11.2757	0.437	0.0000	0.0000
2025/10/01	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2037	05/02/2026		Bond Future	9.7834	91.7108	9.7754	91.7608	0.082	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.20 Call	Bond Future	8373.0700	8.3731	8419.6700	8.4197	0.557	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.20 Put	Bond Future	76.0000	0.0760	72.5900	0.0726	4.487	0.0000	0.0000
2025/10/01	2037	05/02/2026	12.27 Call	Bond Future	13891.5000	13.8915	13941.3600	13.9414	0.359	0.0000	0.0000
2025/10/01	2037	05/02/2026	12.27 Put	Bond Future	1.9900	0.0020	1.8400	0.0018	7.538	0.0000	0.0000
2025/10/01	2037	05/02/2026	10.90 Put	Bond Future	171.6200	0.1716	165.1400	0.1651	3.776	0.0000	0.0000
2025/10/01	2037	05/02/2026	10.90 Call	Bond Future	6800.5400	6.8005	6844.0700	6.8441	0.640	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.86 Call	Bond Future	11820.1200	11.8201	11869.5200	11.8695	0.418	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.86 Put	Bond Future	9.7100	0.0097	9.1000	0.0091	6.282	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.36 Call	Bond Future	9216.1500	9.2162	9263.8200	9.2638	0.517	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.36 Put	Bond Future	47.9000	0.0479	45.5600	0.0456	4.885	0.0000	0.0000
2025/10/01	2037	05/02/2026	10.65 Put	Bond Future	325.0800	0.3251	314.6400	0.3146	3.212	0.0000	0.0000
2025/10/01	2037	05/02/2026	10.65 Call	Bond Future	5528.4400	5.5284	5568.0100	5.5680	0.716	0.0000	0.0000
2025/10/01	2037	05/02/2026	12.73 Call	Bond Future	16132.9100	16.1329	16182.9000	16.1829	0.310	0.0000	0.0000
2025/10/01	2037	05/02/2026	12.73 Put	Bond Future	0.2700	0.0003	0.2500	0.0003	7.407	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.40 Put	Bond Future	42.5600	0.0426	40.4300	0.0404	5.005	0.0000	0.0000
2025/10/01	2037	05/02/2026	11.40 Call	Bond Future	9426.6300	9.4266	9474.5100	9.4745	0.508	0.0000	0.0000
2025/10/01	2037	07/05/2026	12.40 Call	Bond Future	13905.0300	13.9050	13955.0500	13.9551	0.360	0.0000	0.0000
2025/10/01	2037	07/05/2026	12.40 Put	Bond Future	27.6600	0.0277	26.6200	0.0266	3.760	0.0000	0.0000
2025/10/01	2037	07/05/2026	10.95 Put	Bond Future	522.2200	0.5222	511.1800	0.5112	2.114	0.0000	0.0000
2025/10/01	2037	07/05/2026	10.95 Call	Bond Future	6843.3100	6.8433	6883.3300	6.8833	0.585	0.0000	0.0000
2025/10/01	2037	07/05/2026		Bond Future	9.8671	93.4250	9.8587	93.4761	0.084	0.0000	0.0000
2025/10/01	2037	07/05/2026	11.32 Call	Bond Future	8618.7700	8.6188	8663.0000	8.6630	0.513	0.0000	0.0000
2025/10/01	2037	07/05/2026	11.32 Put	Bond Future	275.6400	0.2756	268.8100	0.2688	2.478	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	
2025/10/01	2037	06/08/2026	11.30 Call	Bond Future	8195.9700	8.1960	8237.8700	0.511	0.0000	0.0000	
2025/10/01	2037	06/08/2026	11.30 Put	Bond Future	642.5700	0.6426	631.7300	1.687	0.0000	0.0000	
2025/10/01	2037	06/08/2026	10.70 Call	Bond Future	5643.1000	5.6431	5677.3000	0.606	0.0000	0.0000	
2025/10/01	2037	06/08/2026	10.70 Put	Bond Future	1372.4000	1.3724	1353.8600	1.351	0.0000	0.0000	
2025/10/01	2037	06/08/2026	10.02 Put	Bond Future	2978.5200	2.9785	2948.9600	0.992	0.0000	0.0000	
2025/10/01	2037	06/08/2026	10.02 Call	Bond Future	3311.6300	3.3116	3334.8100	0.700	0.0000	0.0000	
2025/10/01	2037	06/08/2026		Bond Future	9.9643	90.8858	9.9555	90.9386	0.088	0.0000	0.0000
2025/10/01	2037	06/08/2026	11.71 Call	Bond Future	10071.2000	10.0712	10116.7900	0.453	0.0000	0.0000	
2025/10/01	2037	06/08/2026	11.71 Put	Bond Future	372.2900	0.3723	365.1400	1.921	0.0000	0.0000	
2025/10/01	2037	05/11/2026		Bond Future	10.0629	92.4918	10.0536	92.5463	0.092	0.0000	0.0000
2025/10/01	2037	05/11/2026	10.62 Call	Bond Future	5338.5600	5.3386	5370.4900	0.598	0.0000	0.0000	
2025/10/01	2037	05/11/2026	10.62 Put	Bond Future	2144.4000	2.1444	2121.8000	2.1218	1.054	0.0000	0.0000
2025/10/01	2037	05/11/2026	10.83 Call	Bond Future	6103.3300	6.1033	6138.1100	6.1381	0.570	0.0000	0.0000
2025/10/01	2037	05/11/2026	10.83 Put	Bond Future	1744.8700	1.7449	1725.1200	1.7251	1.132	0.0000	0.0000
2025/10/01	2037	05/11/2026	10.23 Call	Bond Future	4067.6500	4.0677	4093.9900	4.0940	0.648	0.0000	0.0000
2025/10/01	2037	05/11/2026	10.23 Put	Bond Future	3093.0800	3.0931	3064.8900	3.0649	0.911	0.0000	0.0000
2025/10/01	2037	05/11/2026	9.46 Put	Bond Future	5883.4900	5.8835	5844.7800	5.8448	0.658	0.0000	0.0000
2025/10/01	2037	05/11/2026	9.46 Call	Bond Future	2246.8600	2.2469	2262.6800	2.2627	0.704	0.0000	0.0000
2025/10/01	2038	06/11/2025		Bond Future	146.1675	146.1675	146.0371	146.0371	0.089	0.0000	0.0000
2025/10/01	2038	06/11/2025	143.88 Call	Bond Future	2287.5100	2.2875	2157.0700	2.1571	5.702	0.0000	0.0000
2025/10/01	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2038	05/02/2026		Bond Future	146.7254	146.7254	146.5926	146.5926	0.091	0.0000	0.0000
2025/10/01	2038	05/02/2026	143.20 Call	Bond Future	3525.3700	3.5254	3392.5600	3.3926	3.767	0.0000	0.0000
2025/10/01	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2038	07/05/2026		Bond Future	149.5029	149.5029	149.3677	149.3677	0.090	0.0000	0.0000
2025/10/01	2038	07/05/2026	144.53 Call	Bond Future	4972.8500	4.9729	4837.6500	4.8377	2.719	0.0000	0.0000
2025/10/01	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2038	06/08/2026		Bond Future	150.0843	150.0843	149.9479	149.9479	0.091	0.0000	0.0000
2025/10/01	2038	06/08/2026	144.72 Call	Bond Future	5364.3400	5.3643	5227.8600	5.2279	2.544	0.0000	0.0000
2025/10/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2038	05/11/2026		Bond Future	152.7749	152.7749	152.6374	152.6374	0.090	0.0000	0.0000
2025/10/01	2038	05/11/2026	146.31 Call	Bond Future	6464.9400	6.4649	6327.4300	6.3274	2.127	0.0000	0.0000
2025/10/01	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2040	06/11/2025		Bond Future	10.1568	93.8857	10.1438	93.9764	0.128	0.0000	0.0000
2025/10/01	2040	06/11/2025	11.84 Call	Bond Future	10712.2400	10.7122	10802.9200	10.8029	0.847	0.0000	0.0000
2025/10/01	2040	06/11/2025	11.84 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/10/01	2040	05/02/2026		Bond Future	10.2440	91.1063	10.2305	91.1987	0.131	0.0000	0.0000
2025/10/01	2040	05/02/2026	11.49 Call	Bond Future	8127.0800	8.1271	8211.6600	8.2117	1.041	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
2025/10/01	2040	05/02/2026	11.49 Put	Bond Future	141.1900	0.1412	133.4000	0.1334	5.517	0.0000	0.0000
2025/10/01	2040	05/02/2026	10.35 Put	Bond Future	1835.2000	1.8352	1786.8500	1.7869	2.635	0.0000	0.0000
2025/10/01	2040	05/02/2026	10.35 Call	Bond Future	2557.6300	2.5576	2601.6500	2.6017	1.721	0.0000	0.0000
2025/10/01	2040	05/02/2026	10.75 Call	Bond Future	4213.7700	4.2138	4276.4000	4.2764	1.486	0.0000	0.0000
2025/10/01	2040	05/02/2026	10.75 Put	Bond Future	840.0100	0.8400	810.2700	0.8103	3.540	0.0000	0.0000
2025/10/01	2040	05/02/2026	11.15 Call	Bond Future	6247.5700	6.2476	6324.5900	6.3246	1.233	0.0000	0.0000
2025/10/01	2040	05/02/2026	11.15 Put	Bond Future	335.1200	0.3351	319.7700	0.3198	4.580	0.0000	0.0000
2025/10/01	2040	05/02/2026	13.23 Call	Bond Future	17499.9300	17.4999	17592.2600	17.5923	0.528	0.0000	0.0000
2025/10/01	2040	05/02/2026	13.23 Put	Bond Future	0.3500	0.0004	0.3100	0.0003	11.429	0.0000	0.0000
2025/10/01	2040	05/02/2026	11.82 Put	Bond Future	57.2100	0.0572	53.5200	0.0535	6.450	0.0000	0.0000
2025/10/01	2040	05/02/2026	11.82 Call	Bond Future	9984.5800	9.9846	10073.2600	10.0733	0.888	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.22 Call	Bond Future	11651.4700	11.6515	11739.7900	11.7398	0.758	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.22 Put	Bond Future	145.9400	0.1459	140.0600	0.1401	4.029	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.72 Call	Bond Future	9031.9400	9.0319	9113.9700	9.1140	0.908	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.72 Put	Bond Future	357.4400	0.3574	345.2700	0.3453	3.405	0.0000	0.0000
2025/10/01	2040	07/05/2026	10.70 Put	Bond Future	1785.7700	1.7858	1746.7300	1.7467	2.186	0.0000	0.0000
2025/10/01	2040	07/05/2026	10.70 Call	Bond Future	4199.4700	4.1995	4254.6300	4.2546	1.313	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.53 Call	Bond Future	13263.8500	13.2639	13354.6300	13.3546	0.684	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.53 Put	Bond Future	76.0000	0.0760	72.5800	0.0726	4.500	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.03 Call	Bond Future	10654.0500	10.6541	10740.4000	10.7404	0.810	0.0000	0.0000
2025/10/01	2040	07/05/2026	12.03 Put	Bond Future	206.8600	0.2069	199.0100	0.1990	3.795	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.12 Put	Bond Future	954.6200	0.9546	929.0300	0.9290	2.681	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.12 Call	Bond Future	6028.8100	6.0288	6097.4200	6.0974	1.138	0.0000	0.0000
2025/10/01	2040	07/05/2026		Bond Future	10.3347	92.8092	10.3207	92.9034	0.135	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.67 Call	Bond Future	8772.4600	8.7725	8853.6400	8.8536	0.925	0.0000	0.0000
2025/10/01	2040	07/05/2026	11.67 Put	Bond Future	389.3400	0.3893	376.3200	0.3763	3.344	0.0000	0.0000
2025/10/01	2040	06/08/2026		Bond Future	10.4383	90.0080	10.4237	90.1047	0.140	0.0000	0.0000
2025/10/01	2040	06/08/2026	12.19 Call	Bond Future	11003.1500	11.0032	11088.1100	11.0881	0.772	0.0000	0.0000
2025/10/01	2040	06/08/2026	12.19 Put	Bond Future	429.0500	0.4291	417.2900	0.4173	2.741	0.0000	0.0000
2025/10/01	2040	05/11/2026		Bond Future	10.5421	91.5980	10.5269	91.6972	0.145	0.0000	0.0000
2025/10/01	2040	05/11/2026	11.06 Call	Bond Future	5765.9400	5.7659	5826.1500	5.8262	1.044	0.0000	0.0000
2025/10/01	2040	05/11/2026	11.06 Put	Bond Future	2493.5400	2.4935	2454.4800	2.4545	1.566	0.0000	0.0000
2025/10/01	2040	05/11/2026	11.27 Call	Bond Future	6589.9000	6.5899	6655.0700	6.6551	0.989	0.0000	0.0000
2025/10/01	2040	05/11/2026	11.27 Put	Bond Future	2039.9700	2.0400	2005.8700	2.0059	1.672	0.0000	0.0000
2025/10/01	2040	05/11/2026	10.67 Call	Bond Future	4404.1900	4.4042	4454.5000	4.4545	1.142	0.0000	0.0000
2025/10/01	2040	05/11/2026	10.67 Put	Bond Future	3579.6600	3.5797	3530.7000	3.5307	1.368	0.0000	0.0000
2025/10/01	2040	05/11/2026	9.91 Put	Bond Future	6712.5800	6.7126	6644.9800	6.6450	1.007	0.0000	0.0000
2025/10/01	2040	05/11/2026	9.91 Call	Bond Future	2469.7400	2.4697	2501.4100	2.5014	1.282	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
2025/10/01	2043	06/11/2025		Bond Future	113.9822	113.9822	114.0550	114.0550	0.064	0.0000
2025/10/01	2043	06/11/2025	110.43 Call	Bond Future	3598.6344	3.5986	3665.0049	3.6650	1.844	0.0000
2025/10/01	2043	06/11/2025	110.43 Put	Bond Future	46.3944	0.0464	40.0049	0.0400	13.772	0.0000
2025/10/01	2043	05/02/2026		Bond Future	113.2935	113.2935	113.3678	113.3678	0.066	0.0000
2025/10/01	2043	05/02/2026	109.66 Call	Bond Future	4055.5005	4.0555	4112.0980	4.1121	1.396	0.0000
2025/10/01	2043	05/02/2026	109.66 Put	Bond Future	421.9805	0.4220	404.3380	0.4043	4.181	0.0000
2025/10/01	2043	07/05/2026		Bond Future	115.4380	115.4380	115.5138	115.5138	0.066	0.0000
2025/10/01	2043	07/05/2026	111.70 Call	Bond Future	4517.1427	4.5171	4571.3352	4.5713	1.200	0.0000
2025/10/01	2043	07/05/2026	111.70 Put	Bond Future	779.1127	0.7791	757.5052	0.7575	2.773	0.0000
2025/10/01	2043	06/08/2026		Bond Future	114.7262	114.7262	114.8043	114.8043	0.068	0.0000
2025/10/01	2043	06/08/2026	110.88 Call	Bond Future	4862.7849	4.8628	4917.5528	4.9176	1.126	0.0000
2025/10/01	2043	06/08/2026	110.88 Put	Bond Future	1016.6249	1.0166	993.2628	0.9933	2.298	0.0000
2025/10/01	2043	05/11/2026		Bond Future	116.7813	116.7813	116.8619	116.8619	0.069	0.0000
2025/10/01	2043	05/11/2026	112.84 Call	Bond Future	5211.6175	5.2116	5267.0035	5.2670	1.063	0.0000
2025/10/01	2043	05/11/2026	112.84 Put	Bond Future	1270.3475	1.2703	1245.1335	1.2451	1.985	0.0000
2025/10/01	2044	06/11/2025		Bond Future	10.3864	89.1564	10.3380	89.5091	0.466	0.0000
2025/10/01	2044	06/11/2025	11.88 Call	Bond Future	9867.8400	9.8678	10220.4600	10.2205	3.573	0.0000
2025/10/01	2044	06/11/2025	11.88 Put	Bond Future	0.2100	0.0002	0.1100	0.0001	47.619	0.0000
2025/10/01	2044	06/11/2025	12.25 Call	Bond Future	12036.4700	12.0365	12389.1800	12.3892	2.930	0.0000
2025/10/01	2044	06/11/2025	12.25 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/01	2044	06/11/2025	12.00 Call	Bond Future	10582.1400	10.5821	10934.8200	10.9348	3.333	0.0000
2025/10/01	2044	06/11/2025	12.00 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000
2025/10/01	2044	06/11/2025	11.75 Call	Bond Future	9082.0000	9.0820	9434.4500	9.4345	3.881	0.0000
2025/10/01	2044	06/11/2025	11.75 Put	Bond Future	0.5900	0.0006	0.3200	0.0003	45.763	0.0000
2025/10/01	2044	06/11/2025	11.25 Put	Bond Future	21.5000	0.0215	14.1000	0.0141	34.419	0.0000
2025/10/01	2044	06/11/2025	11.25 Call	Bond Future	5955.6000	5.9556	6300.9200	6.3009	5.798	0.0000
2025/10/01	2044	06/11/2025	12.20 Call	Bond Future	11749.2100	11.7492	12101.9300	12.1019	3.002	0.0000
2025/10/01	2044	06/11/2025	12.20 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/10/01	2044	05/02/2026	10.90 Put	Bond Future	1032.5000	1.0325	926.9500	0.9270	10.223	0.0000
2025/10/01	2044	05/02/2026	10.90 Call	Bond Future	4008.2800	4.0083	4261.9900	4.2620	6.330	0.0000
2025/10/01	2044	05/02/2026	10.07 Put	Bond Future	4171.3600	4.1714	3924.0800	3.9241	5.928	0.0000
2025/10/01	2044	05/02/2026	10.07 Call	Bond Future	1216.1000	1.2161	1328.0800	1.3281	9.208	0.0000
2025/10/01	2044	05/02/2026	11.25 Call	Bond Future	5771.5000	5.7715	6071.9000	6.0719	5.205	0.0000
2025/10/01	2044	05/02/2026	11.25 Put	Bond Future	477.9500	0.4780	419.0900	0.4191	12.315	0.0000
2025/10/01	2044	05/02/2026	11.50 Call	Bond Future	7144.6000	7.1446	7468.1600	7.4682	4.529	0.0000
2025/10/01	2044	05/02/2026	11.50 Put	Bond Future	257.3800	0.2574	221.6800	0.2217	13.871	0.0000
2025/10/01	2044	05/02/2026	11.45 Call	Bond Future	6865.2300	6.8652	7184.8100	7.1848	4.655	0.0000
2025/10/01	2044	05/02/2026	11.45 Put	Bond Future	292.7300	0.2927	253.0500	0.2531	13.555	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
2025/10/01	2044	05/02/2026		Bond Future	10.4725	86.4150	10.4224	86.7742	0.478	0.0000
2025/10/01	2044	05/02/2026	11.56 Call	Bond Future	7484.3200	7.4843	7812.0400	7.8120	4.379	0.0000
2025/10/01	2044	05/02/2026	11.56 Put	Bond Future	222.0300	0.2220	190.4900	0.1905	14.205	0.0000
2025/10/01	2044	07/05/2026		Bond Future	10.5615	88.0302	10.5097	88.3963	0.490	0.0000
2025/10/01	2044	07/05/2026	11.80 Call	Bond Future	8559.1900	8.5592	8878.5900	8.8786	3.732	0.0000
2025/10/01	2044	07/05/2026	11.80 Put	Bond Future	480.7200	0.4807	434.0300	0.4340	9.713	0.0000
2025/10/01	2044	06/08/2026		Bond Future	10.6622	85.2662	10.6084	85.6398	0.504	0.0000
2025/10/01	2044	06/08/2026	12.42 Call	Bond Future	11385.9900	11.3860	11722.0800	11.7221	2.952	0.0000
2025/10/01	2044	06/08/2026	12.42 Put	Bond Future	449.3200	0.4493	411.8900	0.4119	8.330	0.0000
2025/10/01	2044	05/11/2026		Bond Future	10.7624	86.7724	10.7067	87.1533	0.517	0.0000
2025/10/01	2044	05/11/2026	11.34 Call	Bond Future	6259.6300	6.2596	6511.5300	6.5115	4.024	0.0000
2025/10/01	2044	05/11/2026	11.34 Put	Bond Future	2460.2800	2.4603	2331.2000	2.3312	5.247	0.0000
2025/10/01	2046	06/11/2025		Bond Future	125.1130	125.1130	125.0101	125.0101	0.082	0.0000
2025/10/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2046	06/11/2025	125.41 Put	Bond Future	296.9700	0.2970	399.8800	0.3999	34.653	0.0000
2025/10/01	2046	05/02/2026		Bond Future	127.4485	127.4485	127.3438	127.3438	0.082	0.0000
2025/10/01	2046	05/02/2026	121.65 Call	Bond Future	5798.5100	5.7985	5693.7900	5.6938	1.806	0.0000
2025/10/01	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2046	07/05/2026		Bond Future	127.5602	127.5602	127.4538	127.4538	0.083	0.0000
2025/10/01	2046	07/05/2026	124.95 Call	Bond Future	2610.2300	2.6102	2503.8000	2.5038	4.077	0.0000
2025/10/01	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2046	06/08/2026		Bond Future	129.9407	129.9407	129.8334	129.8334	0.083	0.0000
2025/10/01	2046	06/08/2026	122.38 Call	Bond Future	7560.7200	7.5607	7453.3800	7.4534	1.420	0.0000
2025/10/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2046	05/11/2026		Bond Future	129.9318	129.9318	129.8236	129.8236	0.083	0.0000
2025/10/01	2046	05/11/2026	125.48 Call	Bond Future	4451.8000	4.4518	4343.5600	4.3436	2.431	0.0000
2025/10/01	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2050	06/11/2025		Bond Future	126.8711	126.8711	126.5348	126.5348	0.265	0.0000
2025/10/01	2050	06/11/2025	124.42 Call	Bond Future	2451.0600	2.4511	2114.7800	2.1148	13.720	0.0000
2025/10/01	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2050	05/02/2026		Bond Future	126.8199	126.8199	126.4776	126.4776	0.270	0.0000
2025/10/01	2050	05/02/2026	122.82 Call	Bond Future	3999.9000	3.9999	3657.6100	3.6576	8.557	0.0000
2025/10/01	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2050	07/05/2026		Bond Future	129.2208	129.2208	128.8720	128.8720	0.270	0.0000
2025/10/01	2050	07/05/2026	124.07 Call	Bond Future	5150.7500	5.1508	4801.9900	4.8020	6.771	0.0000
2025/10/01	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	2050	06/08/2026		Bond Future	129.1713	129.1713	128.8170	128.8170	0.274	0.0000
2025/10/01	2050	06/08/2026	123.27 Call	Bond Future	5901.2800	5.9013	5547.0000	5.5470	6.003	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
2025/10/01	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	2050	05/11/2026		Bond Future	131.4869	131.4869	131.1273	131.1273	0.273	0.0000	0.0000
2025/10/01	2050	05/11/2026	123.84 Call	Bond Future	7646.8700	7.6469	7287.2600	7.2873	4.703	0.0000	0.0000
2025/10/01	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	AL37	06/11/2025		Index Future	1209.9320	1209.9320	1210.8830	1210.8830	0.079	0.0000	0.0000
2025/10/01	AL37	05/02/2026		Index Future	1232.2220	1232.2220	1233.1900	1233.1900	0.079	0.0000	0.0000
2025/10/01	AL37	07/05/2026		Index Future	1255.2580	1255.2580	1256.2440	1256.2440	0.079	0.0000	0.0000
2025/10/01	AL37	06/08/2026		Index Future	1278.1630	1278.1630	1279.1710	1279.1710	0.079	0.0000	0.0000
2025/10/01	AL37	05/11/2026		Index Future	1301.0850	1301.0850	1302.1140	1302.1140	0.079	0.0000	0.0000
2025/10/01	AL7T	06/11/2025		Index Future	1500.7370	1500.7370	1501.3730	1501.3730	0.042	0.0000	0.0000
2025/10/01	AL7T	05/02/2026		Index Future	1528.3840	1528.3840	1529.0320	1529.0320	0.042	0.0000	0.0000
2025/10/01	AL7T	07/05/2026		Index Future	1556.9570	1556.9570	1557.6170	1557.6170	0.042	0.0000	0.0000
2025/10/01	AL7T	06/08/2026		Index Future	1585.3670	1585.3670	1586.0430	1586.0430	0.043	0.0000	0.0000
2025/10/01	AL7T	05/11/2026		Index Future	1613.7980	1613.7980	1614.4900	1614.4900	0.043	0.0000	0.0000
2025/10/01	ALBI	06/11/2025		Index Future	1266.4270	1266.4270	1268.1690	1268.1690	0.138	0.0000	0.0000
2025/10/01	ALBI	05/02/2026		Index Future	1289.7580	1289.7580	1291.5320	1291.5320	0.138	0.0000	0.0000
2025/10/01	ALBI	07/05/2026		Index Future	1313.8690	1313.8690	1315.6770	1315.6770	0.138	0.0000	0.0000
2025/10/01	ALBI	06/08/2026		Index Future	1337.8440	1337.8440	1339.6880	1339.6880	0.138	0.0000	0.0000
2025/10/01	ALBI	05/11/2026		Index Future	1361.8360	1361.8360	1363.7160	1363.7160	0.138	0.0000	0.0000
2025/10/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES33	06/11/2025		Bond Future	9.7629	88.9588	9.7545	89.0007	0.086	0.0000	0.0000
2025/10/01	ES33	06/11/2025	12.01 Call	Bond Future	10308.6100	10.3086	10350.4300	10.3504	0.406	0.0000	0.0000
2025/10/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES33	05/02/2026		Bond Future	9.8653	90.6195	9.8565	90.6622	0.090	0.0000	0.0000
2025/10/01	ES33	05/02/2026	11.49 Call	Bond Future	7424.0000	7.4240	7466.6900	7.4667	0.575	0.0000	0.0000
2025/10/01	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES33	07/05/2026		Bond Future	9.9648	88.5396	9.9555	88.5832	0.093	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/01	ES33	07/05/2026	11.69 Call	Bond Future		7659.0100	7.6590	7702.6200	7.7026	0.569	0.0000	0.0000
2025/10/01	ES33	07/05/2026	11.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES33	06/08/2026		Bond Future		10.0798	90.1909	10.0700	90.2361	0.098	0.0000	0.0000
2025/10/01	ES33	06/08/2026	12.02 Call	Bond Future		8322.2800	8.3223	8367.4400	8.3674	0.543	0.0000	0.0000
2025/10/01	ES33	06/08/2026	12.02 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES33	05/11/2026		Bond Future		10.2120	88.0134	10.2015	88.0602	0.103	0.0000	0.0000
2025/10/01	ES33	05/11/2026	10.83 Call	Bond Future		2685.0500	2.6851	2731.8200	2.7318	1.742	0.0000	0.0000
2025/10/01	ES33	05/11/2026	10.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES42	06/11/2025		Bond Future		10.4432	85.2660	10.4301	85.3565	0.126	0.0000	0.0000
2025/10/01	ES42	06/11/2025	12.39 Call	Bond Future		11932.1400	11.9321	12022.6100	12.0226	0.758	0.0000	0.0000
2025/10/01	ES42	06/11/2025	12.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES42	05/02/2026		Bond Future		10.5322	86.8577	10.5186	86.9500	0.129	0.0000	0.0000
2025/10/01	ES42	05/02/2026	11.85 Call	Bond Future		8258.0200	8.2580	8350.2400	8.3502	1.117	0.0000	0.0000
2025/10/01	ES42	05/02/2026	11.85 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES42	07/05/2026		Bond Future		10.6226	84.2368	10.6085	84.3310	0.133	0.0000	0.0000
2025/10/01	ES42	07/05/2026	12.20 Call	Bond Future		9595.4300	9.5954	9689.5400	9.6895	0.981	0.0000	0.0000
2025/10/01	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES42	06/08/2026		Bond Future		10.7211	85.8069	10.7064	85.9035	0.137	0.0000	0.0000
2025/10/01	ES42	06/08/2026	12.65 Call	Bond Future		11332.5700	11.3326	11429.1700	11.4292	0.852	0.0000	0.0000
2025/10/01	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	ES42	05/11/2026		Bond Future		10.8278	83.0795	10.8124	83.1787	0.142	0.0000	0.0000
2025/10/01	ES42	05/11/2026	11.66 Call	Bond Future		5114.7200	5.1147	5213.8400	5.2138	1.938	0.0000	0.0000
2025/10/01	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	GOVI	06/11/2025		GOVI		1244.3410	1244.3410	1246.0070	1246.0070	0.134	0.0000	0.0000
2025/10/01	GOVI	06/11/2025	1,112. Call 00	GOVI		1323410.0000	132.3410	1340070.0000	134.0070	1.259	0.0000	0.0000
2025/10/01	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	GOVI	05/02/2026		GOVI		1267.2640	1267.2640	1268.9610	1268.9610	0.134	0.0000	0.0000
2025/10/01	GOVI	05/02/2026	1,150. Call 00	GOVI		1172640.0000	117.2640	1189610.0000	118.9610	1.447	0.0000	0.0000
2025/10/01	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	GOVI	07/05/2026		GOVI		1290.9550	1290.9550	1292.6840	1292.6840	0.134	0.0000	0.0000
2025/10/01	GOVI	07/05/2026	1,177. Call 00	GOVI		1139550.0000	113.9550	1156840.0000	115.6840	1.517	0.0000	0.0000
2025/10/01	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	GOVI	06/08/2026		GOVI		1314.5120	1314.5120	1316.2760	1316.2760	0.134	0.0000	0.0000
2025/10/01	GOVI	06/08/2026	1,189. Call 00	GOVI		1255120.0000	125.5120	1272760.0000	127.2760	1.405	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
2025/10/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	GOVI	05/11/2026		GOVI	1338.0850	1338.0850	1339.8840	1339.8840	0.134	0.0000
2025/10/01	GOVI	05/11/2026	1,277. Call 00	GOVI	610850.0000	61.0850	628840.0000	62.8840	2.945	0.0000
2025/10/01	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/01	I258	06/11/2025		Bond Future	114.3771	114.3771	114.4507	114.4507	0.064	0.0000
2025/10/01	I258	06/11/2025	112.39 Call	Bond Future	2539.1412	2.5391	2578.6305	2.5786	1.555	0.0000
2025/10/01	I258	06/11/2025	112.39 Put	Bond Future	552.0512	0.5521	517.9105	0.5179	6.184	0.0000
2025/10/01	I258	05/02/2026		Bond Future	113.6958	113.6958	113.7708	113.7708	0.066	0.0000
2025/10/01	I258	05/02/2026	111.65 Call	Bond Future	3623.8280	3.6238	3662.8986	3.6629	1.078	0.0000
2025/10/01	I258	05/02/2026	111.65 Put	Bond Future	1578.0780	1.5781	1542.1286	1.5421	2.278	0.0000
2025/10/01	I258	07/05/2026		Bond Future	115.8479	115.8479	115.9245	115.9245	0.066	0.0000
2025/10/01	I258	07/05/2026	113.73 Call	Bond Future	4471.5191	4.4715	4511.4798	4.5115	0.894	0.0000
2025/10/01	I258	07/05/2026	113.73 Put	Bond Future	2353.6491	2.3536	2316.9598	2.3170	1.559	0.0000
2025/10/01	I258	06/08/2026		Bond Future	115.1437	115.1437	115.2226	115.2226	0.069	0.0000
2025/10/01	I258	06/08/2026	112.95 Call	Bond Future	5141.8829	5.1419	5183.4852	5.1835	0.809	0.0000
2025/10/01	I258	06/08/2026	112.95 Put	Bond Future	2948.2229	2.9482	2910.9352	2.9109	1.265	0.0000
2025/10/01	I258	05/11/2026		Bond Future	117.2063	117.2063	117.2877	117.2877	0.069	0.0000
2025/10/01	I258	05/11/2026	114.95 Call	Bond Future	5777.2845	5.7773	5820.4521	5.8205	0.747	0.0000
2025/10/01	I258	05/11/2026	114.95 Put	Bond Future	3521.0345	3.5210	3482.8021	3.4828	1.086	0.0000
2025/10/01	IGOV	06/11/2025		Index Future	400.6150	400.6150	400.4340	400.4340	0.045	0.0000
2025/10/01	IGOV	05/02/2026		Index Future	408.0930	408.0930	407.9100	407.9100	0.045	0.0000
2025/10/01	IGOV	07/05/2026		Index Future	415.8190	415.8190	415.6320	415.6320	0.045	0.0000
2025/10/01	IGOV	06/08/2026		Index Future	423.5010	423.5010	423.3120	423.3120	0.045	0.0000
2025/10/01	IGOV	05/11/2026		Index Future	431.1890	431.1890	430.9980	430.9980	0.044	0.0000
2025/10/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/10/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/01	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
2025/10/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000
2025/10/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/01	R033	06/11/2025		Bond Future	8.7321	107.9307	8.7045	108.0852	0.316	0.0000
2025/10/01	R033	06/11/2025	10.33 Call	Bond Future	8475.2300	8.4752	8629.7600	8.6298	1.823	0.0000
2025/10/01	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	R033	05/02/2026		Bond Future	8.7951	109.9190	8.7661	110.0764	0.329	0.0000
2025/10/01	R033	05/02/2026	10.49 Call	Bond Future	8717.5400	8.7175	8873.6700	8.8737	1.791	0.0000
2025/10/01	R033	05/02/2026	10.49 Put	Bond Future	8.3100	0.0083	7.0500	0.0071	15.162	0.0000
2025/10/01	R033	07/05/2026		Bond Future	8.8567	106.9296	8.8262	107.0900	0.344	0.0000
2025/10/01	R033	07/05/2026	10.38 Call	Bond Future	7759.3600	7.7594	7910.0800	7.9101	1.942	0.0000
2025/10/01	R033	07/05/2026	10.38 Put	Bond Future	118.0300	0.1180	108.3600	0.1084	8.193	0.0000
2025/10/01	R033	06/08/2026		Bond Future	8.9322	108.8990	8.9000	109.0632	0.361	0.0000
2025/10/01	R033	06/08/2026	10.25 Call	Bond Future	6815.7100	6.8157	6958.1100	6.9581	2.089	0.0000
2025/10/01	R033	06/08/2026	10.25 Put	Bond Future	371.0300	0.3710	349.2200	0.3492	5.878	0.0000
2025/10/01	R033	05/11/2026		Bond Future	9.0207	105.7844	8.9865	105.9525	0.378	0.0000
2025/10/01	R033	05/11/2026	9.33 Call	Bond Future	3272.8100	3.2728	3373.0100	3.3730	3.062	0.0000
2025/10/01	R033	05/11/2026	9.33 Put	Bond Future	1765.2700	1.7653	1697.3700	1.6974	3.846	0.0000
2025/10/01	R035	06/11/2025	10.68 Call	Bond Future	8532.4700	8.5325	8578.3500	8.5784	0.538	0.0000
2025/10/01	R035	06/11/2025	10.68 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000
2025/10/01	R035	06/11/2025	10.50 Call	Bond Future	7554.7700	7.5548	7600.5900	7.6006	0.607	0.0000
2025/10/01	R035	06/11/2025	10.50 Put	Bond Future	0.3800	0.0004	0.3000	0.0003	21.053	0.0000
2025/10/01	R035	06/11/2025	10.15 Call	Bond Future	5618.1100	5.6181	5662.9800	5.6630	0.799	0.0000
2025/10/01	R035	06/11/2025	10.15 Put	Bond Future	6.5400	0.0065	5.5100	0.0055	15.749	0.0000
2025/10/01	R035	06/11/2025	9.77 Put	Bond Future	79.6400	0.0796	71.9600	0.0720	9.643	0.0000
2025/10/01	R035	06/11/2025	9.77 Call	Bond Future	3518.5900	3.5186	3556.8100	3.5568	1.086	0.0000
2025/10/01	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/01	R035	06/11/2025	11.00 Call	Bond Future	10236.4800	10.2365	10282.3800	10.2824	0.448	0.0000
2025/10/01	R035	06/11/2025	10.30 Call	Bond Future	6452.9600	6.4530	6498.4900	6.4985	0.706	0.0000
2025/10/01	R035	06/11/2025	10.30 Put	Bond Future	2.0200	0.0020	1.6500	0.0017	18.317	0.0000
2025/10/01	R035	06/11/2025	9.91 Put	Bond Future	34.5400	0.0345	30.5000	0.0305	11.697	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
2025/10/01	R035	06/11/2025	9.91 Call	Bond Future	4281.7300	4.2817	4323.5900	4.3236	0.978	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.41 Put	Bond Future	0.8200	0.0008	0.6500	0.0007	20.732	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.41 Call	Bond Future	7060.8600	7.0609	7106.5900	7.1066	0.648	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.43 Call	Bond Future	12458.5600	12.4586	12504.4600	12.5045	0.368	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.44 Put	Bond Future	0.6400	0.0006	0.5000	0.0005	21.875	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.44 Call	Bond Future	7225.8700	7.2259	7271.6300	7.2716	0.633	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.94 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.94 Call	Bond Future	9920.3100	9.9203	9966.2000	9.9662	0.463	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.99 Call	Bond Future	15240.3900	15.2404	15286.2900	15.2863	0.301	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.95 Call	Bond Future	15045.7700	15.0458	15091.6700	15.0917	0.305	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.45 Call	Bond Future	12560.0600	12.5601	12605.9600	12.6060	0.365	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.95 Call	Bond Future	9973.1000	9.9731	10019.0000	10.0190	0.460	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.08 Put	Bond Future	10.9600	0.0110	9.3700	0.0094	14.507	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.08 Call	Bond Future	5227.3200	5.2273	5271.6300	5.2716	0.848	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.58 Put	Bond Future	0.1900	0.0002	0.1400	0.0001	26.316	0.0000	0.0000
2025/10/01	R035	06/11/2025	10.58 Call	Bond Future	7991.0000	7.9910	8036.8500	8.0369	0.574	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.67 Call	Bond Future	13665.9800	13.6660	13711.8800	13.7119	0.336	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	06/11/2025		Bond Future	9.1915	99.7905	9.1840	99.8364	0.082	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.20 Call	Bond Future	11279.5200	11.2795	11325.4200	11.3254	0.407	0.0000	0.0000
2025/10/01	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R035	05/02/2026	9.25 Call	Bond Future	1801.0100	1.8010	1817.3300	1.8173	0.906	0.0000	0.0000
2025/10/01	R035	05/02/2026	9.25 Put	Bond Future	1893.8000	1.8938	1863.3200	1.8633	1.609	0.0000	0.0000
2025/10/01	R035	05/02/2026	8.85 Put	Bond Future	3444.5500	3.4446	3405.7100	3.4057	1.128	0.0000	0.0000
2025/10/01	R035	05/02/2026	8.85 Call	Bond Future	932.3900	0.9324	940.3500	0.9404	0.854	0.0000	0.0000
2025/10/01	R035	05/02/2026		Bond Future	9.2656	101.6289	9.2577	101.6757	0.085	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.79 Call	Bond Future	8576.1900	8.5762	8620.9000	8.6209	0.521	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.79 Put	Bond Future	41.8500	0.0419	39.7600	0.0398	4.994	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.44 Put	Bond Future	120.2600	0.1203	115.3700	0.1154	4.066	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.44 Call	Bond Future	6785.2700	6.7853	6827.1800	6.8272	0.618	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.94 Put	Bond Future	25.7100	0.0257	24.3100	0.0243	5.445	0.0000	0.0000
2025/10/01	R035	05/02/2026	10.94 Call	Bond Future	9345.5500	9.3456	9390.9500	9.3910	0.486	0.0000	0.0000
2025/10/01	R035	05/02/2026	12.44 Call	Bond Future	16687.9900	16.6880	16734.7800	16.7348	0.280	0.0000	0.0000
2025/10/01	R035	05/02/2026	12.44 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	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
2025/10/01	R035	05/02/2026	11.00 Put			Bond Future	21.0300	0.0210	19.8500	0.0199	5.611	0.0000
2025/10/01	R035	05/02/2026	11.00 Call			Bond Future	9652.4900	9.6525	9698.1100	9.6981	0.473	0.0000
2025/10/01	R035	05/02/2026	11.17 Call			Bond Future	10518.1300	10.5181	10564.2100	10.5642	0.438	0.0000
2025/10/01	R035	05/02/2026	11.17 Put			Bond Future	11.7000	0.0117	10.9800	0.0110	6.154	0.0000
2025/10/01	R035	05/02/2026	10.67 Call			Bond Future	7960.0900	7.9601	8004.0500	8.0041	0.552	0.0000
2025/10/01	R035	05/02/2026	10.67 Put			Bond Future	60.8600	0.0609	58.0200	0.0580	4.666	0.0000
2025/10/01	R035	05/02/2026	10.17 Put			Bond Future	253.2000	0.2532	244.5900	0.2446	3.400	0.0000
2025/10/01	R035	05/02/2026	10.17 Call			Bond Future	5440.4300	5.4404	5478.6200	5.4786	0.702	0.0000
2025/10/01	R035	07/05/2026				Bond Future	9.3336	99.0245	9.3253	99.0723	0.088	0.0000
2025/10/01	R035	07/05/2026	10.86 Call			Bond Future	8548.2200	8.5482	8590.9300	8.5909	0.500	0.0000
2025/10/01	R035	07/05/2026	10.86 Put			Bond Future	183.9700	0.1840	178.9600	0.1790	2.723	0.0000
2025/10/01	R035	07/05/2026	10.66 Call			Bond Future	7597.7600	7.5978	7638.6700	7.6387	0.538	0.0000
2025/10/01	R035	07/05/2026	10.66 Put			Bond Future	274.0000	0.2740	267.1900	0.2672	2.485	0.0000
2025/10/01	R035	07/05/2026	10.16 Call			Bond Future	5335.4300	5.3354	5369.8300	5.3698	0.645	0.0000
2025/10/01	R035	07/05/2026	10.16 Put			Bond Future	684.2400	0.6842	670.9200	0.6709	1.947	0.0000
2025/10/01	R035	07/05/2026	9.66 Put			Bond Future	1531.4800	1.5315	1509.0900	1.5091	1.462	0.0000
2025/10/01	R035	07/05/2026	9.66 Call			Bond Future	3404.5300	3.4045	3429.8600	3.4299	0.744	0.0000
2025/10/01	R035	07/05/2026	10.71 Call			Bond Future	7833.8200	7.8338	7875.2200	7.8752	0.528	0.0000
2025/10/01	R035	07/05/2026	10.71 Put			Bond Future	248.4300	0.2484	242.1100	0.2421	2.544	0.0000
2025/10/01	R035	07/05/2026	10.21 Call			Bond Future	5549.0200	5.5490	5584.2100	5.5842	0.634	0.0000
2025/10/01	R035	07/05/2026	10.21 Put			Bond Future	625.9000	0.6259	613.3700	0.6134	2.002	0.0000
2025/10/01	R035	07/05/2026	9.71 Put			Bond Future	1420.8000	1.4208	1399.3900	1.3994	1.507	0.0000
2025/10/01	R035	07/05/2026	9.71 Call			Bond Future	3576.5500	3.5766	3602.8600	3.6029	0.736	0.0000
2025/10/01	R035	07/05/2026	10.64 Call			Bond Future	7503.6300	7.5036	7544.3300	7.5443	0.542	0.0000
2025/10/01	R035	07/05/2026	10.64 Put			Bond Future	284.8000	0.2848	277.7800	0.2778	2.465	0.0000
2025/10/01	R035	07/05/2026	10.14 Call			Bond Future	5250.9500	5.2510	5285.0200	5.2850	0.649	0.0000
2025/10/01	R035	07/05/2026	10.14 Put			Bond Future	708.8300	0.7088	695.1800	0.6952	1.926	0.0000
2025/10/01	R035	07/05/2026	9.64 Put			Bond Future	1577.4900	1.5775	1554.7100	1.5547	1.444	0.0000
2025/10/01	R035	07/05/2026	9.64 Call			Bond Future	3337.1500	3.3372	3362.0900	3.3621	0.747	0.0000
2025/10/01	R035	06/08/2026	10.22 Call			Bond Future	5508.6400	5.5086	5542.2600	5.5423	0.610	0.0000
2025/10/01	R035	06/08/2026	10.22 Put			Bond Future	1080.0200	1.0800	1064.2000	1.0642	1.465	0.0000
2025/10/01	R035	06/08/2026	9.72 Call			Bond Future	3750.4700	3.7505	3776.2700	3.7763	0.688	0.0000
2025/10/01	R035	06/08/2026	9.72 Put			Bond Future	2038.7400	2.0387	2015.1000	2.0151	1.160	0.0000
2025/10/01	R035	06/08/2026	9.22 Put			Bond Future	3521.6700	3.5217	3490.0800	3.4901	0.897	0.0000
2025/10/01	R035	06/08/2026	9.22 Call			Bond Future	2411.2000	2.4112	2429.0500	2.4291	0.740	0.0000
2025/10/01	R035	06/08/2026	10.13 Call			Bond Future	5164.8400	5.1648	5197.1300	5.1971	0.625	0.0000
2025/10/01	R035	06/08/2026	10.13 Put			Bond Future	1217.6900	1.2177	1200.5400	1.2005	1.408	0.0000
2025/10/01	R035	06/08/2026	9.63 Call			Bond Future	3477.9400	3.4779	3502.2600	3.5023	0.699	0.0000
2025/10/01	R035	06/08/2026	9.63 Put			Bond Future	2266.3000	2.2663	2241.1800	2.2412	1.108	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	
2025/10/01	R035	06/08/2026	9.13 Put	Bond Future	3848.2700	3.8483	3815.3600	3.8154	0.855	0.0000	0.0000
2025/10/01	R035	06/08/2026	9.13 Call	Bond Future	2218.2800	2.2183	2234.8100	2.2348	0.745	0.0000	0.0000
2025/10/01	R035	06/08/2026		Bond Future	9.4145	100.8487	9.4058	100.8982	0.093	0.0000	0.0000
2025/10/01	R035	06/08/2026	11.06 Call	Bond Future	9088.0300	9.0880	9130.9800	9.1310	0.473	0.0000	0.0000
2025/10/01	R035	06/08/2026	11.06 Put	Bond Future	320.0500	0.3201	313.5600	0.3136	2.028	0.0000	0.0000
2025/10/01	R035	05/11/2026		Bond Future	9.5089	98.1318	9.4997	98.1830	0.097	0.0000	0.0000
2025/10/01	R035	05/11/2026	10.03 Call	Bond Future	4748.6900	4.7487	4778.6500	4.7787	0.631	0.0000	0.0000
2025/10/01	R035	05/11/2026	10.03 Put	Bond Future	1925.3600	1.9254	1904.1000	1.9041	1.104	0.0000	0.0000
2025/10/01	R038	06/11/2025		Bond Future	9.7606	109.1416	9.7528	109.2004	0.080	0.0000	0.0000
2025/10/01	R038	06/11/2025	11.24 Call	Bond Future	10322.2100	10.3222	10381.0600	10.3811	0.570	0.0000	0.0000
2025/10/01	R038	06/11/2025	11.24 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000	0.0000
2025/10/01	R038	06/11/2025	12.33 Call	Bond Future	17034.5600	17.0346	17093.4300	17.0934	0.346	0.0000	0.0000
2025/10/01	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R038	06/11/2025	10.98 Put	Bond Future	0.8400	0.0008	0.6600	0.0007	21.429	0.0000	0.0000
2025/10/01	R038	06/11/2025	10.98 Call	Bond Future	8615.0600	8.6151	8673.7500	8.6738	0.681	0.0000	0.0000
2025/10/01	R038	05/02/2026		Bond Future	9.8448	111.1522	9.8366	111.2122	0.083	0.0000	0.0000
2025/10/01	R038	05/02/2026	11.44 Call	Bond Future	10910.4400	10.9104	10968.1600	10.9682	0.529	0.0000	0.0000
2025/10/01	R038	05/02/2026	11.44 Put	Bond Future	43.5600	0.0436	41.2800	0.0413	5.234	0.0000	0.0000
2025/10/01	R038	07/05/2026		Bond Future	9.9285	107.7444	9.9200	107.8056	0.086	0.0000	0.0000
2025/10/01	R038	07/05/2026	11.40 Call	Bond Future	10158.0500	10.1581	10212.2100	10.2122	0.533	0.0000	0.0000
2025/10/01	R038	07/05/2026	11.40 Put	Bond Future	262.8600	0.2629	255.8100	0.2558	2.682	0.0000	0.0000
2025/10/01	R038	06/08/2026		Bond Future	10.0234	109.7286	10.0144	109.7918	0.089	0.0000	0.0000
2025/10/01	R038	06/08/2026	11.77 Call	Bond Future	11770.4900	11.7705	11825.6100	11.8256	0.468	0.0000	0.0000
2025/10/01	R038	06/08/2026	11.77 Put	Bond Future	398.7900	0.3988	390.7400	0.3907	2.019	0.0000	0.0000
2025/10/01	R038	05/11/2026		Bond Future	10.1274	106.1873	10.1179	106.2526	0.093	0.0000	0.0000
2025/10/01	R038	05/11/2026	10.72 Call	Bond Future	6203.9100	6.2039	6243.6600	6.2437	0.641	0.0000	0.0000
2025/10/01	R038	05/11/2026	10.72 Put	Bond Future	2222.5800	2.2226	2196.9900	2.1970	1.151	0.0000	0.0000
2025/10/01	R053	06/11/2025		Bond Future	10.2177	114.1896	10.1747	114.6292	0.421	0.0000	0.0000
2025/10/01	R053	06/11/2025	11.76 Call	Bond Future	13975.4400	13.9754	14414.9400	14.4149	3.145	0.0000	0.0000
2025/10/01	R053	06/11/2025	11.76 Put	Bond Future	0.1300	0.0001	0.0700	0.0001	46.154	0.0000	0.0000
2025/10/01	R053	05/02/2026		Bond Future	10.2947	116.2933	10.2502	116.7409	0.432	0.0000	0.0000
2025/10/01	R053	05/02/2026	11.49 Call	Bond Future	11192.2500	11.1923	11608.2500	11.6083	3.717	0.0000	0.0000
2025/10/01	R053	05/02/2026	11.49 Put	Bond Future	232.7700	0.2328	201.1500	0.2012	13.584	0.0000	0.0000
2025/10/01	R053	07/05/2026		Bond Future	10.3707	112.6044	10.3248	113.0606	0.443	0.0000	0.0000
2025/10/01	R053	07/05/2026	11.69 Call	Bond Future	12323.5000	12.3235	12732.1400	12.7321	3.316	0.0000	0.0000
2025/10/01	R053	07/05/2026	11.69 Put	Bond Future	494.2400	0.4942	446.7300	0.4467	9.613	0.0000	0.0000
2025/10/01	R053	06/08/2026		Bond Future	10.4548	114.6780	10.4072	115.1435	0.455	0.0000	0.0000
2025/10/01	R053	06/08/2026	12.28 Call	Bond Future	16099.8200	16.0998	16523.2800	16.5233	2.630	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	
2025/10/01	R053	06/08/2026	12.28 Put	Bond Future	533.0800	0.5331	491.0400	0.4910	7.886	0.0000	0.0000
2025/10/01	R053	05/11/2026		Bond Future	10.5449	110.8460	10.4956	111.3208	0.468	0.0000	0.0000
2025/10/01	R053	05/11/2026	11.21 Call	Bond Future	9041.2100	9.0412	9367.0700	9.3671	3.604	0.0000	0.0000
2025/10/01	R053	05/11/2026	11.21 Put	Bond Future	2970.9100	2.9709	2822.0100	2.8220	5.012	0.0000	0.0000
2025/10/01	R186	06/11/2025		Bond Future	7.4679	107.2575	7.4233	107.3053	0.597	0.0000	0.0000
2025/10/01	R186	06/11/2025	8.13 Call	Bond Future	706.5500	0.7066	754.4100	0.7544	6.774	0.0000	0.0000
2025/10/01	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R186	05/02/2026		Bond Future	7.4720	103.9292	7.4137	103.9779	0.780	0.0000	0.0000
2025/10/01	R186	05/02/2026	8.43 Call	Bond Future	798.1200	0.7981	846.4000	0.8464	6.049	0.0000	0.0000
2025/10/01	R186	05/02/2026	8.43 Put	Bond Future	1.3400	0.0013	0.8600	0.0009	35.821	0.0000	0.0000
2025/10/01	R186	07/05/2026		Bond Future	7.4399	105.8719	7.3566	105.9217	1.120	0.0000	0.0000
2025/10/01	R186	07/05/2026	8.69 Call	Bond Future	746.3900	0.7464	794.8600	0.7949	6.494	0.0000	0.0000
2025/10/01	R186	07/05/2026	8.69 Put	Bond Future	4.4900	0.0045	3.1700	0.0032	29.399	0.0000	0.0000
2025/10/01	R186	06/08/2026		Bond Future	7.4292	102.5165	7.2854	102.5681	1.936	0.0000	0.0000
2025/10/01	R186	06/08/2026	8.57 Call	Bond Future	419.5600	0.4196	467.1800	0.4672	11.350	0.0000	0.0000
2025/10/01	R186	06/08/2026	8.57 Put	Bond Future	12.3500	0.0124	8.3900	0.0084	32.065	0.0000	0.0000
2025/10/01	R186	05/11/2026		Bond Future	7.8621	104.3286	7.4020	104.3821	5.851	0.0000	0.0000
2025/10/01	R186	05/11/2026	8.12 Call	Bond Future	68.6800	0.0687	104.2500	0.1043	51.791	0.0000	0.0000
2025/10/01	R186	05/11/2026	8.12 Put	Bond Future	38.7200	0.0387	20.8300	0.0208	46.204	0.0000	0.0000
2025/10/01	R202	06/11/2025		Bond Future	282.3243	282.3243	282.8932	282.8932	0.202	0.0000	0.0000
2025/10/01	R202	06/11/2025	275.64 Call	Bond Future	6684.3200	6.6843	7253.2300	7.2532	8.511	0.0000	0.0000
2025/10/01	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R202	05/02/2026		Bond Future	282.2427	282.2427	282.8222	282.8222	0.205	0.0000	0.0000
2025/10/01	R202	05/02/2026	277.82 Call	Bond Future	4422.6800	4.4227	5002.1900	5.0022	13.103	0.0000	0.0000
2025/10/01	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R202	07/05/2026		Bond Future	287.5856	287.5856	288.1763	288.1763	0.205	0.0000	0.0000
2025/10/01	R202	07/05/2026	277.55 Call	Bond Future	10035.5500	10.0356	10626.3200	10.6263	5.887	0.0000	0.0000
2025/10/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R202	06/08/2026		Bond Future	287.5121	287.5121	288.1163	288.1163	0.210	0.0000	0.0000
2025/10/01	R202	06/08/2026	278.86 Call	Bond Future	8652.1200	8.6521	9256.2500	9.2563	6.982	0.0000	0.0000
2025/10/01	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R202	05/11/2026		Bond Future	292.6667	292.6667	293.2844	293.2844	0.211	0.0000	0.0000
2025/10/01	R202	05/11/2026	280.46 Call	Bond Future	12206.6600	12.2067	12824.3900	12.8244	5.061	0.0000	0.0000
2025/10/01	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R209	06/11/2025		Bond Future	9.4200	79.9949	9.4126	80.0365	0.079	0.0000	0.0000
2025/10/01	R209	06/11/2025	11.27 Call	Bond Future	9565.6500	9.5657	9607.3100	9.6073	0.436	0.0000	0.0000
2025/10/01	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	
2025/10/01	R209	05/02/2026		Bond Future	9.4901	81.4686	9.4825	81.5110	0.081	0.0000	0.0000
2025/10/01	R209	05/02/2026	10.93 Call	Bond Future	7513.1200	7.5131	7552.9500	7.5530	0.530	0.0000	0.0000
2025/10/01	R209	05/02/2026	10.93 Put	Bond Future	56.4000	0.0564	53.8200	0.0538	4.574	0.0000	0.0000
2025/10/01	R209	07/05/2026		Bond Future	9.5593	79.8395	9.5513	79.8828	0.083	0.0000	0.0000
2025/10/01	R209	07/05/2026	11.07 Call	Bond Future	7867.8300	7.8678	7906.0600	7.9061	0.486	0.0000	0.0000
2025/10/01	R209	07/05/2026	11.07 Put	Bond Future	198.1400	0.1981	193.0900	0.1931	2.549	0.0000	0.0000
2025/10/01	R209	06/08/2026		Bond Future	9.6391	81.3102	9.6307	81.3550	0.087	0.0000	0.0000
2025/10/01	R209	06/08/2026	11.39 Call	Bond Future	8943.5300	8.9435	8982.4900	8.9825	0.436	0.0000	0.0000
2025/10/01	R209	06/08/2026	11.39 Put	Bond Future	299.8000	0.2998	294.0300	0.2940	1.925	0.0000	0.0000
2025/10/01	R209	05/11/2026		Bond Future	9.7275	79.5985	9.7186	79.6448	0.091	0.0000	0.0000
2025/10/01	R209	05/11/2026	10.32 Call	Bond Future	4759.4600	4.7595	4787.1400	4.7871	0.582	0.0000	0.0000
2025/10/01	R209	05/11/2026	10.32 Put	Bond Future	1748.0200	1.7480	1729.4600	1.7295	1.062	0.0000	0.0000
2025/10/01	R210	06/11/2025		Bond Future	253.5789	253.5789	253.7294	253.7294	0.059	0.0000	0.0000
2025/10/01	R210	06/11/2025	252.14 Call	Bond Future	1438.8500	1.4389	1589.4300	1.5894	10.465	0.0000	0.0000
2025/10/01	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R210	05/02/2026		Bond Future	258.3126	258.3126	258.4661	258.4661	0.059	0.0000	0.0000
2025/10/01	R210	05/02/2026	253.10 Call	Bond Future	5212.5700	5.2126	5366.0500	5.3661	2.944	0.0000	0.0000
2025/10/01	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R210	07/05/2026		Bond Future	259.7146	259.7146	259.8713	259.8713	0.060	0.0000	0.0000
2025/10/01	R210	07/05/2026	255.40 Call	Bond Future	4314.5800	4.3146	4471.2600	4.4713	3.631	0.0000	0.0000
2025/10/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R210	06/08/2026		Bond Future	264.5618	264.5618	264.7235	264.7235	0.061	0.0000	0.0000
2025/10/01	R210	06/08/2026	259.84 Call	Bond Future	4721.7800	4.7218	4883.5100	4.8835	3.425	0.0000	0.0000
2025/10/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R210	05/11/2026		Bond Future	265.7609	265.7609	265.9280	265.9280	0.063	0.0000	0.0000
2025/10/01	R210	05/11/2026	253.33 Call	Bond Future	12430.8900	12.4309	12597.9500	12.5980	1.344	0.0000	0.0000
2025/10/01	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R213	06/11/2025		Bond Future	8.2117	96.2512	8.1997	96.3001	0.145	0.0000	0.0000
2025/10/01	R213	06/11/2025	10.05 Call	Bond Future	7181.5300	7.1815	7230.4700	7.2305	0.681	0.0000	0.0000
2025/10/01	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/01	R213	05/02/2026		Bond Future	8.2609	98.0243	8.2482	98.0742	0.153	0.0000	0.0000
2025/10/01	R213	05/02/2026	9.89 Call	Bond Future	6163.8000	6.1638	6212.8900	6.2129	0.796	0.0000	0.0000
2025/10/01	R213	05/02/2026	9.89 Put	Bond Future	9.6600	0.0097	8.8800	0.0089	8.075	0.0000	0.0000
2025/10/01	R213	07/05/2026		Bond Future	8.3011	96.3042	8.2876	96.3551	0.162	0.0000	0.0000
2025/10/01	R213	07/05/2026	9.80 Call	Bond Future	5535.7800	5.5358	5583.2900	5.5833	0.858	0.0000	0.0000
2025/10/01	R213	07/05/2026	9.80 Put	Bond Future	76.3500	0.0764	72.9500	0.0730	4.453	0.0000	0.0000
2025/10/01	R213	06/08/2026		Bond Future	8.3575	98.0786	8.3429	98.1313	0.174	0.0000	0.0000
2025/10/01	R213	06/08/2026	9.69 Call	Bond Future	4878.3500	4.8784	4924.0200	4.9240	0.936	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
2025/10/01	R213	06/08/2026	9.69 Put	Bond Future	215.8500	0.2159	208.9100	0.2089	3.215	0.0000
2025/10/01	R213	05/11/2026		Bond Future	8.4352	96.2643	8.4194	96.3188	0.188	0.0000
2025/10/01	R213	05/11/2026	8.75 Call	Bond Future	2377.7200	2.3777	2408.5600	2.4086	1.297	0.0000
2025/10/01	R213	05/11/2026	8.75 Put	Bond Future	1302.7600	1.3028	1279.1500	1.2792	1.812	0.0000
2025/10/01	R214	06/11/2025		Bond Future	10.1094	73.4649	10.0966	73.5432	0.127	0.0000
2025/10/01	R214	06/11/2025	11.64 Call	Bond Future	8532.7200	8.5327	8610.9000	8.6109	0.916	0.0000
2025/10/01	R214	06/11/2025	11.64 Put	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000
2025/10/01	R214	05/02/2026		Bond Future	10.1906	74.8184	10.1773	74.8980	0.130	0.0000
2025/10/01	R214	05/02/2026	11.26 Call	Bond Future	6225.4500	6.2255	6295.8300	6.2958	1.131	0.0000
2025/10/01	R214	05/02/2026	11.26 Put	Bond Future	182.2200	0.1822	172.9600	0.1730	5.082	0.0000
2025/10/01	R214	07/05/2026		Bond Future	10.2665	72.9181	10.2529	72.9994	0.133	0.0000
2025/10/01	R214	07/05/2026	11.53 Call	Bond Future	7336.2800	7.3363	7405.6400	7.4056	0.945	0.0000
2025/10/01	R214	07/05/2026	11.53 Put	Bond Future	361.6000	0.3616	349.7400	0.3497	3.280	0.0000
2025/10/01	R214	06/08/2026		Bond Future	10.3523	74.2614	10.3381	74.3448	0.137	0.0000
2025/10/01	R214	06/08/2026	11.97 Call	Bond Future	9074.1000	9.0741	9145.9300	9.1459	0.792	0.0000
2025/10/01	R214	06/08/2026	11.97 Put	Bond Future	438.4800	0.4385	426.9900	0.4270	2.620	0.0000
2025/10/01	R214	05/11/2026		Bond Future	10.4469	72.2787	10.4321	72.3642	0.142	0.0000
2025/10/01	R214	05/11/2026	10.97 Call	Bond Future	5060.0400	5.0600	5112.3600	5.1124	1.034	0.0000
2025/10/01	R214	05/11/2026	10.97 Put	Bond Future	2132.4600	2.1325	2099.3000	2.0993	1.555	0.0000
2025/10/01	R248	06/11/2025		Bond Future	10.3557	87.8398	10.3074	88.2109	0.467	0.0000
2025/10/01	R248	06/11/2025	11.74 Call	Bond Future	9598.0000	9.5980	9968.9100	9.9689	3.864	0.0000
2025/10/01	R248	06/11/2025	11.74 Put	Bond Future	0.4800	0.0005	0.2500	0.0003	47.917	0.0000
2025/10/01	R248	05/02/2026		Bond Future	10.4401	89.4580	10.3901	89.8360	0.479	0.0000
2025/10/01	R248	05/02/2026	11.46 Call	Bond Future	7419.9700	7.4200	7760.2900	7.7603	4.587	0.0000
2025/10/01	R248	05/02/2026	11.46 Put	Bond Future	269.5300	0.2695	231.8400	0.2318	13.984	0.0000
2025/10/01	R248	07/05/2026		Bond Future	10.5192	86.6895	10.4676	87.0747	0.491	0.0000
2025/10/01	R248	07/05/2026	11.72 Call	Bond Future	8729.1400	8.7291	9063.6800	9.0637	3.832	0.0000
2025/10/01	R248	07/05/2026	11.72 Put	Bond Future	519.9300	0.5199	469.3100	0.4693	9.736	0.0000
2025/10/01	R248	06/08/2026		Bond Future	10.6079	88.2863	10.5544	88.6793	0.504	0.0000
2025/10/01	R248	06/08/2026	12.37 Call	Bond Future	11896.5400	11.8965	12250.7100	12.2507	2.977	0.0000
2025/10/01	R248	06/08/2026	12.37 Put	Bond Future	459.4200	0.4594	420.6400	0.4206	8.441	0.0000
2025/10/01	R248	05/11/2026		Bond Future	10.7045	85.4101	10.6492	85.8109	0.517	0.0000
2025/10/01	R248	05/11/2026	11.31 Call	Bond Future	6657.9400	6.6579	6926.7700	6.9268	4.038	0.0000
2025/10/01	R248	05/11/2026	11.31 Put	Bond Future	2472.5700	2.4726	2340.6400	2.3406	5.336	0.0000
2025/10/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/01	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
2025/10/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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