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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2025 TO 02/10/2025

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
2025/10/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	2029	06/11/2025	139.79 Call	Bond Future	1875.5200	1.8755	1739.8000	1.7398	7.236	0.0000
2025/10/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/02	2029	06/11/2025		Bond Future	141.6655	141.6655	141.5298	141.5298	0.096	0.0000
2025/10/02	2029	05/02/2026		Bond Future	144.3102	144.3102	144.1719	144.1719	0.096	0.0000
2025/10/02	2029	05/02/2026	140.11 Call	Bond Future	4200.1900	4.2002	4061.9100	4.0619	3.292	0.0000
2025/10/02	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
2025/10/02	2029	07/05/2026		Bond Future	145.5779	145.5779	145.4371	145.4371	0.097	0.0000
2025/10/02	2029	07/05/2026	141.82 Call	Bond Future	3757.9100	3.7579	3617.0900	3.6171	3.747	0.0000
2025/10/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2029	06/08/2026		Bond Future	148.2963	148.2963	148.1533	148.1533	0.096	0.0000
2025/10/02	2029	06/08/2026	144.10 Call	Bond Future	4196.3300	4.1963	4053.3300	4.0533	3.408	0.0000
2025/10/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2029	05/11/2026		Bond Future	149.4692	149.4692	149.3242	149.3242	0.097	0.0000
2025/10/02	2029	05/11/2026	147.56 Call	Bond Future	1909.2100	1.9092	1764.1700	1.7642	7.597	0.0000
2025/10/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2030	06/11/2025	8.72 Put	Bond Future	2.0300	0.0020	1.9700	0.0020	2.956	0.0000
2025/10/02	2030	06/11/2025	8.72 Call	Bond Future	2899.5800	2.8996	2864.4200	2.8644	1.213	0.0000
2025/10/02	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2030	06/11/2025	9.22 Call	Bond Future	4588.0700	4.5881	4552.9700	4.5530	0.765	0.0000
2025/10/02	2030	06/11/2025	10.08 Call	Bond Future	7412.4200	7.4124	7377.3200	7.3773	0.474	0.0000
2025/10/02	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2030	06/11/2025		Bond Future	7.8872	102.6182	7.8972	102.5831	0.126	0.0000
2025/10/02	2030	06/11/2025	9.54 Call	Bond Future	5651.1400	5.6511	5616.0400	5.6160	0.621	0.0000
2025/10/02	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2030	05/02/2026		Bond Future	7.9154	100.5006	7.9260	100.4649	0.134	0.0000
2025/10/02	2030	05/02/2026	9.49 Call	Bond Future	5127.1700	5.1272	5091.5300	5.0915	0.695	0.0000
2025/10/02	2030	05/02/2026	9.49 Put	Bond Future	5.4200	0.0054	5.5100	0.0055	1.661	0.0000
2025/10/02	2030	07/05/2026		Bond Future	7.9474	102.3793	7.9589	102.3429	0.144	0.0000
2025/10/02	2030	07/05/2026	9.39 Call	Bond Future	4506.6400	4.5066	4471.4100	4.4714	0.782	0.0000
2025/10/02	2030	07/05/2026	9.39 Put	Bond Future	54.8500	0.0549	55.9700	0.0560	2.042	0.0000
2025/10/02	2030	06/08/2026		Bond Future	7.9998	100.2568	8.0121	100.2200	0.154	0.0000
2025/10/02	2030	06/08/2026	9.22 Call	Bond Future	3734.2000	3.7342	3700.8300	3.7008	0.894	0.0000
2025/10/02	2030	06/08/2026	9.22 Put	Bond Future	181.1300	0.1811	184.5000	0.1845	1.861	0.0000
2025/10/02	2030	05/11/2026		Bond Future	8.0602	102.0301	8.0735	101.9930	0.165	0.0000
2025/10/02	2030	05/11/2026	8.39 Call	Bond Future	1872.4600	1.8725	1848.1900	1.8482	1.296	0.0000
2025/10/02	2030	05/11/2026	8.39 Put	Bond Future	957.7800	0.9578	970.6200	0.9706	1.341	0.0000
2025/10/02	2031	06/11/2025		Bond Future	112.1074	112.1074	112.4448	112.4448	0.301	0.0000
2025/10/02	2031	06/11/2025	109.69 Call	Bond Future	2417.4300	2.4174	2754.8300	2.7548	13.957	0.0000
2025/10/02	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2031	05/02/2026		Bond Future	111.8093	111.8093	112.1530	112.1530	0.307	0.0000
2025/10/02	2031	05/02/2026	111.76 Call	Bond Future	343.5300	0.3435	551.9500	0.5520	60.670	0.0000
2025/10/02	2031	05/02/2026	111.76 Put	Bond Future	294.2800	0.2943	158.9800	0.1590	45.977	0.0000
2025/10/02	2031	07/05/2026		Bond Future	113.9259	113.9259	114.2762	114.2762	0.307	0.0000
2025/10/02	2031	07/05/2026	113.84 Call	Bond Future	367.7800	0.3678	586.6500	0.5867	59.511	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
2025/10/02	2031	07/05/2026	113.84	Put	Bond Future		281.9100	0.2819		150.5000	0.1505	46.614	0.0000
2025/10/02	2031	06/08/2026			Bond Future		113.6198	113.6198		113.9771	0.314	0.0000	0.0000
2025/10/02	2031	06/08/2026	113.81	Call	Bond Future		81.3200	0.0813		255.9400	0.2559	214.732	0.0000
2025/10/02	2031	06/08/2026	113.81	Put	Bond Future		271.5300	0.2715		88.8700	0.0889	67.271	0.0000
2025/10/02	2031	05/11/2026			Bond Future		115.6568	115.6568		116.0208	0.315	0.0000	0.0000
2025/10/02	2031	05/11/2026	111.49	Call	Bond Future		4166.7500	4.1668		4530.7500	8.736	0.0000	0.0000
2025/10/02	2031	05/11/2026	111.49	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2032	06/11/2025	9.40	Put	Bond Future		6.0900	0.0061		6.1100	0.0061	0.328	0.0000
2025/10/02	2032	06/11/2025	9.40	Call	Bond Future		4138.5200	4.1385		4068.1000	4.0681	1.702	0.0000
2025/10/02	2032	06/11/2025	9.90	Put	Bond Future		0.0600	0.0001		0.0600	0.0001	0.000	0.0000
2025/10/02	2032	06/11/2025	9.90	Call	Bond Future		6378.2800	6.3783		6307.8400	6.3078	1.104	0.0000
2025/10/02	2032	06/11/2025	10.89	Call	Bond Future		10630.6500	10.6307		10560.2100	10.5602	0.663	0.0000
2025/10/02	2032	06/11/2025	10.89	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2032	06/11/2025			Bond Future		8.5177	99.6392		8.5323	99.5687	0.172	0.0000
2025/10/02	2032	06/11/2025	10.42	Call	Bond Future		8643.2700	8.6433		8572.8300	8.5728	0.815	0.0000
2025/10/02	2032	06/11/2025	10.42	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2032	05/02/2026			Bond Future		8.5743	101.4747		8.5898	101.4030	0.180	0.0000
2025/10/02	2032	05/02/2026	10.16	Call	Bond Future		7061.8200	7.0618		6990.6800	6.9907	1.007	0.0000
2025/10/02	2032	05/02/2026	10.16	Put	Bond Future		17.5400	0.0175		18.1000	0.0181	3.193	0.0000
2025/10/02	2032	07/05/2026			Bond Future		8.6289	99.2112		8.6452	99.1381	0.188	0.0000
2025/10/02	2032	07/05/2026	10.14	Call	Bond Future		6616.7900	6.6168		6546.8700	6.5469	1.057	0.0000
2025/10/02	2032	07/05/2026	10.14	Put	Bond Future		109.1400	0.1091		112.2500	0.1123	2.850	0.0000
2025/10/02	2032	06/08/2026			Bond Future		8.6983	101.0394		8.7154	100.9653	0.197	0.0000
2025/10/02	2032	06/08/2026	10.12	Call	Bond Future		6185.7100	6.1857		6118.1100	6.1181	1.093	0.0000
2025/10/02	2032	06/08/2026	10.12	Put	Bond Future		263.7100	0.2637		270.2300	0.2702	2.472	0.0000
2025/10/02	2032	05/11/2026			Bond Future		8.7819	98.6693		8.7999	98.5942	0.206	0.0000
2025/10/02	2032	05/11/2026	9.16	Call	Bond Future		3103.1400	3.1031		3054.0400	3.0540	1.582	0.0000
2025/10/02	2032	05/11/2026	9.16	Put	Bond Future		1544.4100	1.5444		1570.4100	1.5704	1.683	0.0000
2025/10/02	2033	06/11/2025			Bond Future		135.3534	135.3534		135.4727	0.088	0.0000	0.0000
2025/10/02	2033	06/11/2025	133.14	Call	Bond Future		2213.3500	2.2134		2332.7200	2.3327	5.393	0.0000
2025/10/02	2033	06/11/2025	133.14	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2033	05/02/2026			Bond Future		137.8802	137.8802		138.0018	0.088	0.0000	0.0000
2025/10/02	2033	05/02/2026	132.88	Call	Bond Future		5000.1600	5.0002		5121.8300	5.1218	2.433	0.0000
2025/10/02	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2033	07/05/2026			Bond Future		138.9241	138.9241		139.0482	0.089	0.0000	0.0000
2025/10/02	2033	07/05/2026	135.16	Call	Bond Future		3764.0700	3.7641		3888.1700	3.8882	3.297	0.0000
2025/10/02	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/02	2033	06/08/2026			Bond Future		141.5183	141.5183		141.6451	0.090	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
2025/10/02	2033	06/08/2026	134.25 Call	Bond Future	7268.3100	7.2683	7395.0800	7.3951	1.744	0.0000
2025/10/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2033	05/11/2026		Bond Future	142.4656	142.4656	142.5951	142.5951	0.091	0.0000
2025/10/02	2033	05/11/2026	137.26 Call	Bond Future	5205.5500	5.2056	5335.0800	5.3351	2.488	0.0000
2025/10/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2037	06/11/2025	10.50 Put	Bond Future	23.0200	0.0230	20.9400	0.0209	9.036	0.0000
2025/10/02	2037	06/11/2025	10.50 Call	Bond Future	4958.9500	4.9590	4962.4200	4.9624	0.070	0.0000
2025/10/02	2037	06/11/2025	11.00 Put	Bond Future	0.5500	0.0006	0.4600	0.0005	16.364	0.0000
2025/10/02	2037	06/11/2025	11.00 Call	Bond Future	7823.9600	7.8240	7829.4200	7.8294	0.070	0.0000
2025/10/02	2037	06/11/2025	12.16 Call	Bond Future	14028.6400	14.0286	14034.1900	14.0342	0.040	0.0000
2025/10/02	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2037	06/11/2025		Bond Future	9.6961	94.2824	9.6952	94.2880	0.009	0.0000
2025/10/02	2037	06/11/2025	11.63 Call	Bond Future	11275.7400	11.2757	11281.2900	11.2813	0.049	0.0000
2025/10/02	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2037	05/02/2026		Bond Future	9.7754	91.7608	9.7745	91.7665	0.009	0.0000
2025/10/02	2037	05/02/2026	11.20 Call	Bond Future	8419.6700	8.4197	8423.6100	8.4236	0.047	0.0000
2025/10/02	2037	05/02/2026	11.20 Put	Bond Future	72.5900	0.0726	70.8400	0.0708	2.411	0.0000
2025/10/02	2037	05/02/2026	12.27 Call	Bond Future	13941.3600	13.9414	13946.9600	13.9470	0.040	0.0000
2025/10/02	2037	05/02/2026	12.27 Put	Bond Future	1.8400	0.0018	1.7500	0.0018	4.891	0.0000
2025/10/02	2037	05/02/2026	10.90 Put	Bond Future	165.1400	0.1651	162.0300	0.1620	1.883	0.0000
2025/10/02	2037	05/02/2026	10.90 Call	Bond Future	6844.0700	6.8441	6846.6500	6.8467	0.038	0.0000
2025/10/02	2037	05/02/2026	11.86 Call	Bond Future	11869.5200	11.8695	11874.8700	11.8749	0.045	0.0000
2025/10/02	2037	05/02/2026	11.86 Put	Bond Future	9.1000	0.0091	8.7600	0.0088	3.736	0.0000
2025/10/02	2037	05/02/2026	11.36 Call	Bond Future	9263.8200	9.2638	9268.2800	9.2683	0.048	0.0000
2025/10/02	2037	05/02/2026	11.36 Put	Bond Future	45.5600	0.0456	44.3300	0.0443	2.700	0.0000
2025/10/02	2037	05/02/2026	10.65 Put	Bond Future	314.6400	0.3146	309.9400	0.3099	1.494	0.0000
2025/10/02	2037	05/02/2026	10.65 Call	Bond Future	5568.0100	5.5680	5569.0000	5.5690	0.018	0.0000
2025/10/02	2037	05/02/2026	12.73 Call	Bond Future	16182.9000	16.1829	16188.5700	16.1886	0.035	0.0000
2025/10/02	2037	05/02/2026	12.73 Put	Bond Future	0.2500	0.0003	0.2300	0.0002	8.000	0.0000
2025/10/02	2037	05/02/2026	11.40 Put	Bond Future	40.4300	0.0404	39.3100	0.0393	2.770	0.0000
2025/10/02	2037	05/02/2026	11.40 Call	Bond Future	9474.5100	9.4745	9479.0800	9.4791	0.048	0.0000
2025/10/02	2037	07/05/2026	12.40 Call	Bond Future	13955.0500	13.9551	13960.3000	13.9603	0.038	0.0000
2025/10/02	2037	07/05/2026	12.40 Put	Bond Future	26.6200	0.0266	26.1000	0.0261	1.953	0.0000
2025/10/02	2037	07/05/2026	10.95 Put	Bond Future	511.1800	0.5112	506.8900	0.5069	0.839	0.0000
2025/10/02	2037	07/05/2026	10.95 Call	Bond Future	6883.3300	6.8833	6884.8100	6.8848	0.022	0.0000
2025/10/02	2037	07/05/2026		Bond Future	9.8587	93.4761	9.8578	93.4818	0.010	0.0000
2025/10/02	2037	07/05/2026	11.32 Call	Bond Future	8663.0000	8.6630	8665.9000	8.6659	0.033	0.0000
2025/10/02	2037	07/05/2026	11.32 Put	Bond Future	268.8100	0.2688	265.9400	0.2659	1.068	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
2025/10/02	2037	06/08/2026		Bond Future	9.9555	90.9386	9.9545	90.9448	0.010	0.0000	0.0000	
2025/10/02	2037	06/08/2026	11.71 Call	Bond Future	10116.7900	10.1168	10120.2200	10.1202	0.034	0.0000	0.0000	
2025/10/02	2037	06/08/2026	11.71 Put	Bond Future	365.1400	0.3651	362.3900	0.3624	0.753	0.0000	0.0000	
2025/10/02	2037	06/08/2026	11.30 Call	Bond Future	8237.8700	8.2379	8240.1700	8.2402	0.028	0.0000	0.0000	
2025/10/02	2037	06/08/2026	11.30 Put	Bond Future	631.7300	0.6317	627.8500	0.6279	0.614	0.0000	0.0000	
2025/10/02	2037	06/08/2026	10.70 Call	Bond Future	5677.3000	5.6773	5677.6300	5.6776	0.006	0.0000	0.0000	
2025/10/02	2037	06/08/2026	10.70 Put	Bond Future	1353.8600	1.3539	1348.0100	1.3480	0.432	0.0000	0.0000	
2025/10/02	2037	06/08/2026	10.02 Put	Bond Future	2948.9600	2.9490	2941.0200	2.9410	0.269	0.0000	0.0000	
2025/10/02	2037	06/08/2026	10.02 Call	Bond Future	3334.8100	3.3348	3333.0500	3.3331	0.053	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.83 Call	Bond Future	6138.1100	6.1381	6138.8900	6.1389	0.013	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.83 Put	Bond Future	1725.1200	1.7251	1719.3700	1.7194	0.333	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.23 Call	Bond Future	4093.9900	4.0940	4093.2600	4.0933	0.018	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.23 Put	Bond Future	3064.8900	3.0649	3057.6300	3.0576	0.237	0.0000	0.0000	
2025/10/02	2037	05/11/2026	9.46 Put	Bond Future	5844.7800	5.8448	5836.2700	5.8363	0.146	0.0000	0.0000	
2025/10/02	2037	05/11/2026	9.46 Call	Bond Future	2262.6800	2.2627	2260.7000	2.2607	0.088	0.0000	0.0000	
2025/10/02	2037	05/11/2026		Bond Future	10.0536	92.5463	10.0525	92.5528	0.011	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.62 Call	Bond Future	5370.4900	5.3705	5370.7200	5.3707	0.004	0.0000	0.0000	
2025/10/02	2037	05/11/2026	10.62 Put	Bond Future	2121.8000	2.1218	2115.5000	2.1155	0.297	0.0000	0.0000	
2025/10/02	2038	06/11/2025		Bond Future	146.0371	146.0371	146.2929	146.2929	0.175	0.0000	0.0000	
2025/10/02	2038	06/11/2025	143.88 Call	Bond Future	2157.0700	2.1571	2412.9100	2.4129	11.861	0.0000	0.0000	
2025/10/02	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/02	2038	05/02/2026		Bond Future	146.5926	146.5926	146.8531	146.8531	0.178	0.0000	0.0000	
2025/10/02	2038	05/02/2026	143.20 Call	Bond Future	3392.5600	3.3926	3653.1000	3.6531	7.680	0.0000	0.0000	
2025/10/02	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/02	2038	07/05/2026		Bond Future	149.3677	149.3677	149.6333	149.6333	0.178	0.0000	0.0000	
2025/10/02	2038	07/05/2026	144.53 Call	Bond Future	4837.6500	4.8377	5103.2800	5.1033	5.491	0.0000	0.0000	
2025/10/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/02	2038	06/08/2026		Bond Future	149.9479	149.9479	150.2189	150.2189	0.181	0.0000	0.0000	
2025/10/02	2038	06/08/2026	144.72 Call	Bond Future	5227.8600	5.2279	5498.9200	5.4989	5.185	0.0000	0.0000	
2025/10/02	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/02	2038	05/11/2026		Bond Future	152.6374	152.6374	152.9137	152.9137	0.181	0.0000	0.0000	
2025/10/02	2038	05/11/2026	146.31 Call	Bond Future	6327.4300	6.3274	6603.7300	6.6037	4.367	0.0000	0.0000	
2025/10/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/02	2040	06/11/2025		Bond Future	10.1438	93.9764	10.1226	94.1248	0.209	0.0000	0.0000	
2025/10/02	2040	06/11/2025	11.84 Call	Bond Future	10802.9200	10.8029	10951.2300	10.9512	1.373	0.0000	0.0000	
2025/10/02	2040	06/11/2025	11.84 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000	
2025/10/02	2040	05/02/2026		Bond Future	10.2305	91.1987	10.2085	91.3497	0.215	0.0000	0.0000	
2025/10/02	2040	05/02/2026	11.49 Call	Bond Future	8211.6600	8.2117	8352.1100	8.3521	1.710	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
2025/10/02	2040	05/02/2026	11.49 Put	Bond Future	133.4000	0.1334	122.8100	0.1228	7.939	0.0000	0.0000
2025/10/02	2040	05/02/2026	10.35 Put	Bond Future	1786.8500	1.7869	1714.4900	1.7145	4.050	0.0000	0.0000
2025/10/02	2040	05/02/2026	10.35 Call	Bond Future	2601.6500	2.6017	2680.3300	2.6803	3.024	0.0000	0.0000
2025/10/02	2040	05/02/2026	10.75 Call	Bond Future	4276.4000	4.2764	4384.3500	4.3844	2.524	0.0000	0.0000
2025/10/02	2040	05/02/2026	10.75 Put	Bond Future	810.2700	0.8103	767.1800	0.7672	5.318	0.0000	0.0000
2025/10/02	2040	05/02/2026	11.15 Call	Bond Future	6324.5900	6.3246	6454.1400	6.4541	2.048	0.0000	0.0000
2025/10/02	2040	05/02/2026	11.15 Put	Bond Future	319.7700	0.3198	298.2800	0.2983	6.720	0.0000	0.0000
2025/10/02	2040	05/02/2026	13.23 Call	Bond Future	17592.2600	17.5923	17743.2500	17.7433	0.858	0.0000	0.0000
2025/10/02	2040	05/02/2026	13.23 Put	Bond Future	0.3100	0.0003	0.2600	0.0003	16.129	0.0000	0.0000
2025/10/02	2040	05/02/2026	11.82 Put	Bond Future	53.5200	0.0535	48.6400	0.0486	9.118	0.0000	0.0000
2025/10/02	2040	05/02/2026	11.82 Call	Bond Future	10073.2600	10.0733	10219.4200	10.2194	1.451	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.22 Call	Bond Future	11739.7900	11.7398	11885.4500	11.8855	1.241	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.22 Put	Bond Future	140.0600	0.1401	131.8200	0.1318	5.883	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.72 Call	Bond Future	9113.9700	9.1140	9250.4000	9.2504	1.497	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.72 Put	Bond Future	345.2700	0.3453	327.8000	0.3278	5.060	0.0000	0.0000
2025/10/02	2040	07/05/2026	10.70 Put	Bond Future	1746.7300	1.7467	1687.8400	1.6878	3.371	0.0000	0.0000
2025/10/02	2040	07/05/2026	10.70 Call	Bond Future	4254.6300	4.2546	4349.6400	4.3496	2.233	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.53 Call	Bond Future	13354.6300	13.3546	13503.8200	13.5038	1.117	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.53 Put	Bond Future	72.5800	0.0726	67.8700	0.0679	6.489	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.03 Call	Bond Future	10740.4000	10.7404	10883.2200	10.8832	1.330	0.0000	0.0000
2025/10/02	2040	07/05/2026	12.03 Put	Bond Future	199.0100	0.1990	187.9300	0.1879	5.568	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.12 Put	Bond Future	929.0300	0.9290	891.2100	0.8912	4.071	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.12 Call	Bond Future	6097.4200	6.0974	6213.5000	6.2135	1.904	0.0000	0.0000
2025/10/02	2040	07/05/2026		Bond Future	10.3207	92.9034	10.2979	93.0573	0.221	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.67 Call	Bond Future	8853.6400	8.8536	8988.8100	8.9888	1.527	0.0000	0.0000
2025/10/02	2040	07/05/2026	11.67 Put	Bond Future	376.3200	0.3763	357.5900	0.3576	4.977	0.0000	0.0000
2025/10/02	2040	06/08/2026		Bond Future	10.4237	90.1047	10.4000	90.2617	0.227	0.0000	0.0000
2025/10/02	2040	06/08/2026	12.19 Call	Bond Future	11088.1100	11.0881	11228.0200	11.2280	1.262	0.0000	0.0000
2025/10/02	2040	06/08/2026	12.19 Put	Bond Future	417.2900	0.4173	400.2200	0.4002	4.091	0.0000	0.0000
2025/10/02	2040	05/11/2026		Bond Future	10.5269	91.6972	10.5023	91.8573	0.234	0.0000	0.0000
2025/10/02	2040	05/11/2026	11.06 Call	Bond Future	5826.1500	5.8262	5926.8600	5.9269	1.729	0.0000	0.0000
2025/10/02	2040	05/11/2026	11.06 Put	Bond Future	2454.4800	2.4545	2395.1000	2.3951	2.419	0.0000	0.0000
2025/10/02	2040	05/11/2026	11.27 Call	Bond Future	6655.0700	6.6551	6763.5800	6.7636	1.630	0.0000	0.0000
2025/10/02	2040	05/11/2026	11.27 Put	Bond Future	2005.8700	2.0059	1954.2900	1.9543	2.571	0.0000	0.0000
2025/10/02	2040	05/11/2026	10.67 Call	Bond Future	4454.5000	4.4545	4539.4800	4.5395	1.908	0.0000	0.0000
2025/10/02	2040	05/11/2026	10.67 Put	Bond Future	3530.7000	3.5307	3455.5900	3.4556	2.127	0.0000	0.0000
2025/10/02	2040	05/11/2026	9.91 Put	Bond Future	6644.9800	6.6450	6539.6600	6.5397	1.585	0.0000	0.0000
2025/10/02	2040	05/11/2026	9.91 Call	Bond Future	2501.4100	2.5014	2556.1800	2.5562	2.190	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
2025/10/02	2043	06/11/2025		Bond Future	114.0550	114.0550	114.3399	114.3399	0.250	0.0000
2025/10/02	2043	06/11/2025	110.43 Call	Bond Future	3665.0049	3.6650	3936.6757	3.9367	7.413	0.0000
2025/10/02	2043	06/11/2025	110.43 Put	Bond Future	40.0049	0.0400	26.7357	0.0267	33.169	0.0000
2025/10/02	2043	05/02/2026		Bond Future	113.3678	113.3678	113.6580	113.6580	0.256	0.0000
2025/10/02	2043	05/02/2026	109.66 Call	Bond Future	4112.0980	4.1121	4349.4583	4.3495	5.772	0.0000
2025/10/02	2043	05/02/2026	109.66 Put	Bond Future	404.3380	0.4043	351.5083	0.3515	13.066	0.0000
2025/10/02	2043	07/05/2026		Bond Future	115.5138	115.5138	115.8096	115.8096	0.256	0.0000
2025/10/02	2043	07/05/2026	111.70 Call	Bond Future	4571.3352	4.5713	4797.2355	4.7972	4.942	0.0000
2025/10/02	2043	07/05/2026	111.70 Put	Bond Future	757.5052	0.7575	687.6055	0.6876	9.228	0.0000
2025/10/02	2043	06/08/2026		Bond Future	114.8043	114.8043	115.1060	115.1060	0.263	0.0000
2025/10/02	2043	06/08/2026	110.88 Call	Bond Future	4917.5528	4.9176	5141.5037	5.1415	4.554	0.0000
2025/10/02	2043	06/08/2026	110.88 Put	Bond Future	993.2628	0.9933	915.5037	0.9155	7.829	0.0000
2025/10/02	2043	05/11/2026		Bond Future	116.8619	116.8619	117.1694	117.1694	0.263	0.0000
2025/10/02	2043	05/11/2026	112.84 Call	Bond Future	5267.0035	5.2670	5489.6360	5.4896	4.227	0.0000
2025/10/02	2043	05/11/2026	112.84 Put	Bond Future	1245.1335	1.2451	1160.2060	1.1602	6.821	0.0000
2025/10/02	2044	06/11/2025	11.75 Call	Bond Future	9434.4500	9.4345	9738.0200	9.7380	3.218	0.0000
2025/10/02	2044	06/11/2025	11.75 Put	Bond Future	0.3200	0.0003	0.1800	0.0002	43.750	0.0000
2025/10/02	2044	06/11/2025	11.25 Put	Bond Future	14.1000	0.0141	9.4200	0.0094	33.191	0.0000
2025/10/02	2044	06/11/2025	11.25 Call	Bond Future	6300.9200	6.3009	6599.9500	6.6000	4.746	0.0000
2025/10/02	2044	06/11/2025	12.20 Call	Bond Future	12101.9300	12.1019	12405.6300	12.4056	2.510	0.0000
2025/10/02	2044	06/11/2025	12.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/02	2044	06/11/2025	12.25 Call	Bond Future	12389.1800	12.3892	12692.8900	12.6929	2.451	0.0000
2025/10/02	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2044	06/11/2025	12.00 Call	Bond Future	10934.8200	10.9348	11238.5100	11.2385	2.777	0.0000
2025/10/02	2044	06/11/2025	12.00 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/10/02	2044	06/11/2025		Bond Future	10.3380	89.5091	10.2966	89.8128	0.401	0.0000
2025/10/02	2044	06/11/2025	11.88 Call	Bond Future	10220.4600	10.2205	10524.1200	10.5241	2.971	0.0000
2025/10/02	2044	06/11/2025	11.88 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000
2025/10/02	2044	05/02/2026		Bond Future	10.4224	86.7742	10.3796	87.0835	0.411	0.0000
2025/10/02	2044	05/02/2026	11.56 Call	Bond Future	7812.0400	7.8120	8096.8100	8.0968	3.645	0.0000
2025/10/02	2044	05/02/2026	11.56 Put	Bond Future	190.4900	0.1905	165.9700	0.1660	12.872	0.0000
2025/10/02	2044	05/02/2026	11.25 Call	Bond Future	6071.9000	6.0719	6334.5300	6.3345	4.325	0.0000
2025/10/02	2044	05/02/2026	11.25 Put	Bond Future	419.0900	0.4191	372.4300	0.3724	11.134	0.0000
2025/10/02	2044	05/02/2026	11.50 Call	Bond Future	7468.1600	7.4682	7749.5900	7.7496	3.768	0.0000
2025/10/02	2044	05/02/2026	11.50 Put	Bond Future	221.6800	0.2217	193.8200	0.1938	12.568	0.0000
2025/10/02	2044	05/02/2026	10.90 Put	Bond Future	926.9500	0.9270	841.5000	0.8415	9.218	0.0000
2025/10/02	2044	05/02/2026	10.90 Call	Bond Future	4261.9900	4.2620	4485.8300	4.4858	5.252	0.0000
2025/10/02	2044	05/02/2026	10.07 Put	Bond Future	3924.0800	3.9241	3715.9600	3.7160	5.304	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	
2025/10/02	2044	05/02/2026	10.07 Call	Bond Future	1328.0800	1.3281	1429.2500	1.4293	7.618	0.0000	0.0000
2025/10/02	2044	05/02/2026	11.45 Call	Bond Future	7184.8100	7.1848	7463.0400	7.4630	3.872	0.0000	0.0000
2025/10/02	2044	05/02/2026	11.45 Put	Bond Future	253.0500	0.2531	221.9900	0.2220	12.274	0.0000	0.0000
2025/10/02	2044	07/05/2026		Bond Future	10.5097	88.3963	10.4654	88.7114	0.421	0.0000	0.0000
2025/10/02	2044	07/05/2026	11.80 Call	Bond Future	8878.5900	8.8786	9156.0400	9.1560	3.125	0.0000	0.0000
2025/10/02	2044	07/05/2026	11.80 Put	Bond Future	434.0300	0.4340	396.4100	0.3964	8.668	0.0000	0.0000
2025/10/02	2044	06/08/2026		Bond Future	10.6084	85.6398	10.5625	85.9609	0.433	0.0000	0.0000
2025/10/02	2044	06/08/2026	12.42 Call	Bond Future	11722.0800	11.7221	12012.8400	12.0128	2.480	0.0000	0.0000
2025/10/02	2044	06/08/2026	12.42 Put	Bond Future	411.8900	0.4119	381.4900	0.3815	7.381	0.0000	0.0000
2025/10/02	2044	05/11/2026		Bond Future	10.7067	87.1533	10.6592	87.4804	0.444	0.0000	0.0000
2025/10/02	2044	05/11/2026	11.34 Call	Bond Future	6511.5300	6.5115	6731.1500	6.7312	3.373	0.0000	0.0000
2025/10/02	2044	05/11/2026	11.34 Put	Bond Future	2331.2000	2.3312	2223.7700	2.2238	4.608	0.0000	0.0000
2025/10/02	2046	06/11/2025		Bond Future	125.0101	125.0101	125.2212	125.2212	0.169	0.0000	0.0000
2025/10/02	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2046	06/11/2025	125.41 Put	Bond Future	399.8800	0.3999	188.8400	0.1888	52.776	0.0000	0.0000
2025/10/02	2046	05/02/2026		Bond Future	127.3438	127.3438	127.5588	127.5588	0.169	0.0000	0.0000
2025/10/02	2046	05/02/2026	121.65 Call	Bond Future	5693.7900	5.6938	5908.8400	5.9088	3.777	0.0000	0.0000
2025/10/02	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2046	07/05/2026		Bond Future	127.4538	127.4538	127.6729	127.6729	0.172	0.0000	0.0000
2025/10/02	2046	07/05/2026	124.95 Call	Bond Future	2503.8000	2.5038	2722.8800	2.7229	8.750	0.0000	0.0000
2025/10/02	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2046	06/08/2026		Bond Future	129.8334	129.8334	130.0569	130.0569	0.172	0.0000	0.0000
2025/10/02	2046	06/08/2026	122.38 Call	Bond Future	7453.3800	7.4534	7676.8800	7.6769	2.999	0.0000	0.0000
2025/10/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2046	05/11/2026		Bond Future	129.8236	129.8236	130.0517	130.0517	0.176	0.0000	0.0000
2025/10/02	2046	05/11/2026	125.48 Call	Bond Future	4343.5600	4.3436	4571.6500	4.5717	5.251	0.0000	0.0000
2025/10/02	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2050	06/11/2025		Bond Future	126.5348	126.5348	126.5621	126.5621	0.022	0.0000	0.0000
2025/10/02	2050	06/11/2025	124.42 Call	Bond Future	2114.7800	2.1148	2142.1100	2.1421	1.292	0.0000	0.0000
2025/10/02	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2050	05/02/2026		Bond Future	126.4776	126.4776	126.5053	126.5053	0.022	0.0000	0.0000
2025/10/02	2050	05/02/2026	122.82 Call	Bond Future	3657.6100	3.6576	3685.2800	3.6853	0.757	0.0000	0.0000
2025/10/02	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2050	07/05/2026		Bond Future	128.8720	128.8720	128.9002	128.9002	0.022	0.0000	0.0000
2025/10/02	2050	07/05/2026	124.07 Call	Bond Future	4801.9900	4.8020	4830.1500	4.8302	0.586	0.0000	0.0000
2025/10/02	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	2050	06/08/2026		Bond Future	128.8170	128.8170	128.8464	128.8464	0.023	0.0000	0.0000
2025/10/02	2050	06/08/2026	123.27 Call	Bond Future	5547.0000	5.5470	5576.3800	5.5764	0.530	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
2025/10/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	2050	05/11/2026		Bond Future	131.1273	131.1273	131.1575	131.1575	0.023	0.0000
2025/10/02	2050	05/11/2026	123.84 Call	Bond Future	7287.2600	7.2873	7317.4800	7.3175	0.415	0.0000
2025/10/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	AL37	06/11/2025		Index Future	1210.8830	1210.8830	1210.3430	1210.3430	0.045	0.0000
2025/10/02	AL37	05/02/2026		Index Future	1233.1900	1233.1900	1232.6400	1232.6400	0.045	0.0000
2025/10/02	AL37	07/05/2026		Index Future	1256.2440	1256.2440	1255.6850	1255.6850	0.044	0.0000
2025/10/02	AL37	06/08/2026		Index Future	1279.1710	1279.1710	1278.6040	1278.6040	0.044	0.0000
2025/10/02	AL37	05/11/2026		Index Future	1302.1140	1302.1140	1301.5410	1301.5410	0.044	0.0000
2025/10/02	AL7T	06/11/2025		Index Future	1501.3730	1501.3730	1500.5470	1500.5470	0.055	0.0000
2025/10/02	AL7T	05/02/2026		Index Future	1529.0320	1529.0320	1528.1910	1528.1910	0.055	0.0000
2025/10/02	AL7T	07/05/2026		Index Future	1557.6170	1557.6170	1556.7610	1556.7610	0.055	0.0000
2025/10/02	AL7T	06/08/2026		Index Future	1586.0430	1586.0430	1585.1750	1585.1750	0.055	0.0000
2025/10/02	AL7T	05/11/2026		Index Future	1614.4900	1614.4900	1613.6120	1613.6120	0.054	0.0000
2025/10/02	ALBI	06/11/2025		Index Future	1268.1690	1268.1690	1268.7820	1268.7820	0.048	0.0000
2025/10/02	ALBI	05/02/2026		Index Future	1291.5320	1291.5320	1292.1560	1292.1560	0.048	0.0000
2025/10/02	ALBI	07/05/2026		Index Future	1315.6770	1315.6770	1316.3140	1316.3140	0.048	0.0000
2025/10/02	ALBI	06/08/2026		Index Future	1339.6880	1339.6880	1340.3400	1340.3400	0.049	0.0000
2025/10/02	ALBI	05/11/2026		Index Future	1363.7160	1363.7160	1364.3840	1364.3840	0.049	0.0000
2025/10/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/10/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/02	ES33	06/11/2025		Bond Future	9.7545	89.0007	9.7686	88.9304	0.145	0.0000
2025/10/02	ES33	06/11/2025	12.01 Call	Bond Future	10350.4300	10.3504	10280.1700	10.2802	0.679	0.0000
2025/10/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	ES33	05/02/2026		Bond Future	9.8565	90.6622	9.8713	90.5906	0.150	0.0000
2025/10/02	ES33	05/02/2026	11.49 Call	Bond Future	7466.6900	7.4667	7395.1100	7.3951	0.959	0.0000
2025/10/02	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	ES33	07/05/2026		Bond Future	9.9555	88.5832	9.9710	88.5103	0.156	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
2025/10/02	ES33	07/05/2026	11.69 Call	Bond Future	7702.6200	7.7026	7629.7600	7.6298	0.946	0.0000	0.0000
2025/10/02	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES33	06/08/2026		Bond Future	10.0700	90.2361	10.0862	90.1621	0.161	0.0000	0.0000
2025/10/02	ES33	06/08/2026	12.02 Call	Bond Future	8367.4400	8.3674	8293.4200	8.2934	0.885	0.0000	0.0000
2025/10/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES33	05/11/2026		Bond Future	10.2015	88.0602	10.2184	87.9852	0.166	0.0000	0.0000
2025/10/02	ES33	05/11/2026	10.83 Call	Bond Future	2731.8200	2.7318	2656.7900	2.6568	2.747	0.0000	0.0000
2025/10/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES42	06/11/2025		Bond Future	10.4301	85.3565	10.4342	85.3285	0.039	0.0000	0.0000
2025/10/02	ES42	06/11/2025	12.39 Call	Bond Future	12022.6100	12.0226	11994.5700	11.9946	0.233	0.0000	0.0000
2025/10/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES42	05/02/2026		Bond Future	10.5186	86.9500	10.5228	86.9214	0.040	0.0000	0.0000
2025/10/02	ES42	05/02/2026	11.85 Call	Bond Future	8350.2400	8.3502	8321.6800	8.3217	0.342	0.0000	0.0000
2025/10/02	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES42	07/05/2026		Bond Future	10.6085	84.3310	10.6128	84.3019	0.041	0.0000	0.0000
2025/10/02	ES42	07/05/2026	12.20 Call	Bond Future	9689.5400	9.6895	9660.4900	9.6605	0.300	0.0000	0.0000
2025/10/02	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES42	06/08/2026		Bond Future	10.7064	85.9035	10.7108	85.8741	0.042	0.0000	0.0000
2025/10/02	ES42	06/08/2026	12.65 Call	Bond Future	11429.1700	11.4292	11399.8000	11.3998	0.257	0.0000	0.0000
2025/10/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	ES42	05/11/2026		Bond Future	10.8124	83.1787	10.8170	83.1491	0.042	0.0000	0.0000
2025/10/02	ES42	05/11/2026	11.66 Call	Bond Future	5213.8400	5.2138	5184.2700	5.1843	0.567	0.0000	0.0000
2025/10/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	GOVI	06/11/2025		GOVI	1246.0070	1246.0070	1246.6490	1246.6490	0.052	0.0000	0.0000
2025/10/02	GOVI	06/11/2025	1,112. Call 00	GOVI	1340070.0000	134.0070	1346490.0000	134.6490	0.479	0.0000	0.0000
2025/10/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	GOVI	05/02/2026		GOVI	1268.9610	1268.9610	1269.6150	1269.6150	0.052	0.0000	0.0000
2025/10/02	GOVI	05/02/2026	1,150. Call 00	GOVI	1189610.0000	118.9610	1196150.0000	119.6150	0.550	0.0000	0.0000
2025/10/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	GOVI	07/05/2026		GOVI	1292.6840	1292.6840	1293.3510	1293.3510	0.052	0.0000	0.0000
2025/10/02	GOVI	07/05/2026	1,177. Call 00	GOVI	1156840.0000	115.6840	1163510.0000	116.3510	0.577	0.0000	0.0000
2025/10/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	GOVI	06/08/2026		GOVI	1316.2760	1316.2760	1316.9580	1316.9580	0.052	0.0000	0.0000
2025/10/02	GOVI	06/08/2026	1,189. Call 00	GOVI	1272760.0000	127.2760	1279580.0000	127.9580	0.536	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
2025/10/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	GOVI	05/11/2026		GOVI	1339.8840	1339.8840	1340.5820	1340.5820	0.052	0.0000
2025/10/02	GOVI	05/11/2026	1,277. Call 00	GOVI	628840.0000	62.8840	635820.0000	63.5820	1.110	0.0000
2025/10/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/02	I258	06/11/2025		Bond Future	114.4507	114.4507	114.4752	114.4752	0.021	0.0000
2025/10/02	I258	06/11/2025	112.39 Call	Bond Future	2578.6305	2.5786	2582.1160	2.5821	0.135	0.0000
2025/10/02	I258	06/11/2025	112.39 Put	Bond Future	517.9105	0.5179	496.9060	0.4969	4.056	0.0000
2025/10/02	I258	05/02/2026		Bond Future	113.7708	113.7708	113.7957	113.7957	0.022	0.0000
2025/10/02	I258	05/02/2026	111.65 Call	Bond Future	3662.8986	3.6629	3669.8502	3.6699	0.190	0.0000
2025/10/02	I258	05/02/2026	111.65 Put	Bond Future	1542.1286	1.5421	1524.1802	1.5242	1.164	0.0000
2025/10/02	I258	07/05/2026		Bond Future	115.9245	115.9245	115.9500	115.9500	0.022	0.0000
2025/10/02	I258	07/05/2026	113.73 Call	Bond Future	4511.4798	4.5115	4519.9365	4.5199	0.187	0.0000
2025/10/02	I258	07/05/2026	113.73 Put	Bond Future	2316.9598	2.3170	2299.9565	2.3000	0.734	0.0000
2025/10/02	I258	06/08/2026		Bond Future	115.2226	115.2226	115.2490	115.2490	0.023	0.0000
2025/10/02	I258	06/08/2026	112.95 Call	Bond Future	5183.4852	5.1835	5193.3707	5.1934	0.191	0.0000
2025/10/02	I258	06/08/2026	112.95 Put	Bond Future	2910.9352	2.9109	2894.3507	2.8944	0.570	0.0000
2025/10/02	I258	05/11/2026		Bond Future	117.2877	117.2877	117.3150	117.3150	0.023	0.0000
2025/10/02	I258	05/11/2026	114.95 Call	Bond Future	5820.4521	5.8205	5831.2750	5.8313	0.186	0.0000
2025/10/02	I258	05/11/2026	114.95 Put	Bond Future	3482.8021	3.4828	3466.3250	3.4663	0.473	0.0000
2025/10/02	IGOV	06/11/2025		Index Future	400.4340	400.4340	400.7070	400.7070	0.068	0.0000
2025/10/02	IGOV	05/02/2026		Index Future	407.9100	407.9100	408.1880	408.1880	0.068	0.0000
2025/10/02	IGOV	07/05/2026		Index Future	415.6320	415.6320	415.9150	415.9150	0.068	0.0000
2025/10/02	IGOV	06/08/2026		Index Future	423.3120	423.3120	423.6020	423.6020	0.069	0.0000
2025/10/02	IGOV	05/11/2026		Index Future	430.9980	430.9980	431.2940	431.2940	0.069	0.0000
2025/10/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/10/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/02	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
2025/10/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/02	R033	06/11/2025		Bond Future	8.7045	108.0852	8.7293	107.9466	0.284	0.0000
2025/10/02	R033	06/11/2025	10.33 Call	Bond Future	8629.7600	8.6298	8491.1200	8.4911	1.607	0.0000
2025/10/02	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R033	05/02/2026		Bond Future	8.7661	110.0764	8.7921	109.9352	0.296	0.0000
2025/10/02	R033	05/02/2026	10.49 Call	Bond Future	8873.6700	8.8737	8733.0800	8.7331	1.584	0.0000
2025/10/02	R033	05/02/2026	10.49 Put	Bond Future	7.0500	0.0071	7.6700	0.0077	8.794	0.0000
2025/10/02	R033	07/05/2026		Bond Future	8.8262	107.0900	8.8535	106.9462	0.309	0.0000
2025/10/02	R033	07/05/2026	10.38 Call	Bond Future	7910.0800	7.9101	7772.5700	7.7726	1.738	0.0000
2025/10/02	R033	07/05/2026	10.38 Put	Bond Future	108.3600	0.1084	114.6100	0.1146	5.768	0.0000
2025/10/02	R033	06/08/2026		Bond Future	8.9000	109.0632	8.9286	108.9170	0.322	0.0000
2025/10/02	R033	06/08/2026	10.25 Call	Bond Future	6958.1100	6.9581	6827.6700	6.8277	1.875	0.0000
2025/10/02	R033	06/08/2026	10.25 Put	Bond Future	349.2200	0.3492	364.9100	0.3649	4.493	0.0000
2025/10/02	R033	05/11/2026		Bond Future	8.9865	105.9525	9.0167	105.8041	0.335	0.0000
2025/10/02	R033	05/11/2026	9.33 Call	Bond Future	3373.0100	3.3730	3278.8800	3.2789	2.791	0.0000
2025/10/02	R033	05/11/2026	9.33 Put	Bond Future	1697.3700	1.6974	1751.6600	1.7517	3.198	0.0000
2025/10/02	R035	06/11/2025	10.30 Call	Bond Future	6498.4900	6.4985	6410.6900	6.4107	1.351	0.0000
2025/10/02	R035	06/11/2025	10.30 Put	Bond Future	1.6500	0.0017	1.6100	0.0016	2.424	0.0000
2025/10/02	R035	06/11/2025	10.68 Call	Bond Future	8578.3500	8.5784	8490.5900	8.4906	1.023	0.0000
2025/10/02	R035	06/11/2025	10.68 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000
2025/10/02	R035	06/11/2025	10.50 Call	Bond Future	7600.5900	7.6006	7512.8100	7.5128	1.155	0.0000
2025/10/02	R035	06/11/2025	10.50 Put	Bond Future	0.3000	0.0003	0.2800	0.0003	6.667	0.0000
2025/10/02	R035	06/11/2025	10.15 Call	Bond Future	5662.9800	5.6630	5575.1800	5.5752	1.550	0.0000
2025/10/02	R035	06/11/2025	10.15 Put	Bond Future	5.5100	0.0055	5.4700	0.0055	0.726	0.0000
2025/10/02	R035	06/11/2025	9.77 Put	Bond Future	71.9600	0.0720	73.5600	0.0736	2.223	0.0000
2025/10/02	R035	06/11/2025	9.77 Call	Bond Future	3556.8100	3.5568	3470.6500	3.4707	2.422	0.0000
2025/10/02	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R035	06/11/2025	11.00 Call	Bond Future	10282.3800	10.2824	10194.6200	10.1946	0.853	0.0000
2025/10/02	R035	06/11/2025	9.91 Put	Bond Future	30.5000	0.0305	30.9300	0.0309	1.410	0.0000
2025/10/02	R035	06/11/2025	9.91 Call	Bond Future	4323.5900	4.3236	4236.2600	4.2363	2.020	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
2025/10/02	R035	06/11/2025	10.41 Put	Bond Future	0.6500	0.0007	0.6300	0.0006	3.077	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.41 Call	Bond Future	7106.5900	7.1066	7018.8100	7.0188	1.235	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.43 Call	Bond Future	12504.4600	12.5045	12416.7000	12.4167	0.702	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.44 Put	Bond Future	0.5000	0.0005	0.4800	0.0005	4.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.44 Call	Bond Future	7271.6300	7.2716	7183.8500	7.1839	1.207	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.94 Call	Bond Future	9966.2000	9.9662	9878.4400	9.8784	0.881	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.99 Call	Bond Future	15286.2900	15.2863	15198.5300	15.1985	0.574	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.08 Put	Bond Future	9.3700	0.0094	9.3700	0.0094	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.08 Call	Bond Future	5271.6300	5.2716	5183.8700	5.1839	1.665	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.58 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.58 Call	Bond Future	8036.8500	8.0369	7949.0800	7.9491	1.092	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.67 Call	Bond Future	13711.8800	13.7119	13624.1200	13.6241	0.640	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.95 Call	Bond Future	15091.6700	15.0917	15003.9100	15.0039	0.582	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.45 Call	Bond Future	12605.9600	12.6060	12518.2000	12.5182	0.696	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	06/11/2025	10.95 Call	Bond Future	10019.0000	10.0190	9931.2400	9.9312	0.876	0.0000	0.0000
2025/10/02	R035	06/11/2025		Bond Future	9.1840	99.8364	9.1984	99.7486	0.157	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.20 Call	Bond Future	11325.4200	11.3254	11237.6600	11.2377	0.775	0.0000	0.0000
2025/10/02	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	05/02/2026		Bond Future	9.2577	101.6757	9.2728	101.5863	0.162	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.79 Call	Bond Future	8620.9000	8.6209	8532.5900	8.5326	1.024	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.79 Put	Bond Future	39.7600	0.0398	40.8600	0.0409	2.767	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.44 Put	Bond Future	115.3700	0.1154	118.5900	0.1186	2.791	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.44 Call	Bond Future	6827.1800	6.8272	6740.9900	6.7410	1.262	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.94 Put	Bond Future	24.3100	0.0243	24.9700	0.0250	2.715	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.94 Call	Bond Future	9390.9500	9.3910	9302.2000	9.3022	0.945	0.0000	0.0000
2025/10/02	R035	05/02/2026	12.44 Call	Bond Future	16734.7800	16.7348	16645.3700	16.6454	0.534	0.0000	0.0000
2025/10/02	R035	05/02/2026	12.44 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/10/02	R035	05/02/2026	11.17 Call	Bond Future	10564.2100	10.5642	10475.0900	10.4751	0.844	0.0000	0.0000
2025/10/02	R035	05/02/2026	11.17 Put	Bond Future	10.9800	0.0110	11.2700	0.0113	2.641	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.67 Call	Bond Future	8004.0500	8.0041	7916.2600	7.9163	1.097	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.67 Put	Bond Future	58.0200	0.0580	59.6400	0.0596	2.792	0.0000	0.0000
2025/10/02	R035	05/02/2026	10.17 Put	Bond Future	244.5900	0.2446	251.2600	0.2513	2.727	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	
2025/10/02	R035	05/02/2026	10.17 Call	Bond Future	5478.6200	5.4786	5395.8800	5.3959	1.510	0.0000	0.0000
2025/10/02	R035	05/02/2026	11.00 Put	Bond Future	19.8500	0.0199	20.3800	0.0204	2.670	0.0000	0.0000
2025/10/02	R035	05/02/2026	11.00 Call	Bond Future	9698.1100	9.6981	9609.2300	9.6092	0.916	0.0000	0.0000
2025/10/02	R035	05/02/2026	9.25 Call	Bond Future	1817.3300	1.8173	1765.2600	1.7653	2.865	0.0000	0.0000
2025/10/02	R035	05/02/2026	9.25 Put	Bond Future	1863.3200	1.8633	1900.6600	1.9007	2.004	0.0000	0.0000
2025/10/02	R035	05/02/2026	8.85 Put	Bond Future	3405.7100	3.4057	3460.8100	3.4608	1.618	0.0000	0.0000
2025/10/02	R035	05/02/2026	8.85 Call	Bond Future	940.3500	0.9404	906.0400	0.9060	3.649	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.66 Call	Bond Future	7638.6700	7.6387	7553.9900	7.5540	1.109	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.66 Put	Bond Future	267.1900	0.2672	273.5100	0.2735	2.365	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.16 Call	Bond Future	5369.8300	5.3698	5293.2800	5.2933	1.426	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.16 Put	Bond Future	670.9200	0.6709	685.3700	0.6854	2.154	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.66 Put	Bond Future	1509.0900	1.5091	1537.0400	1.5370	1.852	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.66 Call	Bond Future	3429.8600	3.4299	3366.8100	3.3668	1.838	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.71 Call	Bond Future	7875.2200	7.8752	7789.9900	7.7900	1.082	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.71 Put	Bond Future	242.1100	0.2421	247.8800	0.2479	2.383	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.21 Call	Bond Future	5584.2100	5.5842	5506.6000	5.5066	1.390	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.21 Put	Bond Future	613.3700	0.6134	626.7600	0.6268	2.183	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.71 Put	Bond Future	1399.3900	1.3994	1425.7800	1.4258	1.886	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.71 Call	Bond Future	3602.8600	3.6029	3538.2500	3.5383	1.793	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.64 Call	Bond Future	7544.3300	7.5443	7459.8800	7.4599	1.119	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.64 Put	Bond Future	277.7800	0.2778	284.3300	0.2843	2.358	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.14 Call	Bond Future	5285.0200	5.2850	5208.9100	5.2089	1.440	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.14 Put	Bond Future	695.1800	0.6952	710.0700	0.7101	2.142	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.64 Put	Bond Future	1554.7100	1.5547	1583.3000	1.5833	1.839	0.0000	0.0000
2025/10/02	R035	07/05/2026	9.64 Call	Bond Future	3362.0900	3.3621	3299.6800	3.2997	1.856	0.0000	0.0000
2025/10/02	R035	07/05/2026		Bond Future	9.3253	99.0723	9.3410	98.9813	0.168	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.86 Call	Bond Future	8590.9300	8.5909	8504.2800	8.5043	1.009	0.0000	0.0000
2025/10/02	R035	07/05/2026	10.86 Put	Bond Future	178.9600	0.1790	183.3100	0.1833	2.431	0.0000	0.0000
2025/10/02	R035	06/08/2026	10.22 Call	Bond Future	5542.2600	5.5423	5469.1900	5.4692	1.318	0.0000	0.0000
2025/10/02	R035	06/08/2026	10.22 Put	Bond Future	1064.2000	1.0642	1083.5200	1.0835	1.815	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.72 Call	Bond Future	3776.2700	3.7763	3715.5200	3.7155	1.609	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.72 Put	Bond Future	2015.1000	2.0151	2046.7400	2.0467	1.570	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.22 Put	Bond Future	3490.0800	3.4901	3535.8000	3.5358	1.310	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.22 Call	Bond Future	2429.0500	2.4291	2382.3800	2.3824	1.921	0.0000	0.0000
2025/10/02	R035	06/08/2026		Bond Future	9.4058	100.8982	9.4221	100.8058	0.173	0.0000	0.0000
2025/10/02	R035	06/08/2026	11.06 Call	Bond Future	9130.9800	9.1310	9045.2400	9.0452	0.939	0.0000	0.0000
2025/10/02	R035	06/08/2026	11.06 Put	Bond Future	313.5600	0.3136	320.2100	0.3202	2.121	0.0000	0.0000
2025/10/02	R035	06/08/2026	10.13 Call	Bond Future	5197.1300	5.1971	5126.0400	5.1260	1.368	0.0000	0.0000
2025/10/02	R035	06/08/2026	10.13 Put	Bond Future	1200.5400	1.2005	1221.8400	1.2218	1.774	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	
2025/10/02	R035	06/08/2026	9.63 Call	Bond Future	3502.2600	3.5023	3443.9900	3.4440	1.664	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.63 Put	Bond Future	2241.1800	2.2412	2275.3000	2.2753	1.522	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.13 Put	Bond Future	3815.3600	3.8154	3863.5900	3.8636	1.264	0.0000	0.0000
2025/10/02	R035	06/08/2026	9.13 Call	Bond Future	2234.8100	2.2348	2190.6500	2.1907	1.976	0.0000	0.0000
2025/10/02	R035	05/11/2026		Bond Future	9.4997	98.1830	9.5166	98.0893	0.179	0.0000	0.0000
2025/10/02	R035	05/11/2026	10.03 Call	Bond Future	4778.6500	4.7787	4713.5100	4.7135	1.363	0.0000	0.0000
2025/10/02	R035	05/11/2026	10.03 Put	Bond Future	1904.1000	1.9041	1932.7000	1.9327	1.502	0.0000	0.0000
2025/10/02	R038	06/11/2025		Bond Future	9.7528	109.2004	9.7569	109.1692	0.043	0.0000	0.0000
2025/10/02	R038	06/11/2025	11.24 Call	Bond Future	10381.0600	10.3811	10349.8500	10.3499	0.301	0.0000	0.0000
2025/10/02	R038	06/11/2025	11.24 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/10/02	R038	06/11/2025	12.33 Call	Bond Future	17093.4300	17.0934	17062.2300	17.0622	0.183	0.0000	0.0000
2025/10/02	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R038	06/11/2025	10.98 Put	Bond Future	0.6600	0.0007	0.5800	0.0006	12.121	0.0000	0.0000
2025/10/02	R038	06/11/2025	10.98 Call	Bond Future	8673.7500	8.6738	8642.4700	8.6425	0.361	0.0000	0.0000
2025/10/02	R038	05/02/2026		Bond Future	9.8366	111.2122	9.8409	111.1805	0.044	0.0000	0.0000
2025/10/02	R038	05/02/2026	11.44 Call	Bond Future	10968.1600	10.9682	10936.0200	10.9360	0.293	0.0000	0.0000
2025/10/02	R038	05/02/2026	11.44 Put	Bond Future	41.2800	0.0413	40.8400	0.0408	1.066	0.0000	0.0000
2025/10/02	R038	07/05/2026		Bond Future	9.9200	107.8056	9.9245	107.7733	0.045	0.0000	0.0000
2025/10/02	R038	07/05/2026	11.40 Call	Bond Future	10212.2100	10.2122	10179.9200	10.1799	0.316	0.0000	0.0000
2025/10/02	R038	07/05/2026	11.40 Put	Bond Future	255.8100	0.2558	255.8200	0.2558	0.004	0.0000	0.0000
2025/10/02	R038	06/08/2026		Bond Future	10.0144	109.7918	10.0190	109.7592	0.046	0.0000	0.0000
2025/10/02	R038	06/08/2026	11.77 Call	Bond Future	11825.6100	11.8256	11793.5500	11.7936	0.271	0.0000	0.0000
2025/10/02	R038	06/08/2026	11.77 Put	Bond Future	390.7400	0.3907	391.2300	0.3912	0.125	0.0000	0.0000
2025/10/02	R038	05/11/2026		Bond Future	10.1179	106.2526	10.1227	106.2198	0.047	0.0000	0.0000
2025/10/02	R038	05/11/2026	10.72 Call	Bond Future	6243.6600	6.2437	6216.9700	6.2170	0.427	0.0000	0.0000
2025/10/02	R038	05/11/2026	10.72 Put	Bond Future	2196.9900	2.1970	2203.1200	2.2031	0.279	0.0000	0.0000
2025/10/02	R053	06/11/2025		Bond Future	10.1747	114.6292	10.1536	114.8454	0.207	0.0000	0.0000
2025/10/02	R053	06/11/2025	11.76 Call	Bond Future	14414.9400	14.4149	14631.1400	14.6311	1.500	0.0000	0.0000
2025/10/02	R053	06/11/2025	11.76 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/10/02	R053	05/02/2026		Bond Future	10.2502	116.7409	10.2285	116.9612	0.212	0.0000	0.0000
2025/10/02	R053	05/02/2026	11.49 Call	Bond Future	11608.2500	11.6083	11812.6000	11.8126	1.760	0.0000	0.0000
2025/10/02	R053	05/02/2026	11.49 Put	Bond Future	201.1500	0.2012	185.1900	0.1852	7.934	0.0000	0.0000
2025/10/02	R053	07/05/2026		Bond Future	10.3248	113.0606	10.3023	113.2850	0.218	0.0000	0.0000
2025/10/02	R053	07/05/2026	11.69 Call	Bond Future	12732.1400	12.7321	12932.6800	12.9327	1.575	0.0000	0.0000
2025/10/02	R053	07/05/2026	11.69 Put	Bond Future	446.7300	0.4467	422.8800	0.4229	5.339	0.0000	0.0000
2025/10/02	R053	06/08/2026		Bond Future	10.4072	115.1435	10.3840	115.3724	0.224	0.0000	0.0000
2025/10/02	R053	06/08/2026	12.28 Call	Bond Future	16523.2800	16.5233	16730.9800	16.7310	1.257	0.0000	0.0000
2025/10/02	R053	06/08/2026	12.28 Put	Bond Future	491.0400	0.4910	469.8800	0.4699	4.309	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
2025/10/02	R053	05/11/2026		Bond Future	10.4956	111.3208	10.4715	111.5541	0.230	0.0000
2025/10/02	R053	05/11/2026	11.21 Call	Bond Future	9367.0700	9.3671	9526.2100	9.5262	1.699	0.0000
2025/10/02	R053	05/11/2026	11.21 Put	Bond Future	2822.0100	2.8220	2747.8100	2.7478	2.629	0.0000
2025/10/02	R186	06/11/2025		Bond Future	7.4233	107.3053	7.4450	107.2821	0.292	0.0000
2025/10/02	R186	06/11/2025	8.13 Call	Bond Future	754.4100	0.7544	731.1500	0.7312	3.083	0.0000
2025/10/02	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R186	05/02/2026		Bond Future	7.4137	103.9779	7.4420	103.9542	0.381	0.0000
2025/10/02	R186	05/02/2026	8.43 Call	Bond Future	846.4000	0.8464	822.8800	0.8229	2.779	0.0000
2025/10/02	R186	05/02/2026	8.43 Put	Bond Future	0.8600	0.0009	1.0200	0.0010	18.605	0.0000
2025/10/02	R186	07/05/2026		Bond Future	7.3566	105.9217	7.3969	105.8976	0.548	0.0000
2025/10/02	R186	07/05/2026	8.69 Call	Bond Future	794.8600	0.7949	771.2800	0.7713	2.967	0.0000
2025/10/02	R186	07/05/2026	8.69 Put	Bond Future	3.1700	0.0032	3.6800	0.0037	16.088	0.0000
2025/10/02	R186	06/08/2026		Bond Future	7.2854	102.5681	7.3530	102.5439	0.928	0.0000
2025/10/02	R186	06/08/2026	8.57 Call	Bond Future	467.1800	0.4672	444.5400	0.4445	4.846	0.0000
2025/10/02	R186	06/08/2026	8.57 Put	Bond Future	8.3900	0.0084	9.9900	0.0100	19.070	0.0000
2025/10/02	R186	05/11/2026		Bond Future	7.4020	104.3821	7.6115	104.3578	2.829	0.0000
2025/10/02	R186	05/11/2026	8.12 Call	Bond Future	104.2500	0.1043	86.9800	0.0870	16.566	0.0000
2025/10/02	R186	05/11/2026	8.12 Put	Bond Future	20.8300	0.0208	27.9100	0.0279	33.989	0.0000
2025/10/02	R202	06/11/2025		Bond Future	282.8932	282.8932	282.9531	282.9531	0.021	0.0000
2025/10/02	R202	06/11/2025	275.64 Call	Bond Future	7253.2300	7.2532	7313.0700	7.3131	0.825	0.0000
2025/10/02	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R202	05/02/2026		Bond Future	282.8222	282.8222	282.8833	282.8833	0.022	0.0000
2025/10/02	R202	05/02/2026	277.82 Call	Bond Future	5002.1900	5.0022	5063.2700	5.0633	1.221	0.0000
2025/10/02	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R202	07/05/2026		Bond Future	288.1763	288.1763	288.2386	288.2386	0.022	0.0000
2025/10/02	R202	07/05/2026	277.55 Call	Bond Future	10626.3200	10.6263	10688.5700	10.6886	0.586	0.0000
2025/10/02	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R202	06/08/2026		Bond Future	288.1163	288.1163	288.1807	288.1807	0.022	0.0000
2025/10/02	R202	06/08/2026	278.86 Call	Bond Future	9256.2500	9.2563	9320.7200	9.3207	0.697	0.0000
2025/10/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R202	05/11/2026		Bond Future	293.2844	293.2844	293.3508	293.3508	0.023	0.0000
2025/10/02	R202	05/11/2026	280.46 Call	Bond Future	12824.3900	12.8244	12890.7600	12.8908	0.518	0.0000
2025/10/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R209	06/11/2025		Bond Future	9.4126	80.0365	9.4270	79.9554	0.153	0.0000
2025/10/02	R209	06/11/2025	11.27 Call	Bond Future	9607.3100	9.6073	9526.2100	9.5262	0.844	0.0000
2025/10/02	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/02	R209	05/02/2026		Bond Future	9.4825	81.5110	9.4974	81.4284	0.158	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
2025/10/02	R209	05/02/2026	10.93 Call	Bond Future		7552.9500	7.5530	7471.7900	7.4718	1.075	0.0000	0.0000
2025/10/02	R209	05/02/2026	10.93 Put	Bond Future		53.8200	0.0538	55.2500	0.0553	2.657	0.0000	0.0000
2025/10/02	R209	07/05/2026		Bond Future		9.5513	79.8828	9.5668	79.7987	0.162	0.0000	0.0000
2025/10/02	R209	07/05/2026	11.07 Call	Bond Future		7906.0600	7.9061	7826.3600	7.8264	1.008	0.0000	0.0000
2025/10/02	R209	07/05/2026	11.07 Put	Bond Future		193.0900	0.1931	197.4800	0.1975	2.274	0.0000	0.0000
2025/10/02	R209	06/08/2026		Bond Future		9.6307	81.3550	9.6467	81.2696	0.167	0.0000	0.0000
2025/10/02	R209	06/08/2026	11.39 Call	Bond Future		8982.4900	8.9825	8902.8400	8.9028	0.887	0.0000	0.0000
2025/10/02	R209	06/08/2026	11.39 Put	Bond Future		294.0300	0.2940	299.7800	0.2998	1.956	0.0000	0.0000
2025/10/02	R209	05/11/2026		Bond Future		9.7186	79.6448	9.7353	79.5580	0.171	0.0000	0.0000
2025/10/02	R209	05/11/2026	10.32 Call	Bond Future		4787.1400	4.7871	4725.3300	4.7253	1.291	0.0000	0.0000
2025/10/02	R209	05/11/2026	10.32 Put	Bond Future		1729.4600	1.7295	1754.3600	1.7544	1.440	0.0000	0.0000
2025/10/02	R210	06/11/2025		Bond Future		253.7294	253.7294	253.7196	253.7196	0.004	0.0000	0.0000
2025/10/02	R210	06/11/2025	252.14 Call	Bond Future		1589.4300	1.5894	1579.5500	1.5796	0.622	0.0000	0.0000
2025/10/02	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R210	05/02/2026		Bond Future		258.4661	258.4661	258.4560	258.4560	0.004	0.0000	0.0000
2025/10/02	R210	05/02/2026	253.10 Call	Bond Future		5366.0500	5.3661	5356.0200	5.3560	0.187	0.0000	0.0000
2025/10/02	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R210	07/05/2026		Bond Future		259.8713	259.8713	259.8613	259.8613	0.004	0.0000	0.0000
2025/10/02	R210	07/05/2026	255.40 Call	Bond Future		4471.2600	4.4713	4461.2500	4.4613	0.224	0.0000	0.0000
2025/10/02	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R210	06/08/2026		Bond Future		264.7235	264.7235	264.7140	264.7140	0.004	0.0000	0.0000
2025/10/02	R210	06/08/2026	259.84 Call	Bond Future		4883.5100	4.8835	4873.9900	4.8740	0.195	0.0000	0.0000
2025/10/02	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R210	05/11/2026		Bond Future		265.9280	265.9280	265.9192	265.9192	0.003	0.0000	0.0000
2025/10/02	R210	05/11/2026	253.33 Call	Bond Future		12597.9500	12.5980	12589.2100	12.5892	0.069	0.0000	0.0000
2025/10/02	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R213	06/11/2025		Bond Future		8.1997	96.3001	8.2043	96.2815	0.055	0.0000	0.0000
2025/10/02	R213	06/11/2025	10.05 Call	Bond Future		7230.4700	7.2305	7211.8600	7.2119	0.257	0.0000	0.0000
2025/10/02	R213	06/11/2025	10.05 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	R213	05/02/2026		Bond Future		8.2482	98.0742	8.2530	98.0552	0.058	0.0000	0.0000
2025/10/02	R213	05/02/2026	9.89 Call	Bond Future		6212.8900	6.2129	6193.8200	6.1938	0.307	0.0000	0.0000
2025/10/02	R213	05/02/2026	9.89 Put	Bond Future		8.8800	0.0089	8.7900	0.0088	1.014	0.0000	0.0000
2025/10/02	R213	07/05/2026		Bond Future		8.2876	96.3551	8.2927	96.3358	0.062	0.0000	0.0000
2025/10/02	R213	07/05/2026	9.80 Call	Bond Future		5583.2900	5.5833	5564.1200	5.5641	0.343	0.0000	0.0000
2025/10/02	R213	07/05/2026	9.80 Put	Bond Future		72.9500	0.0730	73.0900	0.0731	0.192	0.0000	0.0000
2025/10/02	R213	06/08/2026		Bond Future		8.3429	98.1313	8.3483	98.1119	0.064	0.0000	0.0000
2025/10/02	R213	06/08/2026	9.69 Call	Bond Future		4924.0200	4.9240	4905.5400	4.9055	0.375	0.0000	0.0000
2025/10/02	R213	06/08/2026	9.69 Put	Bond Future		208.9100	0.2089	209.8100	0.2098	0.431	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
2025/10/02	R213	05/11/2026		Bond Future	8.4194	96.3188	8.4250	96.2993	0.067	0.0000	0.0000
2025/10/02	R213	05/11/2026	8.75 Call	Bond Future	2408.5600	2.4086	2394.5800	2.3946	0.580	0.0000	0.0000
2025/10/02	R213	05/11/2026	8.75 Put	Bond Future	1279.1500	1.2792	1284.6100	1.2846	0.427	0.0000	0.0000
2025/10/02	R214	06/11/2025		Bond Future	10.0966	73.5432	10.1008	73.5177	0.041	0.0000	0.0000
2025/10/02	R214	06/11/2025	11.64 Call	Bond Future	8610.9000	8.6109	8585.3800	8.5854	0.296	0.0000	0.0000
2025/10/02	R214	06/11/2025	11.64 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000	0.0000
2025/10/02	R214	05/02/2026		Bond Future	10.1773	74.8980	10.1817	74.8720	0.042	0.0000	0.0000
2025/10/02	R214	05/02/2026	11.26 Call	Bond Future	6295.8300	6.2958	6269.2000	6.2692	0.423	0.0000	0.0000
2025/10/02	R214	05/02/2026	11.26 Put	Bond Future	172.9600	0.1730	172.3100	0.1723	0.376	0.0000	0.0000
2025/10/02	R214	07/05/2026		Bond Future	10.2529	72.9994	10.2573	72.9729	0.043	0.0000	0.0000
2025/10/02	R214	07/05/2026	11.53 Call	Bond Future	7405.6400	7.4056	7379.4200	7.3794	0.354	0.0000	0.0000
2025/10/02	R214	07/05/2026	11.53 Put	Bond Future	349.7400	0.3497	349.9400	0.3499	0.057	0.0000	0.0000
2025/10/02	R214	06/08/2026		Bond Future	10.3381	74.3448	10.3427	74.3180	0.044	0.0000	0.0000
2025/10/02	R214	06/08/2026	11.97 Call	Bond Future	9145.9300	9.1459	9119.7400	9.1197	0.286	0.0000	0.0000
2025/10/02	R214	06/08/2026	11.97 Put	Bond Future	426.9900	0.4270	427.5300	0.4275	0.126	0.0000	0.0000
2025/10/02	R214	05/11/2026		Bond Future	10.4321	72.3642	10.4367	72.3372	0.045	0.0000	0.0000
2025/10/02	R214	05/11/2026	10.97 Call	Bond Future	5112.3600	5.1124	5090.5800	5.0906	0.426	0.0000	0.0000
2025/10/02	R214	05/11/2026	10.97 Put	Bond Future	2099.3000	2.0993	2104.4900	2.1045	0.247	0.0000	0.0000
2025/10/02	R248	06/11/2025		Bond Future	10.3074	88.2109	10.2761	88.4524	0.303	0.0000	0.0000
2025/10/02	R248	06/11/2025	11.74 Call	Bond Future	9968.9100	9.9689	10210.3300	10.2103	2.422	0.0000	0.0000
2025/10/02	R248	06/11/2025	11.74 Put	Bond Future	0.2500	0.0003	0.1500	0.0002	40.000	0.0000	0.0000
2025/10/02	R248	05/02/2026		Bond Future	10.3901	89.8360	10.3578	90.0819	0.311	0.0000	0.0000
2025/10/02	R248	05/02/2026	11.46 Call	Bond Future	7760.2900	7.7603	7982.9400	7.9829	2.869	0.0000	0.0000
2025/10/02	R248	05/02/2026	11.46 Put	Bond Future	231.8400	0.2318	208.5300	0.2085	10.054	0.0000	0.0000
2025/10/02	R248	07/05/2026		Bond Future	10.4676	87.0747	10.4342	87.3253	0.319	0.0000	0.0000
2025/10/02	R248	07/05/2026	11.72 Call	Bond Future	9063.6800	9.0637	9282.3700	9.2824	2.413	0.0000	0.0000
2025/10/02	R248	07/05/2026	11.72 Put	Bond Future	469.3100	0.4693	437.3800	0.4374	6.804	0.0000	0.0000
2025/10/02	R248	06/08/2026		Bond Future	10.5544	88.6793	10.5199	88.9348	0.327	0.0000	0.0000
2025/10/02	R248	06/08/2026	12.37 Call	Bond Future	12250.7100	12.2507	12481.6400	12.4816	1.885	0.0000	0.0000
2025/10/02	R248	06/08/2026	12.37 Put	Bond Future	420.6400	0.4206	396.0600	0.3961	5.843	0.0000	0.0000
2025/10/02	R248	05/11/2026		Bond Future	10.6492	85.8109	10.6135	86.0712	0.335	0.0000	0.0000
2025/10/02	R248	05/11/2026	11.31 Call	Bond Future	6926.7700	6.9268	7102.5200	7.1025	2.537	0.0000	0.0000
2025/10/02	R248	05/11/2026	11.31 Put	Bond Future	2340.6400	2.3406	2256.1300	2.2561	3.611	0.0000	0.0000
2025/10/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/02	X213	28/02/2031		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
2025/10/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

