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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2025 TO 03/10/2025

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
2025/10/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/03	2029	06/11/2025	139.79 Call	Bond Future	1739.8000	1.7398	1834.2500	1.8343	5.429	0.0000
2025/10/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	2029	06/11/2025		Bond Future	141.5298	141.5298	141.6243	141.6243	0.067	0.0000
2025/10/03	2029	05/02/2026		Bond Future	144.1719	144.1719	144.2372	144.2372	0.045	0.0000
2025/10/03	2029	05/02/2026	140.11 Call	Bond Future	4061.9100	4.0619	4127.1600	4.1272	1.606	0.0000
2025/10/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/03	2029	07/05/2026		Bond Future	145.4371	145.4371	145.4575	145.4575	0.014	0.0000	0.0000
2025/10/03	2029	07/05/2026	141.82 Call	Bond Future	3617.0900	3.6171	3637.4700	3.6375	0.563	0.0000	0.0000
2025/10/03	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2029	06/08/2026		Bond Future	148.1533	148.1533	148.1554	148.1554	0.001	0.0000	0.0000
2025/10/03	2029	06/08/2026	144.10 Call	Bond Future	4053.3300	4.0533	4055.3500	4.0554	0.050	0.0000	0.0000
2025/10/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2029	05/11/2026		Bond Future	149.3242	149.3242	149.3128	149.3128	0.008	0.0000	0.0000
2025/10/03	2029	05/11/2026	147.56 Call	Bond Future	1764.1700	1.7642	1752.8300	1.7528	0.643	0.0000	0.0000
2025/10/03	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2030	06/11/2025	8.72 Put	Bond Future	1.9700	0.0020	1.5600	0.0016	20.812	0.0000	0.0000
2025/10/03	2030	06/11/2025	8.72 Call	Bond Future	2864.4200	2.8644	2898.7200	2.8987	1.197	0.0000	0.0000
2025/10/03	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2030	06/11/2025	9.22 Call	Bond Future	4552.9700	4.5530	4587.6800	4.5877	0.762	0.0000	0.0000
2025/10/03	2030	06/11/2025	10.08 Call	Bond Future	7377.3200	7.3773	7412.0300	7.4120	0.470	0.0000	0.0000
2025/10/03	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2030	06/11/2025		Bond Future	7.8972	102.5831	7.8874	102.6179	0.124	0.0000	0.0000
2025/10/03	2030	06/11/2025	9.54 Call	Bond Future	5616.0400	5.6160	5650.7500	5.6508	0.618	0.0000	0.0000
2025/10/03	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2030	05/02/2026		Bond Future	7.9260	100.4649	7.9222	100.4778	0.049	0.0000	0.0000
2025/10/03	2030	05/02/2026	9.49 Call	Bond Future	5091.5300	5.0915	5104.2100	5.1042	0.249	0.0000	0.0000
2025/10/03	2030	05/02/2026	9.49 Put	Bond Future	5.5100	0.0055	5.2300	0.0052	5.082	0.0000	0.0000
2025/10/03	2030	07/05/2026		Bond Future	7.9589	102.3429	7.9650	102.3237	0.076	0.0000	0.0000
2025/10/03	2030	07/05/2026	9.39 Call	Bond Future	4471.4100	4.4714	4452.4300	4.4524	0.424	0.0000	0.0000
2025/10/03	2030	07/05/2026	9.39 Put	Bond Future	55.9700	0.0560	56.2700	0.0563	0.536	0.0000	0.0000
2025/10/03	2030	06/08/2026		Bond Future	8.0121	100.2200	8.0231	100.1874	0.137	0.0000	0.0000
2025/10/03	2030	06/08/2026	9.22 Call	Bond Future	3700.8300	3.7008	3671.1300	3.6711	0.803	0.0000	0.0000
2025/10/03	2030	06/08/2026	9.22 Put	Bond Future	184.5000	0.1845	187.4400	0.1874	1.593	0.0000	0.0000
2025/10/03	2030	05/11/2026		Bond Future	8.0735	101.9930	8.0884	101.9512	0.186	0.0000	0.0000
2025/10/03	2030	05/11/2026	8.39 Call	Bond Future	1848.1900	1.8482	1821.2500	1.8213	1.458	0.0000	0.0000
2025/10/03	2030	05/11/2026	8.39 Put	Bond Future	970.6200	0.9706	985.4300	0.9854	1.526	0.0000	0.0000
2025/10/03	2031	06/11/2025		Bond Future	112.4448	112.4448	112.4639	112.4639	0.017	0.0000	0.0000
2025/10/03	2031	06/11/2025	109.69 Call	Bond Future	2754.8300	2.7548	2773.9300	2.7739	0.693	0.0000	0.0000
2025/10/03	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2031	05/02/2026		Bond Future	112.1530	112.1530	112.1478	112.1478	0.005	0.0000	0.0000
2025/10/03	2031	05/02/2026	111.76 Call	Bond Future	551.9500	0.5520	547.2900	0.5473	0.844	0.0000	0.0000
2025/10/03	2031	05/02/2026	111.76 Put	Bond Future	158.9800	0.1590	159.4500	0.1595	0.296	0.0000	0.0000
2025/10/03	2031	07/05/2026		Bond Future	114.2762	114.2762	114.2348	114.2348	0.036	0.0000	0.0000
2025/10/03	2031	07/05/2026	113.84 Call	Bond Future	586.6500	0.5867	557.1600	0.5572	5.027	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	
2025/10/03	2031	07/05/2026	113.84 Put	Bond Future	150.5000	0.1505	162.3500	0.1624	7.874	0.0000	0.0000
2025/10/03	2031	06/08/2026		Bond Future	113.9771	113.9771	113.9201	113.9201	0.050	0.0000	0.0000
2025/10/03	2031	06/08/2026	113.81 Call	Bond Future	255.9400	0.2559	219.4000	0.2194	14.277	0.0000	0.0000
2025/10/03	2031	06/08/2026	113.81 Put	Bond Future	88.8700	0.0889	109.3300	0.1093	23.022	0.0000	0.0000
2025/10/03	2031	05/11/2026		Bond Future	116.0208	116.0208	115.9528	115.9528	0.059	0.0000	0.0000
2025/10/03	2031	05/11/2026	111.49 Call	Bond Future	4530.7500	4.5308	4462.7700	4.4628	1.500	0.0000	0.0000
2025/10/03	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2032	06/11/2025	9.40 Put	Bond Future	6.1100	0.0061	4.8100	0.0048	21.277	0.0000	0.0000
2025/10/03	2032	06/11/2025	9.40 Call	Bond Future	4068.1000	4.0681	4140.5600	4.1406	1.781	0.0000	0.0000
2025/10/03	2032	06/11/2025	9.90 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2025/10/03	2032	06/11/2025	9.90 Call	Bond Future	6307.8400	6.3078	6381.5800	6.3816	1.169	0.0000	0.0000
2025/10/03	2032	06/11/2025	10.89 Call	Bond Future	10560.2100	10.5602	10633.9700	10.6340	0.698	0.0000	0.0000
2025/10/03	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2032	06/11/2025		Bond Future	8.5323	99.5687	8.5170	99.6425	0.180	0.0000	0.0000
2025/10/03	2032	06/11/2025	10.42 Call	Bond Future	8572.8300	8.5728	8646.5900	8.6466	0.860	0.0000	0.0000
2025/10/03	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2032	05/02/2026		Bond Future	8.5898	101.4030	8.5783	101.4563	0.134	0.0000	0.0000
2025/10/03	2032	05/02/2026	10.16 Call	Bond Future	6990.6800	6.9907	7042.7400	7.0427	0.745	0.0000	0.0000
2025/10/03	2032	05/02/2026	10.16 Put	Bond Future	18.1000	0.0181	16.8300	0.0168	7.017	0.0000	0.0000
2025/10/03	2032	07/05/2026		Bond Future	8.6452	99.1381	8.6402	99.1604	0.057	0.0000	0.0000
2025/10/03	2032	07/05/2026	10.14 Call	Bond Future	6546.8700	6.5469	6566.6200	6.5666	0.302	0.0000	0.0000
2025/10/03	2032	07/05/2026	10.14 Put	Bond Future	112.2500	0.1123	109.7700	0.1098	2.209	0.0000	0.0000
2025/10/03	2032	06/08/2026		Bond Future	8.7154	100.9653	8.7131	100.9754	0.027	0.0000	0.0000
2025/10/03	2032	06/08/2026	10.12 Call	Bond Future	6118.1100	6.1181	6125.5700	6.1256	0.122	0.0000	0.0000
2025/10/03	2032	06/08/2026	10.12 Put	Bond Future	270.2300	0.2702	267.6100	0.2676	0.970	0.0000	0.0000
2025/10/03	2032	05/11/2026		Bond Future	8.7999	98.5942	8.7995	98.5959	0.005	0.0000	0.0000
2025/10/03	2032	05/11/2026	9.16 Call	Bond Future	3054.0400	3.0540	3052.3800	3.0524	0.054	0.0000	0.0000
2025/10/03	2032	05/11/2026	9.16 Put	Bond Future	1570.4100	1.5704	1567.0500	1.5671	0.214	0.0000	0.0000
2025/10/03	2033	06/11/2025		Bond Future	135.4727	135.4727	135.4974	135.4974	0.018	0.0000	0.0000
2025/10/03	2033	06/11/2025	133.14 Call	Bond Future	2332.7200	2.3327	2357.4400	2.3574	1.060	0.0000	0.0000
2025/10/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2033	05/02/2026		Bond Future	138.0018	138.0018	137.9973	137.9973	0.003	0.0000	0.0000
2025/10/03	2033	05/02/2026	132.88 Call	Bond Future	5121.8300	5.1218	5117.2900	5.1173	0.089	0.0000	0.0000
2025/10/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2033	07/05/2026		Bond Future	139.0482	139.0482	138.9996	138.9996	0.035	0.0000	0.0000
2025/10/03	2033	07/05/2026	135.16 Call	Bond Future	3888.1700	3.8882	3839.5600	3.8396	1.250	0.0000	0.0000
2025/10/03	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2033	06/08/2026		Bond Future	141.6451	141.6451	141.5777	141.5777	0.048	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
2025/10/03	2033	06/08/2026	134.25 Call	Bond Future	7395.0800	7.3951	7327.6600	7.3277	0.912	0.0000	0.0000
2025/10/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2033	05/11/2026		Bond Future	142.5951	142.5951	142.5138	142.5138	0.057	0.0000	0.0000
2025/10/03	2033	05/11/2026	137.26 Call	Bond Future	5335.0800	5.3351	5253.7700	5.2538	1.524	0.0000	0.0000
2025/10/03	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2037	06/11/2025	10.50 Put	Bond Future	20.9400	0.0209	19.6900	0.0197	5.969	0.0000	0.0000
2025/10/03	2037	06/11/2025	10.50 Call	Bond Future	4962.4200	4.9624	4931.7800	4.9318	0.617	0.0000	0.0000
2025/10/03	2037	06/11/2025	11.00 Put	Bond Future	0.4600	0.0005	0.4000	0.0004	13.043	0.0000	0.0000
2025/10/03	2037	06/11/2025	11.00 Call	Bond Future	7829.4200	7.8294	7799.9700	7.8000	0.376	0.0000	0.0000
2025/10/03	2037	06/11/2025	12.16 Call	Bond Future	14034.1900	14.0342	14004.8000	14.0048	0.209	0.0000	0.0000
2025/10/03	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2037	06/11/2025		Bond Future	9.6952	94.2880	9.6998	94.2586	0.048	0.0000	0.0000
2025/10/03	2037	06/11/2025	11.63 Call	Bond Future	11281.2900	11.2813	11251.9000	11.2519	0.261	0.0000	0.0000
2025/10/03	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2037	05/02/2026		Bond Future	9.7745	91.7665	9.7826	91.7159	0.083	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.20 Call	Bond Future	8423.6100	8.4236	8373.3700	8.3734	0.596	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.20 Put	Bond Future	70.8400	0.0708	71.1100	0.0711	0.381	0.0000	0.0000
2025/10/03	2037	05/02/2026	12.27 Call	Bond Future	13946.9600	13.9470	13896.4300	13.8964	0.362	0.0000	0.0000
2025/10/03	2037	05/02/2026	12.27 Put	Bond Future	1.7500	0.0018	1.7300	0.0017	1.143	0.0000	0.0000
2025/10/03	2037	05/02/2026	10.90 Put	Bond Future	162.0300	0.1620	163.0500	0.1631	0.630	0.0000	0.0000
2025/10/03	2037	05/02/2026	10.90 Call	Bond Future	6846.6500	6.8467	6797.1600	6.7972	0.723	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.86 Call	Bond Future	11874.8700	11.8749	11824.3200	11.8243	0.426	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.86 Put	Bond Future	8.7600	0.0088	8.7200	0.0087	0.457	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.36 Call	Bond Future	9268.2800	9.2683	9217.8600	9.2179	0.544	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.36 Put	Bond Future	44.3300	0.0443	44.4200	0.0444	0.203	0.0000	0.0000
2025/10/03	2037	05/02/2026	10.65 Put	Bond Future	309.9400	0.3099	312.3400	0.3123	0.774	0.0000	0.0000
2025/10/03	2037	05/02/2026	10.65 Call	Bond Future	5569.0000	5.5690	5520.8900	5.5209	0.864	0.0000	0.0000
2025/10/03	2037	05/02/2026	12.73 Call	Bond Future	16188.5700	16.1886	16138.0600	16.1381	0.312	0.0000	0.0000
2025/10/03	2037	05/02/2026	12.73 Put	Bond Future	0.2300	0.0002	0.2300	0.0002	0.000	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.40 Put	Bond Future	39.3100	0.0393	39.3800	0.0394	0.178	0.0000	0.0000
2025/10/03	2037	05/02/2026	11.40 Call	Bond Future	9479.0800	9.4791	9428.6400	9.4286	0.532	0.0000	0.0000
2025/10/03	2037	07/05/2026	12.40 Call	Bond Future	13960.3000	13.9603	13879.5900	13.8796	0.578	0.0000	0.0000
2025/10/03	2037	07/05/2026	12.40 Put	Bond Future	26.1000	0.0261	26.5500	0.0266	1.724	0.0000	0.0000
2025/10/03	2037	07/05/2026	10.95 Put	Bond Future	506.8900	0.5069	515.4300	0.5154	1.685	0.0000	0.0000
2025/10/03	2037	07/05/2026	10.95 Call	Bond Future	6884.8100	6.8848	6812.1900	6.8122	1.055	0.0000	0.0000
2025/10/03	2037	07/05/2026		Bond Future	9.8578	93.4818	9.8710	93.4007	0.134	0.0000	0.0000
2025/10/03	2037	07/05/2026	11.32 Call	Bond Future	8665.9000	8.6659	8589.3400	8.5893	0.883	0.0000	0.0000
2025/10/03	2037	07/05/2026	11.32 Put	Bond Future	265.9400	0.2659	270.5400	0.2705	1.730	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
2025/10/03	2037	06/08/2026		Bond Future	9.9545	90.9448	9.9703	90.8503	0.158	0.0000	0.0000
2025/10/03	2037	06/08/2026	11.71 Call	Bond Future	10120.2200	10.1202	10032.3900	10.0324	0.868	0.0000	0.0000
2025/10/03	2037	06/08/2026	11.71 Put	Bond Future	362.3900	0.3624	369.0400	0.3690	1.835	0.0000	0.0000
2025/10/03	2037	06/08/2026	11.30 Call	Bond Future	8240.1700	8.2402	8156.7600	8.1568	1.012	0.0000	0.0000
2025/10/03	2037	06/08/2026	11.30 Put	Bond Future	627.8500	0.6279	638.9200	0.6389	1.763	0.0000	0.0000
2025/10/03	2037	06/08/2026	10.70 Call	Bond Future	5677.6300	5.6776	5604.6600	5.6047	1.285	0.0000	0.0000
2025/10/03	2037	06/08/2026	10.70 Put	Bond Future	1348.0100	1.3480	1369.5200	1.3695	1.596	0.0000	0.0000
2025/10/03	2037	06/08/2026	10.02 Put	Bond Future	2941.0200	2.9410	2979.9000	2.9799	1.322	0.0000	0.0000
2025/10/03	2037	06/08/2026	10.02 Call	Bond Future	3333.0500	3.3331	3277.4500	3.2775	1.668	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.83 Call	Bond Future	6138.8900	6.1389	6061.5300	6.0615	1.260	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.83 Put	Bond Future	1719.3700	1.7194	1745.8200	1.7458	1.538	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.23 Call	Bond Future	4093.2600	4.0933	4030.3800	4.0304	1.536	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.23 Put	Bond Future	3057.6300	3.0576	3098.5600	3.0986	1.339	0.0000	0.0000
2025/10/03	2037	05/11/2026	9.46 Put	Bond Future	5836.2700	5.8363	5897.3000	5.8973	1.046	0.0000	0.0000
2025/10/03	2037	05/11/2026	9.46 Call	Bond Future	2260.7000	2.2607	2217.9200	2.2179	1.892	0.0000	0.0000
2025/10/03	2037	05/11/2026		Bond Future	10.0525	92.5528	10.0702	92.4490	0.176	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.62 Call	Bond Future	5370.7200	5.3707	5298.0700	5.2981	1.353	0.0000	0.0000
2025/10/03	2037	05/11/2026	10.62 Put	Bond Future	2115.5000	2.1155	2146.6600	2.1467	1.473	0.0000	0.0000
2025/10/03	2038	06/11/2025		Bond Future	146.2929	146.2929	146.7700	146.7700	0.326	0.0000	0.0000
2025/10/03	2038	06/11/2025	143.88 Call	Bond Future	2412.9100	2.4129	2889.9600	2.8900	19.771	0.0000	0.0000
2025/10/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2038	05/02/2026		Bond Future	146.8531	146.8531	147.3071	147.3071	0.309	0.0000	0.0000
2025/10/03	2038	05/02/2026	143.20 Call	Bond Future	3653.1000	3.6531	4107.0900	4.1071	12.428	0.0000	0.0000
2025/10/03	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2038	07/05/2026		Bond Future	149.6333	149.6333	150.0484	150.0484	0.277	0.0000	0.0000
2025/10/03	2038	07/05/2026	144.53 Call	Bond Future	5103.2800	5.1033	5518.3700	5.5184	8.134	0.0000	0.0000
2025/10/03	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2038	06/08/2026		Bond Future	150.2189	150.2189	150.6223	150.6223	0.269	0.0000	0.0000
2025/10/03	2038	06/08/2026	144.72 Call	Bond Future	5498.9200	5.4989	5902.3300	5.9023	7.336	0.0000	0.0000
2025/10/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2038	05/11/2026		Bond Future	152.9137	152.9137	153.3110	153.3110	0.260	0.0000	0.0000
2025/10/03	2038	05/11/2026	146.31 Call	Bond Future	6603.7300	6.6037	7001.0200	7.0010	6.016	0.0000	0.0000
2025/10/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2040	06/11/2025		Bond Future	10.1226	94.1248	10.1373	94.0225	0.145	0.0000	0.0000
2025/10/03	2040	06/11/2025	11.84 Call	Bond Future	10951.2300	10.9512	10848.9400	10.8489	0.934	0.0000	0.0000
2025/10/03	2040	06/11/2025	11.84 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/03	2040	05/02/2026		Bond Future	10.2085	91.3497	10.2267	91.2249	0.178	0.0000	0.0000
2025/10/03	2040	05/02/2026	11.49 Call	Bond Future	8352.1100	8.3521	8231.6900	8.2317	1.442	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
2025/10/03	2040	05/02/2026	11.49 Put	Bond Future	122.8100	0.1228	127.1400	0.1271	3.526	0.0000	0.0000
2025/10/03	2040	05/02/2026	10.35 Put	Bond Future	1714.4900	1.7145	1758.6600	1.7587	2.576	0.0000	0.0000
2025/10/03	2040	05/02/2026	10.35 Call	Bond Future	2680.3300	2.6803	2599.7500	2.5998	3.006	0.0000	0.0000
2025/10/03	2040	05/02/2026	10.75 Call	Bond Future	4384.3500	4.3844	4282.9000	4.2829	2.314	0.0000	0.0000
2025/10/03	2040	05/02/2026	10.75 Put	Bond Future	767.1800	0.7672	790.4800	0.7905	3.037	0.0000	0.0000
2025/10/03	2040	05/02/2026	11.15 Call	Bond Future	6454.1400	6.4541	6339.4700	6.3395	1.777	0.0000	0.0000
2025/10/03	2040	05/02/2026	11.15 Put	Bond Future	298.2800	0.2983	308.3600	0.3084	3.379	0.0000	0.0000
2025/10/03	2040	05/02/2026	13.23 Call	Bond Future	17743.2500	17.7433	17618.5100	17.6185	0.703	0.0000	0.0000
2025/10/03	2040	05/02/2026	13.23 Put	Bond Future	0.2600	0.0003	0.2700	0.0003	3.846	0.0000	0.0000
2025/10/03	2040	05/02/2026	11.82 Put	Bond Future	48.6400	0.0486	50.3600	0.0504	3.536	0.0000	0.0000
2025/10/03	2040	05/02/2026	11.82 Call	Bond Future	10219.4200	10.2194	10096.3900	10.0964	1.204	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.22 Call	Bond Future	11885.4500	11.8855	11733.9500	11.7340	1.275	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.22 Put	Bond Future	131.8200	0.1318	136.9900	0.1370	3.922	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.72 Call	Bond Future	9250.4000	9.2504	9105.7100	9.1057	1.564	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.72 Put	Bond Future	327.8000	0.3278	339.7800	0.3398	3.655	0.0000	0.0000
2025/10/03	2040	07/05/2026	10.70 Put	Bond Future	1687.8400	1.6878	1735.5000	1.7355	2.824	0.0000	0.0000
2025/10/03	2040	07/05/2026	10.70 Call	Bond Future	4349.6400	4.3496	4240.6300	4.2406	2.506	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.53 Call	Bond Future	13503.8200	13.5038	13349.9400	13.3499	1.140	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.53 Put	Bond Future	67.8700	0.0679	70.6600	0.0707	4.111	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.03 Call	Bond Future	10883.2200	10.8832	10733.7400	10.7337	1.373	0.0000	0.0000
2025/10/03	2040	07/05/2026	12.03 Put	Bond Future	187.9300	0.1879	195.1200	0.1951	3.826	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.12 Put	Bond Future	891.2100	0.8912	919.9300	0.9199	3.223	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.12 Call	Bond Future	6213.5000	6.2135	6085.5500	6.0856	2.059	0.0000	0.0000
2025/10/03	2040	07/05/2026		Bond Future	10.2979	93.0573	10.3211	92.9007	0.225	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.67 Call	Bond Future	8988.8100	8.9888	8845.1000	8.8451	1.599	0.0000	0.0000
2025/10/03	2040	07/05/2026	11.67 Put	Bond Future	357.5900	0.3576	370.5500	0.3706	3.624	0.0000	0.0000
2025/10/03	2040	06/08/2026		Bond Future	10.4000	90.2617	10.4258	90.0904	0.248	0.0000	0.0000
2025/10/03	2040	06/08/2026	12.19 Call	Bond Future	11228.0200	11.2280	11070.3100	11.0703	1.405	0.0000	0.0000
2025/10/03	2040	06/08/2026	12.19 Put	Bond Future	400.2200	0.4002	413.7200	0.4137	3.373	0.0000	0.0000
2025/10/03	2040	05/11/2026		Bond Future	10.5023	91.8573	10.5302	91.6755	0.266	0.0000	0.0000
2025/10/03	2040	05/11/2026	11.06 Call	Bond Future	5926.8600	5.9269	5802.6800	5.8027	2.095	0.0000	0.0000
2025/10/03	2040	05/11/2026	11.06 Put	Bond Future	2395.1000	2.3951	2452.7800	2.4528	2.408	0.0000	0.0000
2025/10/03	2040	05/11/2026	11.27 Call	Bond Future	6763.5800	6.7636	6631.0800	6.6311	1.959	0.0000	0.0000
2025/10/03	2040	05/11/2026	11.27 Put	Bond Future	1954.2900	1.9543	2003.6500	2.0037	2.526	0.0000	0.0000
2025/10/03	2040	05/11/2026	10.67 Call	Bond Future	4539.4800	4.5395	4432.4500	4.4325	2.358	0.0000	0.0000
2025/10/03	2040	05/11/2026	10.67 Put	Bond Future	3455.5900	3.4556	3530.4200	3.5304	2.165	0.0000	0.0000
2025/10/03	2040	05/11/2026	9.91 Put	Bond Future	6539.6600	6.5397	6648.8400	6.6488	1.670	0.0000	0.0000
2025/10/03	2040	05/11/2026	9.91 Call	Bond Future	2556.1800	2.5562	2483.5000	2.4835	2.843	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
2025/10/03	2043	06/11/2025		Bond Future	114.3399	114.3399	114.3609	0.018	0.0000	0.0000
2025/10/03	2043	06/11/2025	110.43 Call	Bond Future	3936.6757	3.9367	3954.8614	0.462	0.0000	0.0000
2025/10/03	2043	06/11/2025	110.43 Put	Bond Future	26.7357	0.0267	23.9714	0.0240	10.339	0.0000
2025/10/03	2043	05/02/2026		Bond Future	113.6580	113.6580	113.6542	0.003	0.0000	0.0000
2025/10/03	2043	05/02/2026	109.66 Call	Bond Future	4349.4583	4.3495	4342.3170	0.164	0.0000	0.0000
2025/10/03	2043	05/02/2026	109.66 Put	Bond Future	351.5083	0.3515	348.1170	0.3481	0.965	0.0000
2025/10/03	2043	07/05/2026		Bond Future	115.8096	115.8096	115.7692	0.035	0.0000	0.0000
2025/10/03	2043	07/05/2026	111.70 Call	Bond Future	4797.2355	4.7972	4761.8760	0.737	0.0000	0.0000
2025/10/03	2043	07/05/2026	111.70 Put	Bond Future	687.6055	0.6876	692.6360	0.6926	0.732	0.0000
2025/10/03	2043	06/08/2026		Bond Future	115.1060	115.1060	115.0497	0.049	0.0000	0.0000
2025/10/03	2043	06/08/2026	110.88 Call	Bond Future	5141.5037	5.1415	5095.5739	0.893	0.0000	0.0000
2025/10/03	2043	06/08/2026	110.88 Put	Bond Future	915.5037	0.9155	925.8439	0.9258	1.129	0.0000
2025/10/03	2043	05/11/2026		Bond Future	117.1694	117.1694	117.1022	0.057	0.0000	0.0000
2025/10/03	2043	05/11/2026	112.84 Call	Bond Future	5489.6360	5.4896	5436.9953	0.959	0.0000	0.0000
2025/10/03	2043	05/11/2026	112.84 Put	Bond Future	1160.2060	1.1602	1174.8253	1.1748	1.260	0.0000
2025/10/03	2044	06/11/2025	11.75 Call	Bond Future	9738.0200	9.7380	9593.5000	9.5935	1.484	0.0000
2025/10/03	2044	06/11/2025	11.75 Put	Bond Future	0.1800	0.0002	0.1700	0.0002	5.556	0.0000
2025/10/03	2044	06/11/2025	11.25 Put	Bond Future	9.4200	0.0094	9.7300	0.0097	3.291	0.0000
2025/10/03	2044	06/11/2025	11.25 Call	Bond Future	6599.9500	6.6000	6455.7500	6.4558	2.185	0.0000
2025/10/03	2044	06/11/2025	12.20 Call	Bond Future	12405.6300	12.4056	12261.1200	12.2611	1.165	0.0000
2025/10/03	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	2044	06/11/2025	12.25 Call	Bond Future	12692.8900	12.6929	12548.3800	12.5484	1.139	0.0000
2025/10/03	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	2044	06/11/2025	12.00 Call	Bond Future	11238.5100	11.2385	11094.0000	11.0940	1.286	0.0000
2025/10/03	2044	06/11/2025	12.00 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/10/03	2044	06/11/2025		Bond Future	10.2966	89.8128	10.3163	89.6683	0.191	0.0000
2025/10/03	2044	06/11/2025	11.88 Call	Bond Future	10524.1200	10.5241	10379.6000	10.3796	1.373	0.0000
2025/10/03	2044	06/11/2025	11.88 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000
2025/10/03	2044	05/02/2026		Bond Future	10.3796	87.0835	10.4026	86.9168	0.222	0.0000
2025/10/03	2044	05/02/2026	11.56 Call	Bond Future	8096.8100	8.0968	7938.4000	7.9384	1.956	0.0000
2025/10/03	2044	05/02/2026	11.56 Put	Bond Future	165.9700	0.1660	174.2600	0.1743	4.995	0.0000
2025/10/03	2044	05/02/2026	11.25 Call	Bond Future	6334.5300	6.3345	6185.0100	6.1850	2.360	0.0000
2025/10/03	2044	05/02/2026	11.25 Put	Bond Future	372.4300	0.3724	389.6100	0.3896	4.613	0.0000
2025/10/03	2044	05/02/2026	11.50 Call	Bond Future	7749.5900	7.7496	7592.4700	7.5925	2.027	0.0000
2025/10/03	2044	05/02/2026	11.50 Put	Bond Future	193.8200	0.1938	203.4000	0.2034	4.943	0.0000
2025/10/03	2044	05/02/2026	10.90 Put	Bond Future	841.5000	0.8415	875.8200	0.8758	4.078	0.0000
2025/10/03	2044	05/02/2026	10.90 Call	Bond Future	4485.8300	4.4858	4353.4500	4.3535	2.951	0.0000
2025/10/03	2044	05/02/2026	10.07 Put	Bond Future	3715.9600	3.7160	3813.9600	3.8140	2.637	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	
2025/10/03	2044	05/02/2026	10.07	Call	Bond Future		1429.2500	1.4293		1360.5500	1.3606	4.807	0.0000	0.0000
2025/10/03	2044	05/02/2026	11.45	Call	Bond Future		7463.0400	7.4630		7307.1800	7.3072	2.088	0.0000	0.0000
2025/10/03	2044	05/02/2026	11.45	Put	Bond Future		221.9900	0.2220		232.8300	0.2328	4.883	0.0000	0.0000
2025/10/03	2044	07/05/2026			Bond Future		10.4654	88.7114		10.4932	88.5134	0.266	0.0000	0.0000
2025/10/03	2044	07/05/2026	11.80	Call	Bond Future		9156.0400	9.1560		8976.0400	8.9760	1.966	0.0000	0.0000
2025/10/03	2044	07/05/2026	11.80	Put	Bond Future		396.4100	0.3964		414.3800	0.4144	4.533	0.0000	0.0000
2025/10/03	2044	06/08/2026			Bond Future		10.5625	85.9609		10.5929	85.7481	0.288	0.0000	0.0000
2025/10/03	2044	06/08/2026	12.42	Call	Bond Future		12012.8400	12.0128		11815.9100	11.8159	1.639	0.0000	0.0000
2025/10/03	2044	06/08/2026	12.42	Put	Bond Future		381.4900	0.3815		397.3600	0.3974	4.160	0.0000	0.0000
2025/10/03	2044	05/11/2026			Bond Future		10.6592	87.4804		10.6917	87.2567	0.305	0.0000	0.0000
2025/10/03	2044	05/11/2026	11.34	Call	Bond Future		6731.1500	6.7312		6572.6400	6.5726	2.355	0.0000	0.0000
2025/10/03	2044	05/11/2026	11.34	Put	Bond Future		2223.7700	2.2238		2288.9700	2.2890	2.932	0.0000	0.0000
2025/10/03	2046	06/11/2025			Bond Future		125.2212	125.2212		125.4288	125.4288	0.166	0.0000	0.0000
2025/10/03	2046	06/11/2025	125.41	Call	Bond Future		0.0000	0.0000		18.8200	0.0188	100.000	0.0000	0.0000
2025/10/03	2046	06/11/2025	125.41	Put	Bond Future		188.8400	0.1888		0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/03	2046	05/02/2026			Bond Future		127.5588	127.5588		127.7430	127.7430	0.144	0.0000	0.0000
2025/10/03	2046	05/02/2026	121.65	Call	Bond Future		5908.8400	5.9088		6093.0300	6.0930	3.117	0.0000	0.0000
2025/10/03	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2046	07/05/2026			Bond Future		127.6729	127.6729		127.8198	127.8198	0.115	0.0000	0.0000
2025/10/03	2046	07/05/2026	124.95	Call	Bond Future		2722.8800	2.7229		2869.8400	2.8698	5.397	0.0000	0.0000
2025/10/03	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2046	06/08/2026			Bond Future		130.0569	130.0569		130.1902	130.1902	0.102	0.0000	0.0000
2025/10/03	2046	06/08/2026	122.38	Call	Bond Future		7676.8800	7.6769		7810.1700	7.8102	1.736	0.0000	0.0000
2025/10/03	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2046	05/11/2026			Bond Future		130.0517	130.0517		130.1754	130.1754	0.095	0.0000	0.0000
2025/10/03	2046	05/11/2026	125.48	Call	Bond Future		4571.6500	4.5717		4695.4300	4.6954	2.708	0.0000	0.0000
2025/10/03	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2050	06/11/2025			Bond Future		126.5621	126.5621		126.7943	126.7943	0.183	0.0000	0.0000
2025/10/03	2050	06/11/2025	124.42	Call	Bond Future		2142.1100	2.1421		2374.2500	2.3743	10.837	0.0000	0.0000
2025/10/03	2050	06/11/2025	124.42	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2050	05/02/2026			Bond Future		126.5053	126.5053		126.7143	126.7143	0.165	0.0000	0.0000
2025/10/03	2050	05/02/2026	122.82	Call	Bond Future		3685.2800	3.6853		3894.3300	3.8943	5.673	0.0000	0.0000
2025/10/03	2050	05/02/2026	122.82	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2050	07/05/2026			Bond Future		128.9002	128.9002		129.0725	129.0725	0.134	0.0000	0.0000
2025/10/03	2050	07/05/2026	124.07	Call	Bond Future		4830.1500	4.8302		5002.5100	5.0025	3.568	0.0000	0.0000
2025/10/03	2050	07/05/2026	124.07	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2050	06/08/2026			Bond Future		128.8464	128.8464		129.0053	129.0053	0.123	0.0000	0.0000
2025/10/03	2050	06/08/2026	123.27	Call	Bond Future		5576.3800	5.5764		5735.2800	5.7353	2.850	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
2025/10/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	2050	05/11/2026		Bond Future	131.1575	131.1575	131.3079	131.3079	0.115	0.0000	0.0000
2025/10/03	2050	05/11/2026	123.84 Call	Bond Future	7317.4800	7.3175	7467.9100	7.4679	2.056	0.0000	0.0000
2025/10/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	AL37	06/11/2025		Index Future	1210.3430	1210.3430	1210.9770	1210.9770	0.052	0.0000	0.0000
2025/10/03	AL37	05/02/2026		Index Future	1232.6400	1232.6400	1233.0210	1233.0210	0.031	0.0000	0.0000
2025/10/03	AL37	07/05/2026		Index Future	1255.6850	1255.6850	1255.6780	1255.6780	0.001	0.0000	0.0000
2025/10/03	AL37	06/08/2026		Index Future	1278.6040	1278.6040	1278.4370	1278.4370	0.013	0.0000	0.0000
2025/10/03	AL37	05/11/2026		Index Future	1301.5410	1301.5410	1301.2510	1301.2510	0.022	0.0000	0.0000
2025/10/03	AL7T	06/11/2025		Index Future	1500.5470	1500.5470	1500.9550	1500.9550	0.027	0.0000	0.0000
2025/10/03	AL7T	05/02/2026		Index Future	1528.1910	1528.1910	1528.2770	1528.2770	0.006	0.0000	0.0000
2025/10/03	AL7T	07/05/2026		Index Future	1556.7610	1556.7610	1556.3590	1556.3590	0.026	0.0000	0.0000
2025/10/03	AL7T	06/08/2026		Index Future	1585.1750	1585.1750	1584.5680	1584.5680	0.038	0.0000	0.0000
2025/10/03	AL7T	05/11/2026		Index Future	1613.6120	1613.6120	1612.8460	1612.8460	0.047	0.0000	0.0000
2025/10/03	ALBI	06/11/2025		Index Future	1268.7820	1268.7820	1268.4350	1268.4350	0.027	0.0000	0.0000
2025/10/03	ALBI	05/02/2026		Index Future	1292.1560	1292.1560	1291.5250	1291.5250	0.049	0.0000	0.0000
2025/10/03	ALBI	07/05/2026		Index Future	1316.3140	1316.3140	1315.2560	1315.2560	0.080	0.0000	0.0000
2025/10/03	ALBI	06/08/2026		Index Future	1340.3400	1340.3400	1339.0950	1339.0950	0.093	0.0000	0.0000
2025/10/03	ALBI	05/11/2026		Index Future	1364.3840	1364.3840	1362.9920	1362.9920	0.102	0.0000	0.0000
2025/10/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C039	31/03/2039		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	C044	31/01/2044		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
2025/10/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CC42	31/03/2042		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	ES33	06/11/2025		Bond Future	9.7686	88.9304	9.7629	88.9586	0.058	0.0000
2025/10/03	ES33	06/11/2025	12.01 Call	Bond Future	10280.1700	10.2802	10308.4100	10.3084	0.275	0.0000
2025/10/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/03	ES33	05/02/2026		Bond Future	9.8713	90.5906	9.8693	90.5999	0.020	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	
2025/10/03	ES33	05/02/2026	11.49 Call	Bond Future	7395.1100	7.3951	7404.4300	7.4044	0.126	0.0000	0.0000
2025/10/03	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES33	07/05/2026		Bond Future	9.9710	88.5103	9.9751	88.4913	0.041	0.0000	0.0000
2025/10/03	ES33	07/05/2026	11.69 Call	Bond Future	7629.7600	7.6298	7610.7700	7.6108	0.249	0.0000	0.0000
2025/10/03	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES33	06/08/2026		Bond Future	10.0862	90.1621	10.0928	90.1316	0.066	0.0000	0.0000
2025/10/03	ES33	06/08/2026	12.02 Call	Bond Future	8293.4200	8.2934	8262.9200	8.2629	0.368	0.0000	0.0000
2025/10/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES33	05/11/2026		Bond Future	10.2184	87.9852	10.2271	87.9466	0.085	0.0000	0.0000
2025/10/03	ES33	05/11/2026	10.83 Call	Bond Future	2656.7900	2.6568	2618.2200	2.6182	1.452	0.0000	0.0000
2025/10/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES42	06/11/2025		Bond Future	10.4342	85.3285	10.4487	85.2283	0.139	0.0000	0.0000
2025/10/03	ES42	06/11/2025	12.39 Call	Bond Future	11994.5700	11.9946	11894.4500	11.8945	0.835	0.0000	0.0000
2025/10/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES42	05/02/2026		Bond Future	10.5228	86.9214	10.5406	86.8007	0.169	0.0000	0.0000
2025/10/03	ES42	05/02/2026	11.85 Call	Bond Future	8321.6800	8.3217	8200.9300	8.2009	1.451	0.0000	0.0000
2025/10/03	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES42	07/05/2026		Bond Future	10.6128	84.3019	10.6354	84.1512	0.213	0.0000	0.0000
2025/10/03	ES42	07/05/2026	12.20 Call	Bond Future	9660.4900	9.6605	9509.7900	9.5098	1.560	0.0000	0.0000
2025/10/03	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES42	06/08/2026		Bond Future	10.7108	85.8741	10.7358	85.7101	0.233	0.0000	0.0000
2025/10/03	ES42	06/08/2026	12.65 Call	Bond Future	11399.8000	11.3998	11235.8000	11.2358	1.439	0.0000	0.0000
2025/10/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	ES42	05/11/2026		Bond Future	10.8170	83.1491	10.8440	82.9749	0.250	0.0000	0.0000
2025/10/03	ES42	05/11/2026	11.66 Call	Bond Future	5184.2700	5.1843	5010.0400	5.0100	3.361	0.0000	0.0000
2025/10/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	GOVI	06/11/2025		GOVI	1246.6490	1246.6490	1246.3730	1246.3730	0.022	0.0000	0.0000
2025/10/03	GOVI	06/11/2025	1,112. Call 00	GOVI	1346490.0000	134.6490	1343730.0000	134.3730	0.205	0.0000	0.0000
2025/10/03	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	GOVI	05/02/2026		GOVI	1269.6150	1269.6150	1269.0620	1269.0620	0.044	0.0000	0.0000
2025/10/03	GOVI	05/02/2026	1,150. Call 00	GOVI	1196150.0000	119.6150	1190620.0000	119.0620	0.462	0.0000	0.0000
2025/10/03	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	GOVI	07/05/2026		GOVI	1293.3510	1293.3510	1292.3800	1292.3800	0.075	0.0000	0.0000
2025/10/03	GOVI	07/05/2026	1,177. Call 00	GOVI	1163510.0000	116.3510	1153800.0000	115.3800	0.835	0.0000	0.0000
2025/10/03	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/03	GOVI	06/08/2026			GOVI		1316.9580	1316.9580		1315.8040	1315.8040	0.088	0.0000	0.0000
2025/10/03	GOVI	06/08/2026	1,189. Call 00		GOVI		1279580.0000	127.9580	1268040.0000	126.8040	0.902	0.0000	0.0000	
2025/10/03	GOVI	06/08/2026	1,189. Put 00		GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/03	GOVI	05/11/2026			GOVI		1340.5820	1340.5820	1339.2860	1339.2860	0.097	0.0000	0.0000	
2025/10/03	GOVI	05/11/2026	1,277. Call 00		GOVI		635820.0000	63.5820	622860.0000	62.2860	2.038	0.0000	0.0000	
2025/10/03	GOVI	05/11/2026	1,277. Put 00		GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/03	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2025/10/03	I258	06/11/2025			Bond Future		114.4752	114.4752	114.8607	114.8607	0.337	0.0000	0.0000	
2025/10/03	I258	06/11/2025	112.39 Call		Bond Future		2582.1160	2.5821	2863.5593	2.8636	10.900	0.0000	0.0000	
2025/10/03	I258	06/11/2025	112.39 Put		Bond Future		496.9060	0.4969	392.8893	0.3929	20.933	0.0000	0.0000	
2025/10/03	I258	05/02/2026			Bond Future		113.7957	113.7957	114.1633	114.1633	0.323	0.0000	0.0000	
2025/10/03	I258	05/02/2026	111.65 Call		Bond Future		3669.8502	3.6699	3902.6564	3.9027	6.344	0.0000	0.0000	
2025/10/03	I258	05/02/2026	111.65 Put		Bond Future		1524.1802	1.5242	1389.4064	1.3894	8.842	0.0000	0.0000	
2025/10/03	I258	07/05/2026			Bond Future		115.9500	115.9500	116.2876	116.2876	0.291	0.0000	0.0000	
2025/10/03	I258	07/05/2026	113.73 Call		Bond Future		4519.9365	4.5199	4724.5090	4.7245	4.526	0.0000	0.0000	
2025/10/03	I258	07/05/2026	113.73 Put		Bond Future		2299.9565	2.3000	2166.9590	2.1670	5.783	0.0000	0.0000	
2025/10/03	I258	06/08/2026			Bond Future		115.2490	115.2490	115.5778	115.5778	0.285	0.0000	0.0000	
2025/10/03	I258	06/08/2026	112.95 Call		Bond Future		5193.3707	5.1934	5389.4062	5.3894	3.775	0.0000	0.0000	
2025/10/03	I258	06/08/2026	112.95 Put		Bond Future		2894.3507	2.8944	2761.6262	2.7616	4.586	0.0000	0.0000	
2025/10/03	I258	05/11/2026			Bond Future		117.3150	117.3150	117.6396	117.6396	0.277	0.0000	0.0000	
2025/10/03	I258	05/11/2026	114.95 Call		Bond Future		5831.2750	5.8313	6022.6541	6.0227	3.282	0.0000	0.0000	
2025/10/03	I258	05/11/2026	114.95 Put		Bond Future		3466.3250	3.4663	3333.0441	3.3330	3.845	0.0000	0.0000	
2025/10/03	IGOV	06/11/2025			Index Future		400.7070	400.7070	401.2290	401.2290	0.130	0.0000	0.0000	
2025/10/03	IGOV	05/02/2026			Index Future		408.1880	408.1880	408.6310	408.6310	0.109	0.0000	0.0000	
2025/10/03	IGOV	07/05/2026			Index Future		415.9150	415.9150	416.2370	416.2370	0.077	0.0000	0.0000	
2025/10/03	IGOV	06/08/2026			Index Future		423.6020	423.6020	423.8760	423.8760	0.065	0.0000	0.0000	
2025/10/03	IGOV	05/11/2026			Index Future		431.2940	431.2940	431.5340	431.5340	0.056	0.0000	0.0000	
2025/10/03	IS10	17/12/2025			Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2025/10/03	IS10	16/03/2026			Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2025/10/03	IS10	15/06/2026			Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2025/10/03	IS10	21/09/2026			Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2025/10/03	IS10	21/12/2026			Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2025/10/03	IS10	15/03/2027			Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2025/10/03	IS10	21/06/2027			Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2025/10/03	IS10	20/09/2027			Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	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
2025/10/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/03	R033	06/11/2025		Bond Future	8.7293	107.9466	8.7037	108.0899	0.293	0.0000
2025/10/03	R033	06/11/2025	10.33 Call	Bond Future	8491.1200	8.4911	8634.4100	8.6344	1.688	0.0000
2025/10/03	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R033	05/02/2026		Bond Future	8.7921	109.9352	8.7696	110.0575	0.256	0.0000
2025/10/03	R033	05/02/2026	10.49 Call	Bond Future	8733.0800	8.7331	8854.3800	8.8544	1.389	0.0000
2025/10/03	R033	05/02/2026	10.49 Put	Bond Future	7.6700	0.0077	6.6800	0.0067	12.907	0.0000
2025/10/03	R033	07/05/2026		Bond Future	8.8535	106.9462	8.8364	107.0361	0.193	0.0000
2025/10/03	R033	07/05/2026	10.38 Call	Bond Future	7772.5700	7.7726	7856.5400	7.8565	1.080	0.0000
2025/10/03	R033	07/05/2026	10.38 Put	Bond Future	114.6100	0.1146	108.6900	0.1087	5.165	0.0000
2025/10/03	R033	06/08/2026		Bond Future	8.9286	108.9170	8.9133	108.9950	0.171	0.0000
2025/10/03	R033	06/08/2026	10.25 Call	Bond Future	6827.6700	6.8277	6894.2900	6.8943	0.976	0.0000
2025/10/03	R033	06/08/2026	10.25 Put	Bond Future	364.9100	0.3649	353.5300	0.3535	3.119	0.0000
2025/10/03	R033	05/11/2026		Bond Future	9.0167	105.8041	9.0024	105.8743	0.158	0.0000
2025/10/03	R033	05/11/2026	9.33 Call	Bond Future	3278.8800	3.2789	3318.9100	3.3189	1.221	0.0000
2025/10/03	R033	05/11/2026	9.33 Put	Bond Future	1751.6600	1.7517	1721.4500	1.7215	1.725	0.0000
2025/10/03	R035	06/11/2025	10.30 Call	Bond Future	6410.6900	6.4107	6474.2900	6.4743	0.992	0.0000
2025/10/03	R035	06/11/2025	10.30 Put	Bond Future	1.6100	0.0016	1.2500	0.0013	22.360	0.0000
2025/10/03	R035	06/11/2025	10.68 Call	Bond Future	8490.5900	8.4906	8554.5300	8.5545	0.753	0.0000
2025/10/03	R035	06/11/2025	10.68 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000
2025/10/03	R035	06/11/2025	10.50 Call	Bond Future	7512.8100	7.5128	7576.7000	7.5767	0.850	0.0000
2025/10/03	R035	06/11/2025	10.50 Put	Bond Future	0.2800	0.0003	0.2100	0.0002	25.000	0.0000
2025/10/03	R035	06/11/2025	10.15 Call	Bond Future	5575.1800	5.5752	5638.1100	5.6381	1.129	0.0000
2025/10/03	R035	06/11/2025	10.15 Put	Bond Future	5.4700	0.0055	4.4400	0.0044	18.830	0.0000
2025/10/03	R035	06/11/2025	9.77 Put	Bond Future	73.5600	0.0736	64.9000	0.0649	11.773	0.0000
2025/10/03	R035	06/11/2025	9.77 Call	Bond Future	3470.6500	3.4707	3525.9500	3.5260	1.593	0.0000
2025/10/03	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R035	06/11/2025	11.00 Call	Bond Future	10194.6200	10.1946	10258.5800	10.2586	0.627	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
2025/10/03	R035	06/11/2025	9.91 Put	Bond Future	30.9300	0.0309	26.5400	0.0265	14.193	0.0000	0.0000
2025/10/03	R035	06/11/2025	9.91 Call	Bond Future	4236.2600	4.2363	4295.8300	4.2958	1.406	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.41 Put	Bond Future	0.6300	0.0006	0.4800	0.0005	23.810	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.41 Call	Bond Future	7018.8100	7.0188	7082.6200	7.0826	0.909	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.43 Call	Bond Future	12416.7000	12.4167	12480.6600	12.4807	0.515	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.44 Put	Bond Future	0.4800	0.0005	0.3600	0.0004	25.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.44 Call	Bond Future	7183.8500	7.1839	7247.6900	7.2477	0.889	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.94 Call	Bond Future	9878.4400	9.8784	9942.4000	9.9424	0.647	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.99 Call	Bond Future	15198.5300	15.1985	15262.4900	15.2625	0.421	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.08 Put	Bond Future	9.3700	0.0094	7.7400	0.0077	17.396	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.08 Call	Bond Future	5183.8700	5.1839	5246.2000	5.2462	1.202	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.58 Put	Bond Future	0.1300	0.0001	0.1000	0.0001	23.077	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.58 Call	Bond Future	7949.0800	7.9491	8013.0100	8.0130	0.804	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.67 Call	Bond Future	13624.1200	13.6241	13688.0800	13.6881	0.469	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.95 Call	Bond Future	15003.9100	15.0039	15067.8700	15.0679	0.426	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.45 Call	Bond Future	12518.2000	12.5182	12582.1600	12.5822	0.511	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	06/11/2025	10.95 Call	Bond Future	9931.2400	9.9312	9995.2000	9.9952	0.644	0.0000	0.0000
2025/10/03	R035	06/11/2025		Bond Future	9.1984	99.7486	9.1879	99.8126	0.114	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.20 Call	Bond Future	11237.6600	11.2377	11301.6200	11.3016	0.569	0.0000	0.0000
2025/10/03	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	05/02/2026		Bond Future	9.2728	101.5863	9.2655	101.6296	0.079	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.79 Call	Bond Future	8532.5900	8.5326	8573.9100	8.5739	0.484	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.79 Put	Bond Future	40.8600	0.0409	38.8600	0.0389	4.895	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.44 Put	Bond Future	118.5900	0.1186	113.9100	0.1139	3.946	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.44 Call	Bond Future	6740.9900	6.7410	6779.6300	6.7796	0.573	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.94 Put	Bond Future	24.9700	0.0250	23.6500	0.0237	5.286	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.94 Call	Bond Future	9302.2000	9.3022	9344.2000	9.3442	0.452	0.0000	0.0000
2025/10/03	R035	05/02/2026	12.44 Call	Bond Future	16645.3700	16.6454	16688.6900	16.6887	0.260	0.0000	0.0000
2025/10/03	R035	05/02/2026	12.44 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/10/03	R035	05/02/2026	11.17 Call	Bond Future	10475.0900	10.4751	10517.7300	10.5177	0.407	0.0000	0.0000
2025/10/03	R035	05/02/2026	11.17 Put	Bond Future	11.2700	0.0113	10.5900	0.0106	6.034	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.67 Call	Bond Future	7916.2600	7.9163	7956.8600	7.9569	0.513	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
2025/10/03	R035	05/02/2026	10.67 Put	Bond Future		59.6400	0.0596	56.9200	0.0569	4.561	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.17 Put	Bond Future		251.2600	0.2513	243.0100	0.2430	3.283	0.0000	0.0000
2025/10/03	R035	05/02/2026	10.17 Call	Bond Future		5395.8800	5.3959	5430.9500	5.4310	0.650	0.0000	0.0000
2025/10/03	R035	05/02/2026	11.00 Put	Bond Future		20.3800	0.0204	19.2700	0.0193	5.447	0.0000	0.0000
2025/10/03	R035	05/02/2026	11.00 Call	Bond Future		9609.2300	9.6092	9651.4400	9.6514	0.439	0.0000	0.0000
2025/10/03	R035	05/02/2026	9.25 Call	Bond Future		1765.2600	1.7653	1779.6000	1.7796	0.812	0.0000	0.0000
2025/10/03	R035	05/02/2026	9.25 Put	Bond Future		1900.6600	1.9007	1871.6800	1.8717	1.525	0.0000	0.0000
2025/10/03	R035	05/02/2026	8.85 Put	Bond Future		3460.8100	3.4608	3424.1500	3.4242	1.059	0.0000	0.0000
2025/10/03	R035	05/02/2026	8.85 Call	Bond Future		906.0400	0.9060	912.7000	0.9127	0.735	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.66 Call	Bond Future		7553.9900	7.5540	7562.8600	7.5629	0.117	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.66 Put	Bond Future		273.5100	0.2735	270.0100	0.2700	1.280	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.16 Call	Bond Future		5293.2800	5.2933	5299.3400	5.2993	0.114	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.16 Put	Bond Future		685.3700	0.6854	679.0600	0.6791	0.921	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.66 Put	Bond Future		1537.0400	1.5370	1527.3900	1.5274	0.628	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.66 Call	Bond Future		3366.8100	3.3668	3369.5300	3.3695	0.081	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.71 Call	Bond Future		7789.9900	7.7900	7799.0900	7.7991	0.117	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.71 Put	Bond Future		247.8800	0.2479	244.6100	0.2446	1.319	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.21 Call	Bond Future		5506.6000	5.5066	5512.9900	5.5130	0.116	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.21 Put	Bond Future		626.7600	0.6268	620.7800	0.6208	0.954	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.71 Put	Bond Future		1425.7800	1.4258	1416.4500	1.4165	0.654	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.71 Call	Bond Future		3538.2500	3.5383	3541.2900	3.5413	0.086	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.64 Call	Bond Future		7459.8800	7.4599	7468.6600	7.4687	0.118	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.64 Put	Bond Future		284.3300	0.2843	280.7400	0.2807	1.263	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.14 Call	Bond Future		5208.9100	5.2089	5214.8400	5.2148	0.114	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.14 Put	Bond Future		710.0700	0.7101	703.6300	0.7036	0.907	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.64 Put	Bond Future		1583.3000	1.5833	1573.5100	1.5735	0.618	0.0000	0.0000
2025/10/03	R035	07/05/2026	9.64 Call	Bond Future		3299.6800	3.2997	3302.2600	3.3023	0.078	0.0000	0.0000
2025/10/03	R035	07/05/2026		Bond Future		9.3410	98.9813	9.3389	98.9936	0.023	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.86 Call	Bond Future		8504.2800	8.5043	8514.0100	8.5140	0.114	0.0000	0.0000
2025/10/03	R035	07/05/2026	10.86 Put	Bond Future		183.3100	0.1833	180.6700	0.1807	1.440	0.0000	0.0000
2025/10/03	R035	06/08/2026	10.22 Call	Bond Future		5469.1900	5.4692	5465.5700	5.4656	0.066	0.0000	0.0000
2025/10/03	R035	06/08/2026	10.22 Put	Bond Future		1083.5200	1.0835	1079.9000	1.0799	0.334	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.72 Call	Bond Future		3715.5200	3.7155	3711.0900	3.7111	0.119	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.72 Put	Bond Future		2046.7400	2.0467	2042.3100	2.0423	0.216	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.22 Put	Bond Future		3535.8000	3.5358	3531.1200	3.5311	0.132	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.22 Call	Bond Future		2382.3800	2.3824	2377.7000	2.3777	0.196	0.0000	0.0000
2025/10/03	R035	06/08/2026		Bond Future		9.4221	100.8058	9.4221	100.8058	0.000	0.0000	0.0000
2025/10/03	R035	06/08/2026	11.06 Call	Bond Future		9045.2400	9.0452	9043.3100	9.0433	0.021	0.0000	0.0000
2025/10/03	R035	06/08/2026	11.06 Put	Bond Future		320.2100	0.3202	318.2800	0.3183	0.603	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/03	R035	06/08/2026	10.13 Call			Bond Future	5126.0400	5.1260	5122.2500	5.1223	0.074	0.0000	0.0000
2025/10/03	R035	06/08/2026	10.13 Put			Bond Future	1221.8400	1.2218	1218.0500	1.2181	0.310	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.63 Call			Bond Future	3443.9900	3.4440	3439.4700	3.4395	0.131	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.63 Put			Bond Future	2275.3000	2.2753	2270.7800	2.2708	0.199	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.13 Put			Bond Future	3863.5900	3.8636	3858.9200	3.8589	0.121	0.0000	0.0000
2025/10/03	R035	06/08/2026	9.13 Call			Bond Future	2190.6500	2.1907	2185.9800	2.1860	0.213	0.0000	0.0000
2025/10/03	R035	05/11/2026				Bond Future	9.5166	98.0893	9.5181	98.0810	0.016	0.0000	0.0000
2025/10/03	R035	05/11/2026	10.03 Call			Bond Future	4713.5100	4.7135	4704.4200	4.7044	0.193	0.0000	0.0000
2025/10/03	R035	05/11/2026	10.03 Put			Bond Future	1932.7000	1.9327	1931.9000	1.9319	0.041	0.0000	0.0000
2025/10/03	R038	06/11/2025				Bond Future	9.7569	109.1692	9.7564	109.1731	0.005	0.0000	0.0000
2025/10/03	R038	06/11/2025	11.24 Call			Bond Future	10349.8500	10.3499	10353.6600	10.3537	0.037	0.0000	0.0000
2025/10/03	R038	06/11/2025	11.24 Put			Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/10/03	R038	06/11/2025	12.33 Call			Bond Future	17062.2300	17.0622	17066.0500	17.0661	0.022	0.0000	0.0000
2025/10/03	R038	06/11/2025	12.33 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R038	06/11/2025	10.98 Put			Bond Future	0.5800	0.0006	0.4800	0.0005	17.241	0.0000	0.0000
2025/10/03	R038	06/11/2025	10.98 Call			Bond Future	8642.4700	8.6425	8646.1900	8.6462	0.043	0.0000	0.0000
2025/10/03	R038	05/02/2026				Bond Future	9.8409	111.1805	9.8436	111.1604	0.028	0.0000	0.0000
2025/10/03	R038	05/02/2026	11.44 Call			Bond Future	10936.0200	10.9360	10915.2900	10.9153	0.190	0.0000	0.0000
2025/10/03	R038	05/02/2026	11.44 Put			Bond Future	40.8400	0.0408	40.1800	0.0402	1.616	0.0000	0.0000
2025/10/03	R038	07/05/2026				Bond Future	9.9245	107.7733	9.9322	107.7179	0.077	0.0000	0.0000
2025/10/03	R038	07/05/2026	11.40 Call			Bond Future	10179.9200	10.1799	10126.2400	10.1262	0.527	0.0000	0.0000
2025/10/03	R038	07/05/2026	11.40 Put			Bond Future	255.8200	0.2558	257.5600	0.2576	0.680	0.0000	0.0000
2025/10/03	R038	06/08/2026				Bond Future	10.0190	109.7592	10.0290	109.6892	0.099	0.0000	0.0000
2025/10/03	R038	06/08/2026	11.77 Call			Bond Future	11793.5500	11.7936	11727.3200	11.7273	0.562	0.0000	0.0000
2025/10/03	R038	06/08/2026	11.77 Put			Bond Future	391.2300	0.3912	395.0600	0.3951	0.979	0.0000	0.0000
2025/10/03	R038	05/11/2026				Bond Future	10.1227	106.2198	10.1343	106.1394	0.115	0.0000	0.0000
2025/10/03	R038	05/11/2026	10.72 Call			Bond Future	6216.9700	6.2170	6158.1800	6.1582	0.946	0.0000	0.0000
2025/10/03	R038	05/11/2026	10.72 Put			Bond Future	2203.1200	2.2031	2224.7400	2.2247	0.981	0.0000	0.0000
2025/10/03	R053	06/11/2025				Bond Future	10.1536	114.8454	10.1784	114.5911	0.244	0.0000	0.0000
2025/10/03	R053	06/11/2025	11.76 Call			Bond Future	14631.1400	14.6311	14376.8100	14.3768	1.738	0.0000	0.0000
2025/10/03	R053	06/11/2025	11.76 Put			Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2025/10/03	R053	05/02/2026				Bond Future	10.2285	116.9612	10.2565	116.6771	0.275	0.0000	0.0000
2025/10/03	R053	05/02/2026	11.49 Call			Bond Future	11812.6000	11.8126	11540.9500	11.5410	2.300	0.0000	0.0000
2025/10/03	R053	05/02/2026	11.49 Put			Bond Future	185.1900	0.1852	197.6700	0.1977	6.739	0.0000	0.0000
2025/10/03	R053	07/05/2026				Bond Future	10.3023	113.2850	10.3350	112.9588	0.317	0.0000	0.0000
2025/10/03	R053	07/05/2026	11.69 Call			Bond Future	12932.6800	12.9327	12632.0700	12.6321	2.324	0.0000	0.0000
2025/10/03	R053	07/05/2026	11.69 Put			Bond Future	422.8800	0.4229	448.4200	0.4484	6.040	0.0000	0.0000
2025/10/03	R053	06/08/2026				Bond Future	10.3840	115.3724	10.4192	115.0259	0.340	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	
2025/10/03	R053	06/08/2026	12.28 Call	Bond Future	16730.9800	16.7310	16408.9700	16.4090	1.925	0.0000	0.0000
2025/10/03	R053	06/08/2026	12.28 Put	Bond Future	469.8800	0.4699	494.3300	0.4943	5.203	0.0000	0.0000
2025/10/03	R053	05/11/2026		Bond Future	10.4715	111.5541	10.5089	111.1919	0.358	0.0000	0.0000
2025/10/03	R053	05/11/2026	11.21 Call	Bond Future	9526.2100	9.5262	9264.0900	9.2641	2.752	0.0000	0.0000
2025/10/03	R053	05/11/2026	11.21 Put	Bond Future	2747.8100	2.7478	2847.9200	2.8479	3.643	0.0000	0.0000
2025/10/03	R186	06/11/2025		Bond Future	7.4450	107.2821	7.4585	107.2675	0.182	0.0000	0.0000
2025/10/03	R186	06/11/2025	8.13 Call	Bond Future	731.1500	0.7312	716.6100	0.7166	1.989	0.0000	0.0000
2025/10/03	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R186	05/02/2026		Bond Future	7.4420	103.9542	7.4871	103.9165	0.606	0.0000	0.0000
2025/10/03	R186	05/02/2026	8.43 Call	Bond Future	822.8800	0.8229	785.4800	0.7855	4.545	0.0000	0.0000
2025/10/03	R186	05/02/2026	8.43 Put	Bond Future	1.0200	0.0010	1.3600	0.0014	33.333	0.0000	0.0000
2025/10/03	R186	07/05/2026		Bond Future	7.3969	105.8976	7.5175	105.8256	1.630	0.0000	0.0000
2025/10/03	R186	07/05/2026	8.69 Call	Bond Future	771.2800	0.7713	701.4100	0.7014	9.059	0.0000	0.0000
2025/10/03	R186	07/05/2026	8.69 Put	Bond Future	3.6800	0.0037	5.8300	0.0058	58.424	0.0000	0.0000
2025/10/03	R186	06/08/2026		Bond Future	7.3530	102.5439	7.5937	102.4576	3.274	0.0000	0.0000
2025/10/03	R186	06/08/2026	8.57 Call	Bond Future	444.5400	0.4445	366.5500	0.3666	17.544	0.0000	0.0000
2025/10/03	R186	06/08/2026	8.57 Put	Bond Future	9.9900	0.0100	18.2600	0.0183	82.783	0.0000	0.0000
2025/10/03	R186	05/11/2026		Bond Future	7.6115	104.3578	8.4427	104.2612	10.920	0.0000	0.0000
2025/10/03	R186	05/11/2026	8.12 Call	Bond Future	86.9800	0.0870	35.5300	0.0355	59.152	0.0000	0.0000
2025/10/03	R186	05/11/2026	8.12 Put	Bond Future	27.9100	0.0279	72.9800	0.0730	161.483	0.0000	0.0000
2025/10/03	R202	06/11/2025		Bond Future	282.9531	282.9531	283.0047	283.0047	0.018	0.0000	0.0000
2025/10/03	R202	06/11/2025	275.64 Call	Bond Future	7313.0700	7.3131	7364.7000	7.3647	0.706	0.0000	0.0000
2025/10/03	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R202	05/02/2026		Bond Future	282.8833	282.8833	282.8746	282.8746	0.003	0.0000	0.0000
2025/10/03	R202	05/02/2026	277.82 Call	Bond Future	5063.2700	5.0633	5054.5800	5.0546	0.172	0.0000	0.0000
2025/10/03	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R202	07/05/2026		Bond Future	288.2386	288.2386	288.1390	288.1390	0.035	0.0000	0.0000
2025/10/03	R202	07/05/2026	277.55 Call	Bond Future	10688.5700	10.6886	10589.0300	10.5890	0.931	0.0000	0.0000
2025/10/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R202	06/08/2026		Bond Future	288.1807	288.1807	288.0424	288.0424	0.048	0.0000	0.0000
2025/10/03	R202	06/08/2026	278.86 Call	Bond Future	9320.7200	9.3207	9182.4000	9.1824	1.484	0.0000	0.0000
2025/10/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R202	05/11/2026		Bond Future	293.3508	293.3508	293.1845	293.1845	0.057	0.0000	0.0000
2025/10/03	R202	05/11/2026	280.46 Call	Bond Future	12890.7600	12.8908	12724.5000	12.7245	1.290	0.0000	0.0000
2025/10/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/03	R209	06/11/2025		Bond Future	9.4270	79.9554	9.4216	79.9860	0.058	0.0000	0.0000
2025/10/03	R209	06/11/2025	11.27 Call	Bond Future	9526.2100	9.5262	9556.7700	9.5568	0.321	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
2025/10/03	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R209	05/02/2026		Bond Future	9.4974	81.4284	9.4949	81.4420	0.026	0.0000
2025/10/03	R209	05/02/2026	10.93 Call	Bond Future	7471.7900	7.4718	7483.7600	7.4838	0.160	0.0000
2025/10/03	R209	05/02/2026	10.93 Put	Bond Future	55.2500	0.0553	53.5900	0.0536	3.005	0.0000
2025/10/03	R209	07/05/2026		Bond Future	9.5668	79.7987	9.5690	79.7868	0.023	0.0000
2025/10/03	R209	07/05/2026	11.07 Call	Bond Future	7826.3600	7.8264	7813.4800	7.8135	0.165	0.0000
2025/10/03	R209	07/05/2026	11.07 Put	Bond Future	197.4800	0.1975	196.5100	0.1965	0.491	0.0000
2025/10/03	R209	06/08/2026		Bond Future	9.6467	81.2696	9.6509	81.2473	0.043	0.0000
2025/10/03	R209	06/08/2026	11.39 Call	Bond Future	8902.8400	8.9028	8880.7300	8.8807	0.248	0.0000
2025/10/03	R209	06/08/2026	11.39 Put	Bond Future	299.7800	0.2998	299.9300	0.2999	0.050	0.0000
2025/10/03	R209	05/11/2026		Bond Future	9.7353	79.5580	9.7409	79.5285	0.058	0.0000
2025/10/03	R209	05/11/2026	10.32 Call	Bond Future	4725.3300	4.7253	4702.0600	4.7021	0.492	0.0000
2025/10/03	R209	05/11/2026	10.32 Put	Bond Future	1754.3600	1.7544	1760.6000	1.7606	0.356	0.0000
2025/10/03	R210	06/11/2025		Bond Future	253.7196	253.7196	253.8225	253.8225	0.041	0.0000
2025/10/03	R210	06/11/2025	252.14 Call	Bond Future	1579.5500	1.5796	1682.4800	1.6825	6.516	0.0000
2025/10/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R210	05/02/2026		Bond Future	258.4560	258.4560	258.5054	258.5054	0.019	0.0000
2025/10/03	R210	05/02/2026	253.10 Call	Bond Future	5356.0200	5.3560	5405.3800	5.4054	0.922	0.0000
2025/10/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R210	07/05/2026		Bond Future	259.8613	259.8613	259.8288	259.8288	0.012	0.0000
2025/10/03	R210	07/05/2026	255.40 Call	Bond Future	4461.2500	4.4613	4428.8400	4.4288	0.726	0.0000
2025/10/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R210	06/08/2026		Bond Future	264.7140	264.7140	264.6477	264.6477	0.025	0.0000
2025/10/03	R210	06/08/2026	259.84 Call	Bond Future	4873.9900	4.8740	4807.6600	4.8077	1.361	0.0000
2025/10/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R210	05/11/2026		Bond Future	265.9192	265.9192	265.8277	265.8277	0.034	0.0000
2025/10/03	R210	05/11/2026	253.33 Call	Bond Future	12589.2100	12.5892	12497.7400	12.4977	0.727	0.0000
2025/10/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R213	06/11/2025		Bond Future	8.2043	96.2815	8.1942	96.3229	0.123	0.0000
2025/10/03	R213	06/11/2025	10.05 Call	Bond Future	7211.8600	7.2119	7253.3100	7.2533	0.575	0.0000
2025/10/03	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/03	R213	05/02/2026		Bond Future	8.2530	98.0552	8.2476	98.0764	0.065	0.0000
2025/10/03	R213	05/02/2026	9.89 Call	Bond Future	6193.8200	6.1938	6214.4900	6.2145	0.334	0.0000
2025/10/03	R213	05/02/2026	9.89 Put	Bond Future	8.7900	0.0088	8.3200	0.0083	5.347	0.0000
2025/10/03	R213	07/05/2026		Bond Future	8.2927	96.3358	8.2952	96.3265	0.030	0.0000
2025/10/03	R213	07/05/2026	9.80 Call	Bond Future	5564.1200	5.5641	5554.5100	5.5545	0.173	0.0000
2025/10/03	R213	07/05/2026	9.80 Put	Bond Future	73.0900	0.0731	72.7300	0.0727	0.493	0.0000
2025/10/03	R213	06/08/2026		Bond Future	8.3483	98.1119	8.3543	98.0902	0.072	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	
2025/10/03	R213	06/08/2026	9.69 Call	Bond Future	4905.5400	4.9055	4884.9800	4.8850	0.419	0.0000	0.0000
2025/10/03	R213	06/08/2026	9.69 Put	Bond Future	209.8100	0.2098	210.9700	0.2110	0.553	0.0000	0.0000
2025/10/03	R213	05/11/2026		Bond Future	8.4250	96.2993	8.4338	96.2690	0.105	0.0000	0.0000
2025/10/03	R213	05/11/2026	8.75 Call	Bond Future	2394.5800	2.3946	2374.0400	2.3740	0.858	0.0000	0.0000
2025/10/03	R213	05/11/2026	8.75 Put	Bond Future	1284.6100	1.2846	1294.4000	1.2944	0.762	0.0000	0.0000
2025/10/03	R214	06/11/2025		Bond Future	10.1008	73.5177	10.1155	73.4283	0.145	0.0000	0.0000
2025/10/03	R214	06/11/2025	11.64 Call	Bond Future	8585.3800	8.5854	8495.9900	8.4960	1.041	0.0000	0.0000
2025/10/03	R214	06/11/2025	11.64 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2025/10/03	R214	05/02/2026		Bond Future	10.1817	74.8720	10.1994	74.7649	0.175	0.0000	0.0000
2025/10/03	R214	05/02/2026	11.26 Call	Bond Future	6269.2000	6.2692	6168.0600	6.1681	1.613	0.0000	0.0000
2025/10/03	R214	05/02/2026	11.26 Put	Bond Future	172.3100	0.1723	178.2600	0.1783	3.453	0.0000	0.0000
2025/10/03	R214	07/05/2026		Bond Future	10.2573	72.9729	10.2796	72.8405	0.217	0.0000	0.0000
2025/10/03	R214	07/05/2026	11.53 Call	Bond Future	7379.4200	7.3794	7259.1400	7.2591	1.630	0.0000	0.0000
2025/10/03	R214	07/05/2026	11.53 Put	Bond Future	349.9400	0.3499	362.1100	0.3621	3.478	0.0000	0.0000
2025/10/03	R214	06/08/2026		Bond Future	10.3427	74.3180	10.3673	74.1739	0.238	0.0000	0.0000
2025/10/03	R214	06/08/2026	11.97 Call	Bond Future	9119.7400	9.1197	8989.1100	8.9891	1.432	0.0000	0.0000
2025/10/03	R214	06/08/2026	11.97 Put	Bond Future	427.5300	0.4275	441.0000	0.4410	3.151	0.0000	0.0000
2025/10/03	R214	05/11/2026		Bond Future	10.4367	72.3372	10.4633	72.1844	0.254	0.0000	0.0000
2025/10/03	R214	05/11/2026	10.97 Call	Bond Future	5090.5800	5.0906	4986.2700	4.9863	2.049	0.0000	0.0000
2025/10/03	R214	05/11/2026	10.97 Put	Bond Future	2104.4900	2.1045	2153.0000	2.1530	2.305	0.0000	0.0000
2025/10/03	R248	06/11/2025		Bond Future	10.2761	88.4524	10.2907	88.3395	0.142	0.0000	0.0000
2025/10/03	R248	06/11/2025	11.74 Call	Bond Future	10210.3300	10.2103	10097.3800	10.0974	1.106	0.0000	0.0000
2025/10/03	R248	06/11/2025	11.74 Put	Bond Future	0.1500	0.0002	0.1400	0.0001	6.667	0.0000	0.0000
2025/10/03	R248	05/02/2026		Bond Future	10.3578	90.0819	10.3754	89.9476	0.170	0.0000	0.0000
2025/10/03	R248	05/02/2026	11.46 Call	Bond Future	7982.9400	7.9829	7855.7700	7.8558	1.593	0.0000	0.0000
2025/10/03	R248	05/02/2026	11.46 Put	Bond Future	208.5300	0.2085	215.6700	0.2157	3.424	0.0000	0.0000
2025/10/03	R248	07/05/2026		Bond Future	10.4342	87.3253	10.4562	87.1605	0.210	0.0000	0.0000
2025/10/03	R248	07/05/2026	11.72 Call	Bond Future	9282.3700	9.2824	9132.5100	9.1325	1.614	0.0000	0.0000
2025/10/03	R248	07/05/2026	11.72 Put	Bond Future	437.3800	0.4374	452.3600	0.4524	3.425	0.0000	0.0000
2025/10/03	R248	06/08/2026		Bond Future	10.5199	88.9348	10.5441	88.7558	0.230	0.0000	0.0000
2025/10/03	R248	06/08/2026	12.37 Call	Bond Future	12481.6400	12.4816	12315.4700	12.3155	1.331	0.0000	0.0000
2025/10/03	R248	06/08/2026	12.37 Put	Bond Future	396.0600	0.3961	408.8700	0.4089	3.234	0.0000	0.0000
2025/10/03	R248	05/11/2026		Bond Future	10.6135	86.0712	10.6394	85.8818	0.245	0.0000	0.0000
2025/10/03	R248	05/11/2026	11.31 Call	Bond Future	7102.5200	7.1025	6966.1000	6.9661	1.921	0.0000	0.0000
2025/10/03	R248	05/11/2026	11.31 Put	Bond Future	2256.1300	2.2561	2309.0600	2.3091	2.346	0.0000	0.0000
2025/10/03	X038	31/01/2038		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
2025/10/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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