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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2025 TO 07/10/2025

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
2025/10/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/07	2029	06/11/2025		Bond Future	141.6059	141.6059	141.6343	141.6343	0.020	0.0000
2025/10/07	2029	06/11/2025	139.79 Call	Bond Future	1815.8800	1.8159	1844.2700	1.8443	1.563	0.0000
2025/10/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2029	05/02/2026		Bond Future	144.2186	144.2186	144.2477	144.2477	0.020	0.0000
2025/10/07	2029	05/02/2026	140.11 Call	Bond Future	4108.6300	4.1086	4137.7000	4.1377	0.708	0.0000
2025/10/07	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	
2025/10/07	2029	07/05/2026		Bond Future		145.4387	145.4387	145.4684	145.4684	0.020	0.0000	0.0000
2025/10/07	2029	07/05/2026	141.82 Call	Bond Future		3618.6800	3.6187	3648.3600	3.6484	0.820	0.0000	0.0000
2025/10/07	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2029	06/08/2026		Bond Future		148.1366	148.1366	148.1671	148.1671	0.021	0.0000	0.0000
2025/10/07	2029	06/08/2026	144.10 Call	Bond Future		4036.5600	4.0366	4067.1100	4.0671	0.757	0.0000	0.0000
2025/10/07	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2029	05/11/2026		Bond Future		149.2942	149.2942	149.3269	149.3269	0.022	0.0000	0.0000
2025/10/07	2029	05/11/2026	147.56 Call	Bond Future		1734.1800	1.7342	1766.8600	1.7669	1.884	0.0000	0.0000
2025/10/07	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2030	06/11/2025	8.72 Put	Bond Future		1.6300	0.0016	0.8400	0.0008	48.466	0.0000	0.0000
2025/10/07	2030	06/11/2025	8.72 Call	Bond Future		2736.8900	2.7369	2900.6900	2.9007	5.985	0.0000	0.0000
2025/10/07	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2030	06/11/2025	9.22 Call	Bond Future		4425.7800	4.4258	4590.3700	4.5904	3.719	0.0000	0.0000
2025/10/07	2030	06/11/2025	10.08 Call	Bond Future		7250.1300	7.2501	7414.7200	7.4147	2.270	0.0000	0.0000
2025/10/07	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2030	06/11/2025		Bond Future		7.9331	102.4560	7.8866	102.6205	0.586	0.0000	0.0000
2025/10/07	2030	06/11/2025	9.54 Call	Bond Future		5488.8500	5.4889	5653.4400	5.6534	2.999	0.0000	0.0000
2025/10/07	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2030	05/02/2026		Bond Future		7.9713	100.3131	7.9213	100.4808	0.627	0.0000	0.0000
2025/10/07	2030	05/02/2026	9.49 Call	Bond Future		4940.2400	4.9402	5106.5100	5.1065	3.366	0.0000	0.0000
2025/10/07	2030	05/02/2026	9.49 Put	Bond Future		5.9600	0.0060	4.5400	0.0045	23.826	0.0000	0.0000
2025/10/07	2030	07/05/2026		Bond Future		8.0179	102.1560	7.9640	102.3269	0.673	0.0000	0.0000
2025/10/07	2030	07/05/2026	9.39 Call	Bond Future		4291.3900	4.2914	4452.9600	4.4530	3.765	0.0000	0.0000
2025/10/07	2030	07/05/2026	9.39 Put	Bond Future		62.9000	0.0629	53.5700	0.0536	14.833	0.0000	0.0000
2025/10/07	2030	06/08/2026		Bond Future		8.0805	100.0169	8.0218	100.1912	0.726	0.0000	0.0000
2025/10/07	2030	06/08/2026	9.22 Call	Bond Future		3519.1400	3.5191	3670.4100	3.6704	4.298	0.0000	0.0000
2025/10/07	2030	06/08/2026	9.22 Put	Bond Future		205.9300	0.2059	182.9400	0.1829	11.164	0.0000	0.0000
2025/10/07	2030	05/11/2026		Bond Future		8.1507	101.7780	8.0869	101.9556	0.783	0.0000	0.0000
2025/10/07	2030	05/11/2026	8.39 Call	Bond Future		1713.4200	1.7134	1817.2300	1.8172	6.059	0.0000	0.0000
2025/10/07	2030	05/11/2026	8.39 Put	Bond Future		1050.8200	1.0508	977.0300	0.9770	7.022	0.0000	0.0000
2025/10/07	2031	06/11/2025		Bond Future		112.4863	112.4863	112.5088	112.5088	0.020	0.0000	0.0000
2025/10/07	2031	06/11/2025	109.69 Call	Bond Future		2796.3300	2.7963	2818.8000	2.8188	0.804	0.0000	0.0000
2025/10/07	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2031	05/02/2026		Bond Future		112.1708	112.1708	112.1936	112.1936	0.020	0.0000	0.0000
2025/10/07	2031	05/02/2026	111.76 Call	Bond Future		559.9200	0.5599	574.8800	0.5749	2.672	0.0000	0.0000
2025/10/07	2031	05/02/2026	111.76 Put	Bond Future		149.0800	0.1491	141.3000	0.1413	5.219	0.0000	0.0000
2025/10/07	2031	07/05/2026		Bond Future		114.2583	114.2583	114.2816	114.2816	0.020	0.0000	0.0000
2025/10/07	2031	07/05/2026	113.84 Call	Bond Future		571.5100	0.5715	587.3100	0.5873	2.765	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	
2025/10/07	2031	07/05/2026	113.84 Put	Bond Future	153.2000	0.1532	145.6800	0.1457	4.909	0.0000	0.0000
2025/10/07	2031	06/08/2026		Bond Future	113.9443	113.9443	113.9697	113.9697	0.022	0.0000	0.0000
2025/10/07	2031	06/08/2026	113.81 Call	Bond Future	233.7400	0.2337	249.8700	0.2499	6.901	0.0000	0.0000
2025/10/07	2031	06/08/2026	113.81 Put	Bond Future	99.4100	0.0994	90.1900	0.0902	9.275	0.0000	0.0000
2025/10/07	2031	05/11/2026		Bond Future	115.9778	115.9778	116.0039	116.0039	0.023	0.0000	0.0000
2025/10/07	2031	05/11/2026	111.49 Call	Bond Future	4487.7800	4.4878	4513.8800	4.5139	0.582	0.0000	0.0000
2025/10/07	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2032	06/11/2025	9.40 Put	Bond Future	5.0300	0.0050	2.6500	0.0027	47.316	0.0000	0.0000
2025/10/07	2032	06/11/2025	9.40 Call	Bond Future	3899.3900	3.8994	4169.2400	4.1692	6.920	0.0000	0.0000
2025/10/07	2032	06/11/2025	9.90 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/10/07	2032	06/11/2025	9.90 Call	Bond Future	6140.1800	6.1402	6412.3900	6.4124	4.433	0.0000	0.0000
2025/10/07	2032	06/11/2025	10.89 Call	Bond Future	10392.5800	10.3926	10664.8100	10.6648	2.619	0.0000	0.0000
2025/10/07	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2032	06/11/2025		Bond Future	8.5672	99.4011	8.5106	99.6733	0.661	0.0000	0.0000
2025/10/07	2032	06/11/2025	10.42 Call	Bond Future	8405.2000	8.4052	8677.4300	8.6774	3.239	0.0000	0.0000
2025/10/07	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2032	05/02/2026		Bond Future	8.6312	101.2107	8.5715	101.4880	0.692	0.0000	0.0000
2025/10/07	2032	05/02/2026	10.16 Call	Bond Future	6799.2600	6.7993	7072.1000	7.0721	4.013	0.0000	0.0000
2025/10/07	2032	05/02/2026	10.16 Put	Bond Future	18.9900	0.0190	14.5600	0.0146	23.328	0.0000	0.0000
2025/10/07	2032	07/05/2026		Bond Future	8.6960	98.9103	8.6330	99.1927	0.724	0.0000	0.0000
2025/10/07	2032	07/05/2026	10.14 Call	Bond Future	6328.2200	6.3282	6592.5500	6.5926	4.177	0.0000	0.0000
2025/10/07	2032	07/05/2026	10.14 Put	Bond Future	121.4400	0.1214	103.3200	0.1033	14.921	0.0000	0.0000
2025/10/07	2032	06/08/2026		Bond Future	8.7720	100.7210	8.7054	101.0088	0.760	0.0000	0.0000
2025/10/07	2032	06/08/2026	10.12 Call	Bond Future	5895.2700	5.8953	6149.3700	6.1494	4.310	0.0000	0.0000
2025/10/07	2032	06/08/2026	10.12 Put	Bond Future	291.7100	0.2917	257.9700	0.2580	11.566	0.0000	0.0000
2025/10/07	2032	05/11/2026		Bond Future	8.8618	98.3372	8.7912	98.6305	0.797	0.0000	0.0000
2025/10/07	2032	05/11/2026	9.16 Call	Bond Future	2887.2100	2.8872	3062.8700	3.0629	6.084	0.0000	0.0000
2025/10/07	2032	05/11/2026	9.16 Put	Bond Future	1660.5300	1.6605	1542.9700	1.5430	7.080	0.0000	0.0000
2025/10/07	2033	06/11/2025		Bond Future	135.3444	135.3444	135.5547	135.5547	0.155	0.0000	0.0000
2025/10/07	2033	06/11/2025	133.14 Call	Bond Future	2204.4000	2.2044	2414.7300	2.4147	9.541	0.0000	0.0000
2025/10/07	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2033	05/02/2026		Bond Future	137.8416	137.8416	138.0559	138.0559	0.155	0.0000	0.0000
2025/10/07	2033	05/02/2026	132.88 Call	Bond Future	4961.6100	4.9616	5175.9400	5.1759	4.320	0.0000	0.0000
2025/10/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2033	07/05/2026		Bond Future	138.8412	138.8412	139.0594	139.0594	0.157	0.0000	0.0000
2025/10/07	2033	07/05/2026	135.16 Call	Bond Future	3681.1700	3.6812	3899.3600	3.8994	5.927	0.0000	0.0000
2025/10/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2033	06/08/2026		Bond Future	141.4166	141.4166	141.6393	141.6393	0.157	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	
2025/10/07	2033	06/08/2026	134.25 Call	Bond Future	7166.6200	7.1666	7389.2500	7.3893	3.106	0.0000	0.0000
2025/10/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2033	05/11/2026		Bond Future	142.3503	142.3503	142.5784	142.5784	0.160	0.0000	0.0000
2025/10/07	2033	05/11/2026	137.26 Call	Bond Future	5090.2700	5.0903	5318.3800	5.3184	4.481	0.0000	0.0000
2025/10/07	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2037	06/11/2025	10.50 Put	Bond Future	21.5100	0.0215	11.3600	0.0114	47.187	0.0000	0.0000
2025/10/07	2037	06/11/2025	10.50 Call	Bond Future	4584.9000	4.5849	5031.6200	5.0316	9.743	0.0000	0.0000
2025/10/07	2037	06/11/2025	11.00 Put	Bond Future	0.3700	0.0004	0.1400	0.0001	62.162	0.0000	0.0000
2025/10/07	2037	06/11/2025	11.00 Call	Bond Future	7451.2400	7.4512	7907.8800	7.9079	6.128	0.0000	0.0000
2025/10/07	2037	06/11/2025	12.16 Call	Bond Future	13656.1000	13.6561	14112.9700	14.1130	3.346	0.0000	0.0000
2025/10/07	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2037	06/11/2025		Bond Future	9.7547	93.9099	9.6828	94.3668	0.736	0.0000	0.0000
2025/10/07	2037	06/11/2025	11.63 Call	Bond Future	10903.2000	10.9032	11360.0700	11.3601	4.190	0.0000	0.0000
2025/10/07	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2037	05/02/2026		Bond Future	9.8396	91.3610	9.7650	91.8263	0.758	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.20 Call	Bond Future	8027.0100	8.0270	8474.0600	8.4741	5.569	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.20 Put	Bond Future	79.6900	0.0797	61.4200	0.0614	22.926	0.0000	0.0000
2025/10/07	2037	05/02/2026	12.27 Call	Bond Future	13541.6900	13.5417	14006.4000	14.0064	3.432	0.0000	0.0000
2025/10/07	2037	05/02/2026	12.27 Put	Bond Future	1.9300	0.0019	1.3200	0.0013	31.606	0.0000	0.0000
2025/10/07	2037	05/02/2026	10.90 Put	Bond Future	182.2000	0.1822	144.6800	0.1447	20.593	0.0000	0.0000
2025/10/07	2037	05/02/2026	10.90 Call	Bond Future	6461.3700	6.4614	6889.1700	6.8892	6.621	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.86 Call	Bond Future	11470.4200	11.4704	11933.0000	11.9330	4.033	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.86 Put	Bond Future	9.7600	0.0098	7.0200	0.0070	28.074	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.36 Call	Bond Future	8868.3100	8.8683	9321.6000	9.3216	5.111	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.36 Put	Bond Future	49.8100	0.0498	37.7800	0.0378	24.152	0.0000	0.0000
2025/10/07	2037	05/02/2026	10.65 Put	Bond Future	347.2900	0.3473	282.9500	0.2830	18.526	0.0000	0.0000
2025/10/07	2037	05/02/2026	10.65 Call	Bond Future	5200.9000	5.2009	5601.8800	5.6019	7.710	0.0000	0.0000
2025/10/07	2037	05/02/2026	12.73 Call	Bond Future	15783.1400	15.7831	16248.3700	16.2484	2.948	0.0000	0.0000
2025/10/07	2037	05/02/2026	12.73 Put	Bond Future	0.2500	0.0003	0.1600	0.0002	36.000	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.40 Put	Bond Future	44.1600	0.0442	33.3600	0.0334	24.457	0.0000	0.0000
2025/10/07	2037	05/02/2026	11.40 Call	Bond Future	9078.4800	9.0785	9533.0000	9.5330	5.007	0.0000	0.0000
2025/10/07	2037	07/05/2026	12.40 Call	Bond Future	13521.1300	13.5211	13989.2400	13.9892	3.462	0.0000	0.0000
2025/10/07	2037	07/05/2026	12.40 Put	Bond Future	29.4100	0.0294	23.5700	0.0236	19.857	0.0000	0.0000
2025/10/07	2037	07/05/2026	10.95 Put	Bond Future	560.6400	0.5606	485.1700	0.4852	13.461	0.0000	0.0000
2025/10/07	2037	07/05/2026	10.95 Call	Bond Future	6496.0800	6.4961	6894.5600	6.8946	6.134	0.0000	0.0000
2025/10/07	2037	07/05/2026		Bond Future	9.9302	93.0394	9.8527	93.5133	0.781	0.0000	0.0000
2025/10/07	2037	07/05/2026	11.32 Call	Bond Future	8253.2900	8.2533	8682.9700	8.6830	5.206	0.0000	0.0000
2025/10/07	2037	07/05/2026	11.32 Put	Bond Future	295.8100	0.2958	251.5400	0.2515	14.966	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	
2025/10/07	2037	06/08/2026	11.30 Call	Bond Future	7836.8100	7.8368	8242.9700	5.183	0.0000	0.0000	
2025/10/07	2037	06/08/2026	11.30 Put	Bond Future	686.7200	0.6867	610.0000	11.172	0.0000	0.0000	
2025/10/07	2037	06/08/2026	10.70 Call	Bond Future	5327.6400	5.3276	5671.7500	6.459	0.0000	0.0000	
2025/10/07	2037	06/08/2026	10.70 Put	Bond Future	1460.2500	1.4603	1321.4800	9.503	0.0000	0.0000	
2025/10/07	2037	06/08/2026	10.02 Put	Bond Future	3140.0500	3.1401	2905.9900	7.454	0.0000	0.0000	
2025/10/07	2037	06/08/2026	10.02 Call	Bond Future	3069.8500	3.0699	3318.6700	8.105	0.0000	0.0000	
2025/10/07	2037	06/08/2026		Bond Future	10.0318	90.4825	9.9511	90.9654	0.805	0.0000	0.0000
2025/10/07	2037	06/08/2026	11.71 Call	Bond Future	9693.8300	9.6938	10128.1400	4.480	0.0000	0.0000	
2025/10/07	2037	06/08/2026	11.71 Put	Bond Future	398.2300	0.3982	349.6600	12.196	0.0000	0.0000	
2025/10/07	2037	05/11/2026		Bond Future	10.1340	92.0750	10.0501	92.5667	0.828	0.0000	0.0000
2025/10/07	2037	05/11/2026	10.62 Call	Bond Future	5042.2900	5.0423	5359.3400	6.288	0.0000	0.0000	
2025/10/07	2037	05/11/2026	10.62 Put	Bond Future	2264.8800	2.2649	2090.3000	2.0903	7.708	0.0000	0.0000
2025/10/07	2037	05/11/2026	10.83 Call	Bond Future	5788.3200	5.7883	6129.4200	6.1294	5.893	0.0000	0.0000
2025/10/07	2037	05/11/2026	10.83 Put	Bond Future	1846.6100	1.8466	1696.0800	1.6961	8.152	0.0000	0.0000
2025/10/07	2037	05/11/2026	10.23 Call	Bond Future	3810.4100	3.8104	4078.9300	4.0789	7.047	0.0000	0.0000
2025/10/07	2037	05/11/2026	10.23 Put	Bond Future	3252.5900	3.2526	3029.4800	3.0295	6.859	0.0000	0.0000
2025/10/07	2037	05/11/2026	9.46 Put	Bond Future	6123.7000	6.1237	5805.4700	5.8055	5.197	0.0000	0.0000
2025/10/07	2037	05/11/2026	9.46 Call	Bond Future	2070.3200	2.0703	2243.7200	2.2437	8.376	0.0000	0.0000
2025/10/07	2038	06/11/2025		Bond Future	147.1024	147.1024	146.8328	146.8328	0.183	0.0000	0.0000
2025/10/07	2038	06/11/2025	143.88 Call	Bond Future	3222.3500	3.2224	2952.8000	2.9528	8.365	0.0000	0.0000
2025/10/07	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2038	05/02/2026		Bond Future	147.6456	147.6456	147.3712	147.3712	0.186	0.0000	0.0000
2025/10/07	2038	05/02/2026	143.20 Call	Bond Future	4445.6100	4.4456	4171.1800	4.1712	6.173	0.0000	0.0000
2025/10/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2038	07/05/2026		Bond Future	150.3935	150.3935	150.1140	150.1140	0.186	0.0000	0.0000
2025/10/07	2038	07/05/2026	144.53 Call	Bond Future	5863.4600	5.8635	5584.0000	5.5840	4.766	0.0000	0.0000
2025/10/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2038	06/08/2026		Bond Future	150.9741	150.9741	150.6911	150.6911	0.187	0.0000	0.0000
2025/10/07	2038	06/08/2026	144.72 Call	Bond Future	6254.1300	6.2541	5971.1200	5.9711	4.525	0.0000	0.0000
2025/10/07	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2038	05/11/2026		Bond Future	153.6696	153.6696	153.3818	153.3818	0.187	0.0000	0.0000
2025/10/07	2038	05/11/2026	146.31 Call	Bond Future	7359.6100	7.3596	7071.7900	7.0718	3.911	0.0000	0.0000
2025/10/07	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2040	06/11/2025		Bond Future	10.1717	93.7820	10.1100	94.2129	0.607	0.0000	0.0000
2025/10/07	2040	06/11/2025	11.84 Call	Bond Future	10608.4400	10.6084	11039.3800	11.0394	4.062	0.0000	0.0000
2025/10/07	2040	06/11/2025	11.84 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/07	2040	05/02/2026		Bond Future	10.2624	90.9802	10.1984	91.4191	0.623	0.0000	0.0000
2025/10/07	2040	05/02/2026	11.49 Call	Bond Future	7993.3500	7.9934	8406.7600	8.4068	5.172	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
2025/10/07	2040	05/02/2026	11.49 Put	Bond Future	133.5000	0.1335	108.0800	0.1081	19.041	0.0000	0.0000
2025/10/07	2040	05/02/2026	13.23 Call	Bond Future	17373.8100	17.3738	17812.5500	17.8126	2.525	0.0000	0.0000
2025/10/07	2040	05/02/2026	13.23 Put	Bond Future	0.2700	0.0003	0.1800	0.0002	33.333	0.0000	0.0000
2025/10/07	2040	05/02/2026	11.82 Put	Bond Future	52.5900	0.0526	41.3900	0.0414	21.297	0.0000	0.0000
2025/10/07	2040	05/02/2026	11.82 Call	Bond Future	9853.9200	9.8539	10281.5500	10.2816	4.340	0.0000	0.0000
2025/10/07	2040	05/02/2026	10.35 Put	Bond Future	1839.3800	1.8394	1643.1200	1.6431	10.670	0.0000	0.0000
2025/10/07	2040	05/02/2026	10.35 Call	Bond Future	2435.7700	2.4358	2678.3400	2.6783	9.959	0.0000	0.0000
2025/10/07	2040	05/02/2026	10.75 Call	Bond Future	4078.7600	4.0788	4404.7100	4.4047	7.991	0.0000	0.0000
2025/10/07	2040	05/02/2026	10.75 Put	Bond Future	831.0400	0.8310	718.1600	0.7182	13.583	0.0000	0.0000
2025/10/07	2040	05/02/2026	11.15 Call	Bond Future	6111.0300	6.1110	6495.9800	6.4960	6.299	0.0000	0.0000
2025/10/07	2040	05/02/2026	11.15 Put	Bond Future	324.6200	0.3246	270.7400	0.2707	16.598	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.22 Call	Bond Future	11491.1400	11.4911	11917.4200	11.9174	3.710	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.22 Put	Bond Future	143.2700	0.1433	122.5200	0.1225	14.483	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.72 Call	Bond Future	8872.3400	8.8723	9273.9900	9.2740	4.527	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.72 Put	Bond Future	355.5000	0.3555	310.1200	0.3101	12.765	0.0000	0.0000
2025/10/07	2040	07/05/2026	10.70 Put	Bond Future	1804.9400	1.8049	1643.5400	1.6435	8.942	0.0000	0.0000
2025/10/07	2040	07/05/2026	10.70 Call	Bond Future	4060.9800	4.0610	4346.6100	4.3466	7.034	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.53 Call	Bond Future	13104.0800	13.1041	13539.4600	13.5395	3.322	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.53 Put	Bond Future	73.8900	0.0739	62.2400	0.0622	15.767	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.03 Call	Bond Future	10493.6700	10.4937	10912.4600	10.9125	3.991	0.0000	0.0000
2025/10/07	2040	07/05/2026	12.03 Put	Bond Future	204.1400	0.2041	175.9000	0.1759	13.834	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.12 Put	Bond Future	960.3100	0.9603	858.6900	0.8587	10.582	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.12 Call	Bond Future	5876.8400	5.8768	6222.2500	6.2223	5.877	0.0000	0.0000
2025/10/07	2040	07/05/2026		Bond Future	10.3581	92.6516	10.2918	93.0986	0.640	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.67 Call	Bond Future	8613.1300	8.6131	9011.3500	9.0114	4.623	0.0000	0.0000
2025/10/07	2040	07/05/2026	11.67 Put	Bond Future	387.6700	0.3877	338.8600	0.3389	12.591	0.0000	0.0000
2025/10/07	2040	06/08/2026		Bond Future	10.4642	89.8370	10.3953	90.2924	0.658	0.0000	0.0000
2025/10/07	2040	06/08/2026	12.19 Call	Bond Future	10833.7800	10.8338	11244.0000	11.2440	3.786	0.0000	0.0000
2025/10/07	2040	06/08/2026	12.19 Put	Bond Future	430.6500	0.4307	385.4600	0.3855	10.493	0.0000	0.0000
2025/10/07	2040	05/11/2026		Bond Future	10.5699	91.4178	10.4986	91.8815	0.675	0.0000	0.0000
2025/10/07	2040	05/11/2026	11.06 Call	Bond Future	5621.3500	5.6214	5919.8700	5.9199	5.310	0.0000	0.0000
2025/10/07	2040	05/11/2026	11.06 Put	Bond Future	2529.1400	2.5291	2363.9200	2.3639	6.533	0.0000	0.0000
2025/10/07	2040	05/11/2026	11.27 Call	Bond Future	6438.1900	6.4382	6759.0900	6.7591	4.984	0.0000	0.0000
2025/10/07	2040	05/11/2026	11.27 Put	Bond Future	2068.4500	2.0685	1925.6100	1.9256	6.906	0.0000	0.0000
2025/10/07	2040	05/11/2026	10.67 Call	Bond Future	4275.1500	4.2752	4528.3500	4.5284	5.923	0.0000	0.0000
2025/10/07	2040	05/11/2026	10.67 Put	Bond Future	3630.8100	3.6308	3420.2700	3.4203	5.799	0.0000	0.0000
2025/10/07	2040	05/11/2026	9.91 Put	Bond Future	6797.9800	6.7980	6499.6400	6.4996	4.389	0.0000	0.0000
2025/10/07	2040	05/11/2026	9.91 Call	Bond Future	2374.9500	2.3750	2540.3500	2.5404	6.964	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
2025/10/07	2043	06/11/2025		Bond Future	114.5811	114.5811	114.6055	114.6055	0.021	0.0000
2025/10/07	2043	06/11/2025	110.43 Call	Bond Future	4164.6160	4.1646	4187.1667	4.1872	0.541	0.0000
2025/10/07	2043	06/11/2025	110.43 Put	Bond Future	13.5260	0.0135	11.6967	0.0117	13.524	0.0000
2025/10/07	2043	05/02/2026		Bond Future	113.8787	113.8787	113.9034	113.9034	0.022	0.0000
2025/10/07	2043	05/02/2026	109.66 Call	Bond Future	4521.4578	4.5215	4538.8812	4.5389	0.385	0.0000
2025/10/07	2043	05/02/2026	109.66 Put	Bond Future	302.7578	0.3028	295.5112	0.2955	2.394	0.0000
2025/10/07	2043	07/05/2026		Bond Future	115.9980	115.9980	116.0232	116.0232	0.022	0.0000
2025/10/07	2043	07/05/2026	111.70 Call	Bond Future	4931.6074	4.9316	4948.0495	4.9480	0.333	0.0000
2025/10/07	2043	07/05/2026	111.70 Put	Bond Future	633.5774	0.6336	624.8895	0.6249	1.371	0.0000
2025/10/07	2043	06/08/2026		Bond Future	115.2831	115.2831	115.3106	115.3106	0.024	0.0000
2025/10/07	2043	06/08/2026	110.88 Call	Bond Future	5264.4256	5.2644	5282.5523	5.2826	0.344	0.0000
2025/10/07	2043	06/08/2026	110.88 Put	Bond Future	861.3556	0.8614	851.9223	0.8519	1.095	0.0000
2025/10/07	2043	05/11/2026		Bond Future	117.3400	117.3400	117.3684	117.3684	0.024	0.0000
2025/10/07	2043	05/11/2026	112.84 Call	Bond Future	5605.0678	5.6051	5623.4939	5.6235	0.329	0.0000
2025/10/07	2043	05/11/2026	112.84 Put	Bond Future	1105.1078	1.1051	1095.1239	1.0951	0.903	0.0000
2025/10/07	2044	06/11/2025		Bond Future	10.3558	89.3792	10.2992	89.7933	0.546	0.0000
2025/10/07	2044	06/11/2025	11.88 Call	Bond Future	10090.4400	10.0904	10504.5300	10.5045	4.104	0.0000
2025/10/07	2044	06/11/2025	11.88 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000
2025/10/07	2044	06/11/2025	12.25 Call	Bond Future	12259.2300	12.2592	12673.3500	12.6734	3.378	0.0000
2025/10/07	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2044	06/11/2025	12.00 Call	Bond Future	10804.8400	10.8048	11218.9500	11.2190	3.833	0.0000
2025/10/07	2044	06/11/2025	12.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/07	2044	06/11/2025	12.20 Call	Bond Future	11971.9700	11.9720	12386.0900	12.3861	3.459	0.0000
2025/10/07	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2044	06/11/2025	11.75 Call	Bond Future	9304.3100	9.3043	9718.3500	9.7184	4.450	0.0000
2025/10/07	2044	06/11/2025	11.75 Put	Bond Future	0.1300	0.0001	0.0500	0.0001	61.538	0.0000
2025/10/07	2044	06/11/2025	11.25 Put	Bond Future	9.1500	0.0092	5.0600	0.0051	44.699	0.0000
2025/10/07	2044	06/11/2025	11.25 Call	Bond Future	6166.0200	6.1660	6576.0500	6.5761	6.650	0.0000
2025/10/07	2044	05/02/2026	11.45 Call	Bond Future	7028.6400	7.0286	7409.8400	7.4098	5.424	0.0000
2025/10/07	2044	05/02/2026	11.45 Put	Bond Future	248.5900	0.2486	208.0900	0.2081	16.292	0.0000
2025/10/07	2044	05/02/2026	11.25 Call	Bond Future	5916.6600	5.9167	6276.7600	6.2768	6.086	0.0000
2025/10/07	2044	05/02/2026	11.25 Put	Bond Future	415.5600	0.4156	353.9600	0.3540	14.823	0.0000
2025/10/07	2044	05/02/2026	11.50 Call	Bond Future	7311.9700	7.3120	7697.4800	7.6975	5.272	0.0000
2025/10/07	2044	05/02/2026	11.50 Put	Bond Future	217.2000	0.2172	181.0100	0.1810	16.662	0.0000
2025/10/07	2044	05/02/2026	10.90 Put	Bond Future	930.4800	0.9305	815.7000	0.8157	12.336	0.0000
2025/10/07	2044	05/02/2026	10.90 Call	Bond Future	4113.8100	4.1138	4420.7300	4.4207	7.461	0.0000
2025/10/07	2044	05/02/2026	10.07 Put	Bond Future	3981.0200	3.9810	3696.4000	3.6964	7.149	0.0000
2025/10/07	2044	05/02/2026	10.07 Call	Bond Future	1233.3100	1.2333	1370.3900	1.3704	11.115	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
2025/10/07	2044	05/02/2026		Bond Future	10.4435	86.6225	10.3850	87.0442	0.560	0.0000
2025/10/07	2044	05/02/2026	11.56 Call	Bond Future	7655.8800	7.6559	8045.8500	8.0459	5.094	0.0000
2025/10/07	2044	05/02/2026	11.56 Put	Bond Future	186.0400	0.1860	154.3100	0.1543	17.055	0.0000
2025/10/07	2044	07/05/2026		Bond Future	10.5355	88.2137	10.4749	88.6434	0.575	0.0000
2025/10/07	2044	07/05/2026	11.80 Call	Bond Future	8699.9500	8.7000	9079.1400	9.0791	4.359	0.0000
2025/10/07	2044	07/05/2026	11.80 Put	Bond Future	437.9600	0.4380	387.5300	0.3875	11.515	0.0000
2025/10/07	2044	06/08/2026		Bond Future	10.6367	85.4432	10.5740	85.8809	0.590	0.0000
2025/10/07	2044	06/08/2026	12.42 Call	Bond Future	11530.8500	11.5309	11927.6300	11.9276	3.441	0.0000
2025/10/07	2044	06/08/2026	12.42 Put	Bond Future	417.2300	0.4172	376.3400	0.3763	9.800	0.0000
2025/10/07	2044	05/11/2026		Bond Future	10.7369	86.9466	10.6720	87.3922	0.604	0.0000
2025/10/07	2044	05/11/2026	11.34 Call	Bond Future	6347.9700	6.3480	6646.9500	6.6470	4.710	0.0000
2025/10/07	2044	05/11/2026	11.34 Put	Bond Future	2374.3700	2.3744	2227.7600	2.2278	6.175	0.0000
2025/10/07	2046	06/11/2025		Bond Future	124.9040	124.9040	125.4830	125.4830	0.464	0.0000
2025/10/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	73.0400	0.0730	100.000	0.0000
2025/10/07	2046	06/11/2025	125.41 Put	Bond Future	505.9700	0.5060	0.0000	0.0000	(100.000)	0.0000
2025/10/07	2046	05/02/2026		Bond Future	127.2087	127.2087	127.7987	127.7987	0.464	0.0000
2025/10/07	2046	05/02/2026	121.65 Call	Bond Future	5558.6900	5.5587	6148.6600	6.1487	10.613	0.0000
2025/10/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2046	07/05/2026		Bond Future	127.2757	127.2757	127.8764	127.8764	0.472	0.0000
2025/10/07	2046	07/05/2026	124.95 Call	Bond Future	2325.6800	2.3257	2926.3600	2.9264	25.828	0.0000
2025/10/07	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2046	06/08/2026		Bond Future	129.6363	129.6363	130.2484	130.2484	0.472	0.0000
2025/10/07	2046	06/08/2026	122.38 Call	Bond Future	7256.2500	7.2563	7868.3700	7.8684	8.436	0.0000
2025/10/07	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2046	05/11/2026		Bond Future	129.6120	129.6120	130.2374	130.2374	0.483	0.0000
2025/10/07	2046	05/11/2026	125.48 Call	Bond Future	4132.0100	4.1320	4757.4400	4.7574	15.136	0.0000
2025/10/07	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2050	06/11/2025		Bond Future	127.2404	127.2404	126.8489	126.8489	0.308	0.0000
2025/10/07	2050	06/11/2025	124.42 Call	Bond Future	2820.4400	2.8204	2428.8500	2.4289	13.884	0.0000
2025/10/07	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2050	05/02/2026		Bond Future	127.1687	127.1687	126.7701	126.7701	0.313	0.0000
2025/10/07	2050	05/02/2026	122.82 Call	Bond Future	4348.7100	4.3487	3950.1000	3.9501	9.166	0.0000
2025/10/07	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2050	07/05/2026		Bond Future	129.5355	129.5355	129.1295	129.1295	0.313	0.0000
2025/10/07	2050	07/05/2026	124.07 Call	Bond Future	5465.5100	5.4655	5059.5200	5.0595	7.428	0.0000
2025/10/07	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	2050	06/08/2026		Bond Future	129.4774	129.4774	129.0648	129.0648	0.319	0.0000
2025/10/07	2050	06/08/2026	123.27 Call	Bond Future	6207.3500	6.2074	5794.7600	5.7948	6.647	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
2025/10/07	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	2050	05/11/2026		Bond Future	131.7887	131.7887	131.3694	131.3694	0.318	0.0000	0.0000
2025/10/07	2050	05/11/2026	123.84 Call	Bond Future	7948.6800	7.9487	7529.3800	7.5294	5.275	0.0000	0.0000
2025/10/07	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	AL37	06/11/2025		Index Future	1208.5570	1208.5570	1211.2010	1211.2010	0.219	0.0000	0.0000
2025/10/07	AL37	05/02/2026		Index Future	1230.5620	1230.5620	1233.2550	1233.2550	0.219	0.0000	0.0000
2025/10/07	AL37	07/05/2026		Index Future	1253.1760	1253.1760	1255.9200	1255.9200	0.219	0.0000	0.0000
2025/10/07	AL37	06/08/2026		Index Future	1275.8980	1275.8980	1278.6950	1278.6950	0.219	0.0000	0.0000
2025/10/07	AL37	05/11/2026		Index Future	1298.6770	1298.6770	1301.5270	1301.5270	0.219	0.0000	0.0000
2025/10/07	AL7T	06/11/2025		Index Future	1496.0870	1496.0870	1502.6490	1502.6490	0.439	0.0000	0.0000
2025/10/07	AL7T	05/02/2026		Index Future	1523.3260	1523.3260	1530.0100	1530.0100	0.439	0.0000	0.0000
2025/10/07	AL7T	07/05/2026		Index Future	1551.3210	1551.3210	1558.1290	1558.1290	0.439	0.0000	0.0000
2025/10/07	AL7T	06/08/2026		Index Future	1579.4480	1579.4480	1586.3830	1586.3830	0.439	0.0000	0.0000
2025/10/07	AL7T	05/11/2026		Index Future	1607.6470	1607.6470	1614.7100	1614.7100	0.439	0.0000	0.0000
2025/10/07	ALBI	06/11/2025		Index Future	1265.2550	1265.2550	1269.7510	1269.7510	0.355	0.0000	0.0000
2025/10/07	ALBI	05/02/2026		Index Future	1288.2920	1288.2920	1292.8710	1292.8710	0.355	0.0000	0.0000
2025/10/07	ALBI	07/05/2026		Index Future	1311.9670	1311.9670	1316.6320	1316.6320	0.356	0.0000	0.0000
2025/10/07	ALBI	06/08/2026		Index Future	1335.7550	1335.7550	1340.5070	1340.5070	0.356	0.0000	0.0000
2025/10/07	ALBI	05/11/2026		Index Future	1359.6030	1359.6030	1364.4440	1364.4440	0.356	0.0000	0.0000
2025/10/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	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	
2025/10/07	C048	28/02/2048	12.01 Call 12.01 Put	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	ES33	06/11/2025		Bond Future	9.8177	88.6873	9.7505	89.0203	0.684	0.0000	0.0000
2025/10/07	ES33	06/11/2025		Bond Future	10037.0500	10.0371	10370.0600	10.3701	3.318	0.0000	0.0000
2025/10/07	ES33	06/11/2025		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	ES33	05/02/2026	Bond Future	9.9266	90.3236	9.8563	90.6629	0.709	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
2025/10/07	ES33	05/02/2026	11.49 Call	Bond Future	7128.1600	7.1282	7467.4600	7.4675	4.760	0.0000
2025/10/07	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES33	07/05/2026		Bond Future	10.0350	88.2100	9.9614	88.5557	0.734	0.0000
2025/10/07	ES33	07/05/2026	11.69 Call	Bond Future	7329.4600	7.3295	7675.1400	7.6751	4.716	0.0000
2025/10/07	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES33	06/08/2026		Bond Future	10.1557	89.8452	10.0784	90.1976	0.761	0.0000
2025/10/07	ES33	06/08/2026	12.02 Call	Bond Future	7976.5900	7.9766	8328.9100	8.3289	4.417	0.0000
2025/10/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES33	05/11/2026		Bond Future	10.2931	87.6554	10.2119	88.0142	0.789	0.0000
2025/10/07	ES33	05/11/2026	10.83 Call	Bond Future	2327.0000	2.3270	2685.8500	2.6859	15.421	0.0000
2025/10/07	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES42	06/11/2025		Bond Future	10.4831	84.9922	10.4214	85.4166	0.589	0.0000
2025/10/07	ES42	06/11/2025	12.39 Call	Bond Future	11658.3100	11.6583	12082.6600	12.0827	3.640	0.0000
2025/10/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES42	05/02/2026		Bond Future	10.5762	86.5603	10.5123	86.9926	0.604	0.0000
2025/10/07	ES42	05/02/2026	11.85 Call	Bond Future	7960.6200	7.9606	8392.8800	8.3929	5.430	0.0000
2025/10/07	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES42	07/05/2026		Bond Future	10.6722	83.9065	10.6061	84.3469	0.620	0.0000
2025/10/07	ES42	07/05/2026	12.20 Call	Bond Future	9265.0700	9.2651	9705.4500	9.7055	4.753	0.0000
2025/10/07	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES42	06/08/2026		Bond Future	10.7740	85.4611	10.7054	85.9099	0.636	0.0000
2025/10/07	ES42	06/08/2026	12.65 Call	Bond Future	10986.7200	10.9867	11435.5500	11.4356	4.085	0.0000
2025/10/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	ES42	05/11/2026		Bond Future	10.8835	82.7216	10.8124	83.1786	0.653	0.0000
2025/10/07	ES42	05/11/2026	11.66 Call	Bond Future	4756.7400	4.7567	5213.7800	5.2138	9.608	0.0000
2025/10/07	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	GOVI	06/11/2025		GOVI	1243.2980	1243.2980	1247.5800	1247.5800	0.344	0.0000
2025/10/07	GOVI	06/11/2025	1,112. Call 00	GOVI	1312980.0000	131.2980	1355800.0000	135.5800	3.261	0.0000
2025/10/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	GOVI	05/02/2026		GOVI	1265.9350	1265.9350	1270.2960	1270.2960	0.344	0.0000
2025/10/07	GOVI	05/02/2026	1,150. Call 00	GOVI	1159350.0000	115.9350	1202960.0000	120.2960	3.762	0.0000
2025/10/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	GOVI	07/05/2026		GOVI	1289.2000	1289.2000	1293.6420	1293.6420	0.345	0.0000
2025/10/07	GOVI	07/05/2026	1,177. Call 00	GOVI	1122000.0000	112.2000	1166420.0000	116.6420	3.959	0.0000
2025/10/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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
2025/10/07	GOVI	06/08/2026		GOVI	1312.5750	1312.5750	1317.1000	1317.1000	0.345	0.0000
2025/10/07	GOVI	06/08/2026	1,189. Call 00	GOVI	1235750.0000	123.5750	1281000.0000	128.1000	3.662	0.0000
2025/10/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	GOVI	05/11/2026		GOVI	1336.0090	1336.0090	1340.6190	1340.6190	0.345	0.0000
2025/10/07	GOVI	05/11/2026	1,277. Call 00	GOVI	590090.0000	59.0090	636190.0000	63.6190	7.812	0.0000
2025/10/07	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/07	I258	06/11/2025		Bond Future	114.8851	114.8851	115.2758	115.2758	0.340	0.0000
2025/10/07	I258	06/11/2025	112.39 Call	Bond Future	2841.7089	2.8417	3148.3711	3.1484	10.791	0.0000
2025/10/07	I258	06/11/2025	112.39 Put	Bond Future	346.5889	0.3466	262.6111	0.2626	24.230	0.0000
2025/10/07	I258	05/02/2026		Bond Future	114.1883	114.1883	114.5860	114.5860	0.348	0.0000
2025/10/07	I258	05/02/2026	111.65 Call	Bond Future	3892.4065	3.8924	4155.5811	4.1556	6.761	0.0000
2025/10/07	I258	05/02/2026	111.65 Put	Bond Future	1354.0965	1.3541	1219.5511	1.2196	9.936	0.0000
2025/10/07	I258	07/05/2026		Bond Future	116.3134	116.3134	116.7186	116.7186	0.348	0.0000
2025/10/07	I258	07/05/2026	113.73 Call	Bond Future	4719.1547	4.7192	4973.8198	4.9738	5.396	0.0000
2025/10/07	I258	07/05/2026	113.73 Put	Bond Future	2135.7347	2.1357	1985.2698	1.9853	7.045	0.0000
2025/10/07	I258	06/08/2026		Bond Future	115.6044	115.6044	116.0189	116.0189	0.359	0.0000
2025/10/07	I258	06/08/2026	112.95 Call	Bond Future	5387.3858	5.3874	5642.7207	5.6427	4.739	0.0000
2025/10/07	I258	06/08/2026	112.95 Put	Bond Future	2732.9758	2.7330	2573.7907	2.5738	5.825	0.0000
2025/10/07	I258	05/11/2026		Bond Future	117.6670	117.6670	118.0893	118.0893	0.359	0.0000
2025/10/07	I258	05/11/2026	114.95 Call	Bond Future	6022.7612	6.0228	6279.1302	6.2791	4.257	0.0000
2025/10/07	I258	05/11/2026	114.95 Put	Bond Future	3305.7212	3.3057	3139.8302	3.1398	5.018	0.0000
2025/10/07	IGOV	06/11/2025		Index Future	401.4920	401.4920	401.5350	401.5350	0.011	0.0000
2025/10/07	IGOV	05/02/2026		Index Future	408.9010	408.9010	408.9460	408.9460	0.011	0.0000
2025/10/07	IGOV	07/05/2026		Index Future	416.5130	416.5130	416.5580	416.5580	0.011	0.0000
2025/10/07	IGOV	06/08/2026		Index Future	424.1600	424.1600	424.2070	424.2070	0.011	0.0000
2025/10/07	IGOV	05/11/2026		Index Future	431.8260	431.8260	431.8760	431.8760	0.012	0.0000
2025/10/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	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
2025/10/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/07	R033	06/11/2025		Bond Future	8.7538	107.8093	8.6921	108.1548	0.705	0.0000
2025/10/07	R033	06/11/2025	10.33 Call	Bond Future	8353.8800	8.3539	8699.3300	8.6993	4.135	0.0000
2025/10/07	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R033	05/02/2026		Bond Future	8.8222	109.7719	8.7574	110.1238	0.735	0.0000
2025/10/07	R033	05/02/2026	10.49 Call	Bond Future	8569.8100	8.5698	8919.5100	8.9195	4.081	0.0000
2025/10/07	R033	05/02/2026	10.49 Put	Bond Future	7.6500	0.0077	5.4500	0.0055	28.758	0.0000
2025/10/07	R033	07/05/2026		Bond Future	8.8917	106.7454	8.8236	107.1038	0.766	0.0000
2025/10/07	R033	07/05/2026	10.38 Call	Bond Future	7577.6300	7.5776	7916.1600	7.9162	4.467	0.0000
2025/10/07	R033	07/05/2026	10.38 Put	Bond Future	120.4900	0.1205	100.5800	0.1006	16.524	0.0000
2025/10/07	R033	06/08/2026		Bond Future	8.9715	108.6993	8.8997	109.0645	0.800	0.0000
2025/10/07	R033	06/08/2026	10.25 Call	Bond Future	6629.4000	6.6294	6948.0300	6.9480	4.806	0.0000
2025/10/07	R033	06/08/2026	10.25 Put	Bond Future	384.4100	0.3844	337.7700	0.3378	12.133	0.0000
2025/10/07	R033	05/11/2026		Bond Future	9.0636	105.5736	8.9879	105.9457	0.835	0.0000
2025/10/07	R033	05/11/2026	9.33 Call	Bond Future	3128.0200	3.1280	3351.0500	3.3511	7.130	0.0000
2025/10/07	R033	05/11/2026	9.33 Put	Bond Future	1831.2800	1.8313	1682.2600	1.6823	8.137	0.0000
2025/10/07	R035	06/11/2025	10.30 Call	Bond Future	6171.0000	6.1710	6576.3800	6.5764	6.569	0.0000
2025/10/07	R035	06/11/2025	10.30 Put	Bond Future	1.2000	0.0012	0.5100	0.0005	57.500	0.0000
2025/10/07	R035	06/11/2025	10.68 Call	Bond Future	8251.2900	8.2513	8657.3400	8.6573	4.921	0.0000
2025/10/07	R035	06/11/2025	10.68 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/10/07	R035	06/11/2025	10.50 Call	Bond Future	7273.4300	7.2734	7679.3900	7.6794	5.581	0.0000
2025/10/07	R035	06/11/2025	10.50 Put	Bond Future	0.1800	0.0002	0.0700	0.0001	61.111	0.0000
2025/10/07	R035	06/11/2025	10.15 Call	Bond Future	5334.9200	5.3349	5738.6400	5.7386	7.567	0.0000
2025/10/07	R035	06/11/2025	10.15 Put	Bond Future	4.4900	0.0045	2.1400	0.0021	52.339	0.0000
2025/10/07	R035	06/11/2025	9.77 Put	Bond Future	71.7200	0.0717	43.4200	0.0434	39.459	0.0000
2025/10/07	R035	06/11/2025	9.77 Call	Bond Future	3229.5300	3.2295	3607.3000	3.6073	11.697	0.0000
2025/10/07	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R035	06/11/2025	11.00 Call	Bond Future	9955.3400	9.9553	10361.4100	10.3614	4.079	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
2025/10/07	R035	06/11/2025	11.95 Call	Bond Future	14764.6300	14.7646	15170.7000	15.1707	2.750	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.45 Call	Bond Future	12278.9200	12.2789	12684.9900	12.6850	3.307	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.95 Call	Bond Future	9691.9600	9.6920	10098.0300	10.0980	4.190	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.08 Put	Bond Future	8.0000	0.0080	4.0000	0.0040	50.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.08 Call	Bond Future	4943.2200	4.9432	5345.2900	5.3453	8.134	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.58 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.58 Call	Bond Future	7709.7500	7.7098	8115.7700	8.1158	5.266	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.67 Call	Bond Future	13384.8400	13.3848	13790.9100	13.7909	3.034	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	9.91 Put	Bond Future	28.6300	0.0286	15.9700	0.0160	44.219	0.0000	0.0000
2025/10/07	R035	06/11/2025	9.91 Call	Bond Future	3994.6800	3.9947	4388.0900	4.3881	9.848	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.41 Put	Bond Future	0.4300	0.0004	0.1700	0.0002	60.465	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.41 Call	Bond Future	6779.3300	6.7793	7185.1400	7.1851	5.986	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.43 Call	Bond Future	12177.4200	12.1774	12583.4900	12.5835	3.335	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.44 Put	Bond Future	0.3200	0.0003	0.1300	0.0001	59.375	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.44 Call	Bond Future	6944.4100	6.9444	7350.2900	7.3503	5.845	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025	10.94 Call	Bond Future	9639.1600	9.6392	10045.2300	10.0452	4.213	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.99 Call	Bond Future	14959.2500	14.9593	15365.3200	15.3653	2.715	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	06/11/2025		Bond Future	9.2378	99.5094	9.1710	99.9154	0.723	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.20 Call	Bond Future	10998.3800	10.9984	11404.4500	11.4045	3.692	0.0000	0.0000
2025/10/07	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R035	05/02/2026	9.25 Call	Bond Future	1607.2100	1.6072	1803.1700	1.8032	12.193	0.0000	0.0000
2025/10/07	R035	05/02/2026	9.25 Put	Bond Future	2007.9500	2.0080	1790.3700	1.7904	10.836	0.0000	0.0000
2025/10/07	R035	05/02/2026	8.85 Put	Bond Future	3621.8400	3.6218	3324.8700	3.3249	8.199	0.0000	0.0000
2025/10/07	R035	05/02/2026	8.85 Call	Bond Future	801.7300	0.8017	918.3000	0.9183	14.540	0.0000	0.0000
2025/10/07	R035	05/02/2026		Bond Future	9.3175	101.3209	9.2479	101.7345	0.748	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.79 Call	Bond Future	8269.6000	8.2696	8672.8400	8.6728	4.876	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.79 Put	Bond Future	43.2100	0.0432	32.9100	0.0329	23.837	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.44 Put	Bond Future	126.3900	0.1264	99.9600	0.1000	20.911	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.44 Call	Bond Future	6483.4500	6.4835	6870.5600	6.8706	5.971	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.94 Put	Bond Future	26.2800	0.0263	19.6900	0.0197	25.076	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.94 Call	Bond Future	9038.1700	9.0382	9445.1200	9.4451	4.503	0.0000	0.0000
2025/10/07	R035	05/02/2026	12.44 Call	Bond Future	16380.0300	16.3800	16793.5600	16.7936	2.525	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	
2025/10/07	R035	05/02/2026	12.44 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/10/07	R035	05/02/2026	11.17 Call	Bond Future	10210.2300	10.2102	10620.6100	10.6206	4.019	0.0000	0.0000
2025/10/07	R035	05/02/2026	11.17 Put	Bond Future	11.7500	0.0118	8.5900	0.0086	26.894	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.67 Call	Bond Future	7654.5500	7.6546	8053.6400	8.0536	5.214	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.67 Put	Bond Future	63.2700	0.0633	48.8200	0.0488	22.839	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.17 Put	Bond Future	268.4700	0.2685	218.5800	0.2186	18.583	0.0000	0.0000
2025/10/07	R035	05/02/2026	10.17 Call	Bond Future	5147.7500	5.1478	5511.4000	5.5114	7.064	0.0000	0.0000
2025/10/07	R035	05/02/2026	11.00 Put	Bond Future	21.4100	0.0214	15.9400	0.0159	25.549	0.0000	0.0000
2025/10/07	R035	05/02/2026	11.00 Call	Bond Future	9344.9200	9.3449	9752.9900	9.7530	4.367	0.0000	0.0000
2025/10/07	R035	07/05/2026		Bond Future	9.3931	98.6794	9.3205	99.1006	0.773	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.86 Call	Bond Future	8216.3400	8.2163	8606.9500	8.6070	4.754	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.86 Put	Bond Future	197.2200	0.1972	166.6000	0.1666	15.526	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.66 Call	Bond Future	7272.5400	7.2725	7650.8400	7.6508	5.202	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.66 Put	Bond Future	293.9100	0.2939	250.9800	0.2510	14.607	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.16 Call	Bond Future	5038.8600	5.0389	5370.0100	5.3700	6.572	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.16 Put	Bond Future	732.8000	0.7328	642.7200	0.6427	12.293	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.66 Put	Bond Future	1629.6100	1.6296	1468.1400	1.4681	9.909	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.66 Call	Bond Future	3157.5300	3.1575	3417.2900	3.4173	8.227	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.71 Call	Bond Future	7506.7200	7.5067	7888.4200	7.8884	5.085	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.71 Put	Bond Future	266.4600	0.2665	226.9300	0.2269	14.835	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.21 Call	Bond Future	5248.6300	5.2486	5585.7500	5.5858	6.423	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.21 Put	Bond Future	670.6400	0.6706	586.5300	0.5865	12.542	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.71 Put	Bond Future	1513.1000	1.5131	1359.6000	1.3596	10.145	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.71 Call	Bond Future	3323.7200	3.3237	3591.4500	3.5915	8.055	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.64 Call	Bond Future	7179.2000	7.1792	7556.0900	7.5561	5.250	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.64 Put	Bond Future	305.5000	0.3055	261.1600	0.2612	14.514	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.14 Call	Bond Future	4955.9700	4.9560	5284.6600	5.2847	6.632	0.0000	0.0000
2025/10/07	R035	07/05/2026	10.14 Put	Bond Future	758.9800	0.7590	666.4400	0.6664	12.193	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.64 Put	Bond Future	1677.9900	1.6780	1513.3100	1.5133	9.814	0.0000	0.0000
2025/10/07	R035	07/05/2026	9.64 Call	Bond Future	3092.5200	3.0925	3349.0700	3.3491	8.296	0.0000	0.0000
2025/10/07	R035	06/08/2026	10.22 Call	Bond Future	5216.8400	5.2168	5533.6000	5.5336	6.072	0.0000	0.0000
2025/10/07	R035	06/08/2026	10.22 Put	Bond Future	1150.9300	1.1509	1038.4700	1.0385	9.771	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.72 Call	Bond Future	3506.1800	3.5062	3760.2100	3.7602	7.245	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.72 Put	Bond Future	2157.1600	2.1572	1981.9700	1.9820	8.121	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.22 Put	Bond Future	3695.2700	3.6953	3452.5400	3.4525	6.569	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.22 Call	Bond Future	2222.0900	2.2221	2408.5800	2.4086	8.393	0.0000	0.0000
2025/10/07	R035	06/08/2026	10.13 Call	Bond Future	4880.6200	4.8806	5187.0200	5.1870	6.278	0.0000	0.0000
2025/10/07	R035	06/08/2026	10.13 Put	Bond Future	1296.1800	1.2962	1173.3600	1.1734	9.476	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.63 Call	Bond Future	3243.3100	3.2433	3485.1200	3.4851	7.456	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	
2025/10/07	R035	06/08/2026	9.63 Put	Bond Future	2394.3800	2.3944	2206.9700	2.2070	7.827	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.13 Put	Bond Future	4031.7400	4.0317	3777.4200	3.7774	6.308	0.0000	0.0000
2025/10/07	R035	06/08/2026	9.13 Call	Bond Future	2039.0400	2.0390	2213.9400	2.2139	8.578	0.0000	0.0000
2025/10/07	R035	06/08/2026		Bond Future	9.4786	100.4860	9.4027	100.9153	0.801	0.0000	0.0000
2025/10/07	R035	06/08/2026	11.06 Call	Bond Future	8748.5000	8.7485	9135.1600	9.1352	4.420	0.0000	0.0000
2025/10/07	R035	06/08/2026	11.06 Put	Bond Future	343.2300	0.3432	300.6700	0.3007	12.400	0.0000	0.0000
2025/10/07	R035	05/11/2026		Bond Future	9.5772	97.7559	9.4979	98.1929	0.828	0.0000	0.0000
2025/10/07	R035	05/11/2026	10.03 Call	Bond Future	4483.2800	4.4833	4763.1300	4.7631	6.242	0.0000	0.0000
2025/10/07	R035	05/11/2026	10.03 Put	Bond Future	2035.8400	2.0358	1878.6800	1.8787	7.720	0.0000	0.0000
2025/10/07	R038	06/11/2025		Bond Future	9.8112	108.7631	9.7495	109.2250	0.629	0.0000	0.0000
2025/10/07	R038	06/11/2025	11.24 Call	Bond Future	9943.7200	9.9437	10405.6200	10.4056	4.645	0.0000	0.0000
2025/10/07	R038	06/11/2025	11.24 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/10/07	R038	06/11/2025	12.33 Call	Bond Future	16656.1200	16.6561	17118.0400	17.1180	2.773	0.0000	0.0000
2025/10/07	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R038	06/11/2025	10.98 Put	Bond Future	0.4600	0.0005	0.1900	0.0002	58.696	0.0000	0.0000
2025/10/07	R038	06/11/2025	10.98 Call	Bond Future	8236.2400	8.2362	8697.8900	8.6979	5.605	0.0000	0.0000
2025/10/07	R038	05/02/2026		Bond Future	9.9006	110.7431	9.8364	111.2136	0.648	0.0000	0.0000
2025/10/07	R038	05/02/2026	11.44 Call	Bond Future	10503.2500	10.5033	10963.4900	10.9635	4.382	0.0000	0.0000
2025/10/07	R038	05/02/2026	11.44 Put	Bond Future	45.4000	0.0454	35.1400	0.0351	22.599	0.0000	0.0000
2025/10/07	R038	07/05/2026		Bond Future	9.9913	107.2931	9.9246	107.7723	0.667	0.0000	0.0000
2025/10/07	R038	07/05/2026	11.40 Call	Bond Future	9727.4800	9.7275	10166.9700	10.1670	4.518	0.0000	0.0000
2025/10/07	R038	07/05/2026	11.40 Put	Bond Future	283.6000	0.2836	243.8800	0.2439	14.006	0.0000	0.0000
2025/10/07	R038	06/08/2026		Bond Future	10.0904	109.2569	10.0210	109.7451	0.688	0.0000	0.0000
2025/10/07	R038	06/08/2026	11.77 Call	Bond Future	11327.7400	11.3277	11768.6900	11.7687	3.893	0.0000	0.0000
2025/10/07	R038	06/08/2026	11.77 Put	Bond Future	427.7900	0.4278	380.4800	0.3805	11.059	0.0000	0.0000
2025/10/07	R038	05/11/2026		Bond Future	10.1982	105.6996	10.1260	106.1968	0.708	0.0000	0.0000
2025/10/07	R038	05/11/2026	10.72 Call	Bond Future	5851.6300	5.8516	6179.0000	6.1790	5.595	0.0000	0.0000
2025/10/07	R038	05/11/2026	10.72 Put	Bond Future	2357.9300	2.3579	2188.1400	2.1881	7.201	0.0000	0.0000
2025/10/07	R053	06/11/2025		Bond Future	10.2129	114.2382	10.1514	114.8677	0.602	0.0000	0.0000
2025/10/07	R053	06/11/2025	11.76 Call	Bond Future	14023.9000	14.0239	14653.4200	14.6534	4.489	0.0000	0.0000
2025/10/07	R053	06/11/2025	11.76 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/10/07	R053	05/02/2026		Bond Future	10.2922	116.3178	10.2287	116.9590	0.618	0.0000	0.0000
2025/10/07	R053	05/02/2026	11.49 Call	Bond Future	11192.0800	11.1921	11793.6200	11.7936	5.375	0.0000	0.0000
2025/10/07	R053	05/02/2026	11.49 Put	Bond Future	208.0200	0.2080	168.4400	0.1684	19.027	0.0000	0.0000
2025/10/07	R053	07/05/2026		Bond Future	10.3719	112.5932	10.3062	113.2462	0.633	0.0000	0.0000
2025/10/07	R053	07/05/2026	11.69 Call	Bond Future	12289.2100	12.2892	12878.7900	12.8788	4.798	0.0000	0.0000
2025/10/07	R053	07/05/2026	11.69 Put	Bond Future	471.2200	0.4712	407.7700	0.4078	13.465	0.0000	0.0000
2025/10/07	R053	06/08/2026		Bond Future	10.4573	114.6539	10.3894	115.3191	0.650	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	
2025/10/07	R053	06/08/2026	12.28 Call	Bond Future	16058.2500	16.0583	16666.6800	16.6667	3.789	0.0000	0.0000
2025/10/07	R053	06/08/2026	12.28 Put	Bond Future	515.6800	0.5157	458.8600	0.4589	11.018	0.0000	0.0000
2025/10/07	R053	05/11/2026		Bond Future	10.5483	110.8135	10.4780	111.4909	0.666	0.0000	0.0000
2025/10/07	R053	05/11/2026	11.21 Call	Bond Future	8981.4100	8.9814	9450.7900	9.4508	5.226	0.0000	0.0000
2025/10/07	R053	05/11/2026	11.21 Put	Bond Future	2943.6200	2.9436	2735.6100	2.7356	7.066	0.0000	0.0000
2025/10/07	R186	06/11/2025		Bond Future	7.4963	107.2271	7.4796	107.2449	0.222	0.0000	0.0000
2025/10/07	R186	06/11/2025	8.13 Call	Bond Future	676.1500	0.6762	694.0300	0.6940	2.644	0.0000	0.0000
2025/10/07	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R186	05/02/2026		Bond Future	7.5362	103.8754	7.5143	103.8937	0.291	0.0000	0.0000
2025/10/07	R186	05/02/2026	8.43 Call	Bond Future	744.7900	0.7448	762.8100	0.7628	2.419	0.0000	0.0000
2025/10/07	R186	05/02/2026	8.43 Put	Bond Future	1.7500	0.0018	1.4600	0.0015	16.571	0.0000	0.0000
2025/10/07	R186	07/05/2026		Bond Future	7.5874	105.7838	7.5560	105.8026	0.414	0.0000	0.0000
2025/10/07	R186	07/05/2026	8.69 Call	Bond Future	661.1600	0.6612	679.0200	0.6790	2.701	0.0000	0.0000
2025/10/07	R186	07/05/2026	8.69 Put	Bond Future	7.3100	0.0073	6.4100	0.0064	12.312	0.0000	0.0000
2025/10/07	R186	06/08/2026		Bond Future	7.7118	102.4154	7.6577	102.4347	0.701	0.0000	0.0000
2025/10/07	R186	06/08/2026	8.57 Call	Bond Future	329.7700	0.3298	346.2000	0.3462	4.982	0.0000	0.0000
2025/10/07	R186	06/08/2026	8.57 Put	Bond Future	23.7300	0.0237	20.8200	0.0208	12.263	0.0000	0.0000
2025/10/07	R186	05/11/2026		Bond Future	8.8109	104.2185	8.6386	104.2385	1.956	0.0000	0.0000
2025/10/07	R186	05/11/2026	8.12 Call	Bond Future	21.3900	0.0214	27.2300	0.0272	27.302	0.0000	0.0000
2025/10/07	R186	05/11/2026	8.12 Put	Bond Future	101.5400	0.1015	87.4000	0.0874	13.926	0.0000	0.0000
2025/10/07	R202	06/11/2025		Bond Future	283.0648	283.0648	283.1247	283.1247	0.021	0.0000	0.0000
2025/10/07	R202	06/11/2025	275.64 Call	Bond Future	7424.7600	7.4248	7484.6600	7.4847	0.807	0.0000	0.0000
2025/10/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R202	05/02/2026		Bond Future	282.9362	282.9362	282.9975	282.9975	0.022	0.0000	0.0000
2025/10/07	R202	05/02/2026	277.82 Call	Bond Future	5116.1800	5.1162	5177.4500	5.1775	1.198	0.0000	0.0000
2025/10/07	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R202	07/05/2026		Bond Future	288.2020	288.2020	288.2649	288.2649	0.022	0.0000	0.0000
2025/10/07	R202	07/05/2026	277.55 Call	Bond Future	10651.9800	10.6520	10714.8700	10.7149	0.590	0.0000	0.0000
2025/10/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R202	06/08/2026		Bond Future	288.1072	288.1072	288.1729	288.1729	0.023	0.0000	0.0000
2025/10/07	R202	06/08/2026	278.86 Call	Bond Future	9247.2100	9.2472	9312.9300	9.3129	0.711	0.0000	0.0000
2025/10/07	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R202	05/11/2026		Bond Future	293.2512	293.2512	293.3190	293.3190	0.023	0.0000	0.0000
2025/10/07	R202	05/11/2026	280.46 Call	Bond Future	12791.2300	12.7912	12858.9800	12.8590	0.530	0.0000	0.0000
2025/10/07	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/07	R209	06/11/2025		Bond Future	9.4765	79.6782	9.4099	80.0518	0.703	0.0000	0.0000
2025/10/07	R209	06/11/2025	11.27 Call	Bond Future	9248.9500	9.2490	9622.5500	9.6226	4.039	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
2025/10/07	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R209	05/02/2026		Bond Future	9.5519	81.1287	9.4828	81.5092	0.723	0.0000
2025/10/07	R209	05/02/2026	10.93 Call	Bond Future	7177.1300	7.1771	7544.2400	7.5442	5.115	0.0000
2025/10/07	R209	05/02/2026	10.93 Put	Bond Future	60.2900	0.0603	46.8800	0.0469	22.242	0.0000
2025/10/07	R209	07/05/2026		Bond Future	9.6281	79.4678	9.5564	79.8554	0.745	0.0000
2025/10/07	R209	07/05/2026	11.07 Call	Bond Future	7513.6300	7.5136	7869.6500	7.8697	4.738	0.0000
2025/10/07	R209	07/05/2026	11.07 Put	Bond Future	215.6700	0.2157	184.1300	0.1841	14.624	0.0000
2025/10/07	R209	06/08/2026		Bond Future	9.7122	80.9226	9.6377	81.3175	0.767	0.0000
2025/10/07	R209	06/08/2026	11.39 Call	Bond Future	8580.5600	8.5806	8937.4700	8.9375	4.160	0.0000
2025/10/07	R209	06/08/2026	11.39 Put	Bond Future	324.4400	0.3244	286.4600	0.2865	11.706	0.0000
2025/10/07	R209	05/11/2026		Bond Future	9.8045	79.1983	9.7271	79.6004	0.790	0.0000
2025/10/07	R209	05/11/2026	10.32 Call	Bond Future	4472.9000	4.4729	4736.3300	4.7363	5.889	0.0000
2025/10/07	R209	05/11/2026	10.32 Put	Bond Future	1861.6700	1.8617	1723.0100	1.7230	7.448	0.0000
2025/10/07	R210	06/11/2025		Bond Future	253.9327	253.9327	253.6239	253.6239	0.122	0.0000
2025/10/07	R210	06/11/2025	252.14 Call	Bond Future	1792.7200	1.7927	1483.9100	1.4839	17.226	0.0000
2025/10/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R210	05/02/2026		Bond Future	258.6180	258.6180	258.3038	258.3038	0.121	0.0000
2025/10/07	R210	05/02/2026	253.10 Call	Bond Future	5517.9700	5.5180	5203.7500	5.2038	5.694	0.0000
2025/10/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R210	07/05/2026		Bond Future	259.9438	259.9438	259.6238	259.6238	0.123	0.0000
2025/10/07	R210	07/05/2026	255.40 Call	Bond Future	4543.8100	4.5438	4223.7600	4.2238	7.044	0.0000
2025/10/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R210	06/08/2026		Bond Future	264.7654	264.7654	264.4400	264.4400	0.123	0.0000
2025/10/07	R210	06/08/2026	259.84 Call	Bond Future	4925.3700	4.9254	4599.9700	4.6000	6.607	0.0000
2025/10/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R210	05/11/2026		Bond Future	265.9484	265.9484	265.6207	265.6207	0.123	0.0000
2025/10/07	R210	05/11/2026	253.33 Call	Bond Future	12618.4100	12.6184	12290.7200	12.2907	2.597	0.0000
2025/10/07	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R213	06/11/2025		Bond Future	8.2446	96.1163	8.1930	96.3277	0.626	0.0000
2025/10/07	R213	06/11/2025	10.05 Call	Bond Future	7046.6400	7.0466	7258.0300	7.2580	3.000	0.0000
2025/10/07	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/07	R213	05/02/2026		Bond Future	8.3011	97.8660	8.2464	98.0814	0.660	0.0000
2025/10/07	R213	05/02/2026	9.89 Call	Bond Future	6005.3300	6.0053	6218.4700	6.2185	3.549	0.0000
2025/10/07	R213	05/02/2026	9.89 Put	Bond Future	9.5000	0.0095	7.2600	0.0073	23.579	0.0000
2025/10/07	R213	07/05/2026		Bond Future	8.3519	96.1125	8.2938	96.3319	0.697	0.0000
2025/10/07	R213	07/05/2026	9.80 Call	Bond Future	5349.0500	5.3491	5556.3200	5.5563	3.875	0.0000
2025/10/07	R213	07/05/2026	9.80 Put	Bond Future	81.3600	0.0814	69.2100	0.0692	14.934	0.0000
2025/10/07	R213	06/08/2026		Bond Future	8.4148	97.8723	8.3527	98.0960	0.738	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	
2025/10/07	R213	06/08/2026	9.69 Call	Bond Future	4688.2100	4.6882	4885.4000	4.8854	4.206	0.0000	0.0000
2025/10/07	R213	06/08/2026	9.69 Put	Bond Future	232.0100	0.2320	205.5500	0.2056	11.405	0.0000	0.0000
2025/10/07	R213	05/11/2026		Bond Future	8.4983	96.0476	8.4319	96.2755	0.781	0.0000	0.0000
2025/10/07	R213	05/11/2026	8.75 Call	Bond Future	2235.7400	2.2357	2369.2500	2.3693	5.972	0.0000	0.0000
2025/10/07	R213	05/11/2026	8.75 Put	Bond Future	1377.4700	1.3775	1283.1100	1.2831	6.850	0.0000	0.0000
2025/10/07	R214	06/11/2025		Bond Future	10.1500	73.2182	10.0884	73.5938	0.607	0.0000	0.0000
2025/10/07	R214	06/11/2025	11.64 Call	Bond Future	8285.9300	8.2859	8661.4800	8.6615	4.532	0.0000	0.0000
2025/10/07	R214	06/11/2025	11.64 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/10/07	R214	05/02/2026		Bond Future	10.2351	74.5511	10.1714	74.9336	0.622	0.0000	0.0000
2025/10/07	R214	05/02/2026	11.26 Call	Bond Future	5963.8300	5.9638	6312.6500	6.3127	5.849	0.0000	0.0000
2025/10/07	R214	05/02/2026	11.26 Put	Bond Future	187.8100	0.1878	154.1400	0.1541	17.928	0.0000	0.0000
2025/10/07	R214	07/05/2026		Bond Future	10.3164	72.6228	10.2507	73.0124	0.637	0.0000	0.0000
2025/10/07	R214	07/05/2026	11.53 Call	Bond Future	7058.4700	7.0585	7401.0000	7.4010	4.853	0.0000	0.0000
2025/10/07	R214	07/05/2026	11.53 Put	Bond Future	379.0800	0.3791	332.0100	0.3320	12.417	0.0000	0.0000
2025/10/07	R214	06/08/2026		Bond Future	10.4053	73.9524	10.3373	74.3493	0.653	0.0000	0.0000
2025/10/07	R214	06/08/2026	11.97 Call	Bond Future	8785.4900	8.7855	9135.9200	9.1359	3.989	0.0000	0.0000
2025/10/07	R214	06/08/2026	11.97 Put	Bond Future	458.8700	0.4589	412.4000	0.4124	10.127	0.0000	0.0000
2025/10/07	R214	05/11/2026		Bond Future	10.5025	71.9592	10.4322	72.3634	0.669	0.0000	0.0000
2025/10/07	R214	05/11/2026	10.97 Call	Bond Future	4828.1300	4.8281	5087.8600	5.0879	5.380	0.0000	0.0000
2025/10/07	R214	05/11/2026	10.97 Put	Bond Future	2220.0300	2.2200	2075.6100	2.0756	6.505	0.0000	0.0000
2025/10/07	R248	06/11/2025		Bond Future	10.3303	88.0349	10.2687	88.5100	0.596	0.0000	0.0000
2025/10/07	R248	06/11/2025	11.74 Call	Bond Future	9792.8100	9.7928	10267.8300	10.2678	4.851	0.0000	0.0000
2025/10/07	R248	06/11/2025	11.74 Put	Bond Future	0.1100	0.0001	0.0400	0.0000	63.636	0.0000	0.0000
2025/10/07	R248	05/02/2026		Bond Future	10.4163	89.6376	10.3526	90.1215	0.611	0.0000	0.0000
2025/10/07	R248	05/02/2026	11.46 Call	Bond Future	7560.6800	7.5607	8002.9700	8.0030	5.850	0.0000	0.0000
2025/10/07	R248	05/02/2026	11.46 Put	Bond Future	230.6200	0.2306	189.0300	0.1890	18.034	0.0000	0.0000
2025/10/07	R248	07/05/2026		Bond Future	10.4984	86.8448	10.4326	87.3376	0.626	0.0000	0.0000
2025/10/07	R248	07/05/2026	11.72 Call	Bond Future	8843.0000	8.8430	9276.2800	9.2763	4.900	0.0000	0.0000
2025/10/07	R248	07/05/2026	11.72 Put	Bond Future	478.5000	0.4785	418.9400	0.4189	12.447	0.0000	0.0000
2025/10/07	R248	06/08/2026		Bond Future	10.5877	88.4346	10.5197	88.9367	0.642	0.0000	0.0000
2025/10/07	R248	06/08/2026	12.37 Call	Bond Future	12015.0800	12.0151	12471.1300	12.4711	3.796	0.0000	0.0000
2025/10/07	R248	06/08/2026	12.37 Put	Bond Future	429.7100	0.4297	383.6200	0.3836	10.726	0.0000	0.0000
2025/10/07	R248	05/11/2026		Bond Future	10.6845	85.5551	10.6141	86.0663	0.658	0.0000	0.0000
2025/10/07	R248	05/11/2026	11.31 Call	Bond Future	6727.0700	6.7271	7075.1300	7.0751	5.174	0.0000	0.0000
2025/10/07	R248	05/11/2026	11.31 Put	Bond Future	2396.7000	2.3967	2233.5600	2.2336	6.807	0.0000	0.0000
2025/10/07	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
2025/10/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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