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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2025 TO 08/10/2025

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
2025/10/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/08	2029	06/11/2025	139.79 Call	Bond Future	1844.2700	1.8443	1906.0700	1.9061	3.351	0.0000
2025/10/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2029	06/11/2025		Bond Future	141.6343	141.6343	141.6961	141.6961	0.044	0.0000
2025/10/08	2029	05/02/2026		Bond Future	144.2477	144.2477	144.3112	144.3112	0.044	0.0000
2025/10/08	2029	05/02/2026	140.11 Call	Bond Future	4137.7000	4.1377	4201.1900	4.2012	1.534	0.0000
2025/10/08	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/08	2029	07/05/2026		Bond Future	145.4684	145.4684	145.5335	145.5335	0.045	0.0000
2025/10/08	2029	07/05/2026	141.82 Call	Bond Future	3648.3600	3.6484	3713.4900	3.7135	1.785	0.0000
2025/10/08	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2029	06/08/2026		Bond Future	148.1671	148.1671	148.2345	148.2345	0.045	0.0000
2025/10/08	2029	06/08/2026	144.10 Call	Bond Future	4067.1100	4.0671	4134.4700	4.1345	1.656	0.0000
2025/10/08	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2029	05/11/2026		Bond Future	149.3269	149.3269	149.3967	149.3967	0.047	0.0000
2025/10/08	2029	05/11/2026	147.56 Call	Bond Future	1766.8600	1.7669	1836.7400	1.8367	3.955	0.0000
2025/10/08	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2030	06/11/2025	8.72 Put	Bond Future	0.8400	0.0008	0.3200	0.0003	61.905	0.0000
2025/10/08	2030	06/11/2025	8.72 Call	Bond Future	2900.6900	2.9007	3139.8800	3.1399	8.246	0.0000
2025/10/08	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2030	06/11/2025	9.22 Call	Bond Future	4590.3700	4.5904	4830.0800	4.8301	5.222	0.0000
2025/10/08	2030	06/11/2025	10.08 Call	Bond Future	7414.7200	7.4147	7654.4300	7.6544	3.233	0.0000
2025/10/08	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2030	06/11/2025		Bond Future	7.8866	102.6205	7.8190	102.8603	0.857	0.0000
2025/10/08	2030	06/11/2025	9.54 Call	Bond Future	5653.4400	5.6534	5893.1500	5.8932	4.240	0.0000
2025/10/08	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2030	05/02/2026		Bond Future	7.9213	100.4808	7.8486	100.7253	0.918	0.0000
2025/10/08	2030	05/02/2026	9.49 Call	Bond Future	5106.5100	5.1065	5349.4400	5.3494	4.757	0.0000
2025/10/08	2030	05/02/2026	9.49 Put	Bond Future	4.5400	0.0045	3.0500	0.0031	32.819	0.0000
2025/10/08	2030	07/05/2026		Bond Future	7.9640	102.3269	7.8855	102.5761	0.985	0.0000
2025/10/08	2030	07/05/2026	9.39 Call	Bond Future	4452.9600	4.4530	4690.9000	4.6909	5.343	0.0000
2025/10/08	2030	07/05/2026	9.39 Put	Bond Future	53.5700	0.0536	42.3300	0.0423	20.982	0.0000
2025/10/08	2030	06/08/2026		Bond Future	8.0218	100.1912	7.9364	100.4457	1.065	0.0000
2025/10/08	2030	06/08/2026	9.22 Call	Bond Future	3670.4100	3.6704	3895.5100	3.8955	6.133	0.0000
2025/10/08	2030	06/08/2026	9.22 Put	Bond Future	182.9400	0.1829	153.5500	0.1536	16.065	0.0000
2025/10/08	2030	05/11/2026		Bond Future	8.0869	101.9556	7.9938	102.2154	1.151	0.0000
2025/10/08	2030	05/11/2026	8.39 Call	Bond Future	1817.2300	1.8172	1976.3300	1.9763	8.755	0.0000
2025/10/08	2030	05/11/2026	8.39 Put	Bond Future	977.0300	0.9770	876.3100	0.8763	10.309	0.0000
2025/10/08	2031	06/11/2025		Bond Future	112.5088	112.5088	112.5760	112.5760	0.060	0.0000
2025/10/08	2031	06/11/2025	109.69 Call	Bond Future	2818.8000	2.8188	2885.9600	2.8860	2.383	0.0000
2025/10/08	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2031	05/02/2026		Bond Future	112.1936	112.1936	112.2625	112.2625	0.061	0.0000
2025/10/08	2031	05/02/2026	111.76 Call	Bond Future	574.8800	0.5749	623.9200	0.6239	8.530	0.0000
2025/10/08	2031	05/02/2026	111.76 Put	Bond Future	141.3000	0.1413	121.4300	0.1214	14.062	0.0000
2025/10/08	2031	07/05/2026		Bond Future	114.2816	114.2816	114.3522	114.3522	0.062	0.0000
2025/10/08	2031	07/05/2026	113.84 Call	Bond Future	587.3100	0.5873	637.8700	0.6379	8.609	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
2025/10/08	2031	07/05/2026	113.84 Put	Bond Future		145.6800	0.1457	125.7100	0.1257	13.708	0.0000	0.0000
2025/10/08	2031	06/08/2026		Bond Future		113.9697	113.9697	114.0425	114.0425	0.064	0.0000	0.0000
2025/10/08	2031	06/08/2026	113.81 Call	Bond Future		249.8700	0.2499	299.9600	0.3000	20.046	0.0000	0.0000
2025/10/08	2031	06/08/2026	113.81 Put	Bond Future		90.1900	0.0902	67.4700	0.0675	25.191	0.0000	0.0000
2025/10/08	2031	05/11/2026		Bond Future		116.0039	116.0039	116.0790	116.0790	0.065	0.0000	0.0000
2025/10/08	2031	05/11/2026	111.49 Call	Bond Future		4513.8800	4.5139	4588.9700	4.5890	1.664	0.0000	0.0000
2025/10/08	2031	05/11/2026	111.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2032	06/11/2025	9.40 Put	Bond Future		2.6500	0.0027	1.1800	0.0012	55.472	0.0000	0.0000
2025/10/08	2032	06/11/2025	9.40 Call	Bond Future		4169.2400	4.1692	4495.7100	4.4957	7.830	0.0000	0.0000
2025/10/08	2032	06/11/2025	9.90 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/08	2032	06/11/2025	9.90 Call	Bond Future		6412.3900	6.4124	6740.3200	6.7403	5.114	0.0000	0.0000
2025/10/08	2032	06/11/2025	10.89 Call	Bond Future		10664.8100	10.6648	10992.7500	10.9928	3.075	0.0000	0.0000
2025/10/08	2032	06/11/2025	10.89 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2032	06/11/2025		Bond Future		8.5106	99.6733	8.4426	100.0013	0.799	0.0000	0.0000
2025/10/08	2032	06/11/2025	10.42 Call	Bond Future		8677.4300	8.6774	9005.3700	9.0054	3.779	0.0000	0.0000
2025/10/08	2032	06/11/2025	10.42 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2032	05/02/2026		Bond Future		8.5715	101.4880	8.4998	101.8222	0.836	0.0000	0.0000
2025/10/08	2032	05/02/2026	10.16 Call	Bond Future		7072.1000	7.0721	7402.3000	7.4023	4.669	0.0000	0.0000
2025/10/08	2032	05/02/2026	10.16 Put	Bond Future		14.5600	0.0146	10.5100	0.0105	27.816	0.0000	0.0000
2025/10/08	2032	07/05/2026		Bond Future		8.6330	99.1927	8.5573	99.5334	0.877	0.0000	0.0000
2025/10/08	2032	07/05/2026	10.14 Call	Bond Future		6592.5500	6.5926	6914.6800	6.9147	4.886	0.0000	0.0000
2025/10/08	2032	07/05/2026	10.14 Put	Bond Future		103.3200	0.1033	84.7600	0.0848	17.964	0.0000	0.0000
2025/10/08	2032	06/08/2026		Bond Future		8.7054	101.0088	8.6252	101.3564	0.921	0.0000	0.0000
2025/10/08	2032	06/08/2026	10.12 Call	Bond Future		6149.3700	6.1494	6460.8800	6.4609	5.066	0.0000	0.0000
2025/10/08	2032	06/08/2026	10.12 Put	Bond Future		257.9700	0.2580	221.8500	0.2219	14.002	0.0000	0.0000
2025/10/08	2032	05/11/2026		Bond Future		8.7912	98.6305	8.7062	98.9850	0.967	0.0000	0.0000
2025/10/08	2032	05/11/2026	9.16 Call	Bond Future		3062.8700	3.0629	3283.7300	3.2837	7.211	0.0000	0.0000
2025/10/08	2032	05/11/2026	9.16 Put	Bond Future		1542.9700	1.5430	1409.2600	1.4093	8.666	0.0000	0.0000
2025/10/08	2033	06/11/2025		Bond Future		135.5547	135.5547	135.5497	135.5497	0.004	0.0000	0.0000
2025/10/08	2033	06/11/2025	133.14 Call	Bond Future		2414.7300	2.4147	2409.7100	2.4097	0.208	0.0000	0.0000
2025/10/08	2033	06/11/2025	133.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2033	05/02/2026		Bond Future		138.0559	138.0559	138.0514	138.0514	0.003	0.0000	0.0000
2025/10/08	2033	05/02/2026	132.88 Call	Bond Future		5175.9400	5.1759	5171.3700	5.1714	0.088	0.0000	0.0000
2025/10/08	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2033	07/05/2026		Bond Future		139.0594	139.0594	139.0552	139.0552	0.003	0.0000	0.0000
2025/10/08	2033	07/05/2026	135.16 Call	Bond Future		3899.3600	3.8994	3895.1600	3.8952	0.108	0.0000	0.0000
2025/10/08	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2033	06/08/2026		Bond Future		141.6393	141.6393	141.6360	141.6360	0.002	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	
2025/10/08	2033	06/08/2026	134.25 Call	Bond Future	7389.2500	7.3893	7385.9600	7.3860	0.045	0.0000	0.0000
2025/10/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2033	05/11/2026		Bond Future	142.5784	142.5784	142.5763	142.5763	0.001	0.0000	0.0000
2025/10/08	2033	05/11/2026	137.26 Call	Bond Future	5318.3800	5.3184	5316.3200	5.3163	0.039	0.0000	0.0000
2025/10/08	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2037	06/11/2025	10.50 Put	Bond Future	11.3600	0.0114	6.0100	0.0060	47.095	0.0000	0.0000
2025/10/08	2037	06/11/2025	10.50 Call	Bond Future	5031.6200	5.0316	5431.8500	5.4319	7.954	0.0000	0.0000
2025/10/08	2037	06/11/2025	11.00 Put	Bond Future	0.1400	0.0001	0.0500	0.0001	64.286	0.0000	0.0000
2025/10/08	2037	06/11/2025	11.00 Call	Bond Future	7907.8800	7.9079	8313.3700	8.3134	5.128	0.0000	0.0000
2025/10/08	2037	06/11/2025	12.16 Call	Bond Future	14112.9700	14.1130	14518.5500	14.5186	2.874	0.0000	0.0000
2025/10/08	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2037	06/11/2025		Bond Future	9.6828	94.3668	9.6195	94.7724	0.654	0.0000	0.0000
2025/10/08	2037	06/11/2025	11.63 Call	Bond Future	11360.0700	11.3601	11765.6500	11.7657	3.570	0.0000	0.0000
2025/10/08	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2037	05/02/2026		Bond Future	9.7650	91.8263	9.6991	92.2396	0.674	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.20 Call	Bond Future	8474.0600	8.4741	8874.0900	8.8741	4.721	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.20 Put	Bond Future	61.4200	0.0614	48.2000	0.0482	21.524	0.0000	0.0000
2025/10/08	2037	05/02/2026	12.27 Call	Bond Future	14006.4000	14.0064	14419.2500	14.4193	2.948	0.0000	0.0000
2025/10/08	2037	05/02/2026	12.27 Put	Bond Future	1.3200	0.0013	0.9200	0.0009	30.303	0.0000	0.0000
2025/10/08	2037	05/02/2026	10.90 Put	Bond Future	144.6800	0.1447	116.7300	0.1167	19.318	0.0000	0.0000
2025/10/08	2037	05/02/2026	10.90 Call	Bond Future	6889.1700	6.8892	7274.4700	7.2745	5.593	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.86 Call	Bond Future	11933.0000	11.9330	12344.4000	12.3444	3.448	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.86 Put	Bond Future	7.0200	0.0070	5.1700	0.0052	26.353	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.36 Call	Bond Future	9321.6000	9.3216	9726.2900	9.7263	4.341	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.36 Put	Bond Future	37.7800	0.0378	29.2200	0.0292	22.657	0.0000	0.0000
2025/10/08	2037	05/02/2026	10.65 Put	Bond Future	282.9500	0.2830	233.7900	0.2338	17.374	0.0000	0.0000
2025/10/08	2037	05/02/2026	10.65 Call	Bond Future	5601.8800	5.6019	5965.9700	5.9660	6.499	0.0000	0.0000
2025/10/08	2037	05/02/2026	12.73 Call	Bond Future	16248.3700	16.2484	16661.5700	16.6616	2.543	0.0000	0.0000
2025/10/08	2037	05/02/2026	12.73 Put	Bond Future	0.1600	0.0002	0.1100	0.0001	31.250	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.40 Put	Bond Future	33.3600	0.0334	25.7000	0.0257	22.962	0.0000	0.0000
2025/10/08	2037	05/02/2026	11.40 Call	Bond Future	9533.0000	9.5330	9938.5900	9.9386	4.255	0.0000	0.0000
2025/10/08	2037	07/05/2026	12.40 Call	Bond Future	13989.2400	13.9892	14405.9500	14.4060	2.979	0.0000	0.0000
2025/10/08	2037	07/05/2026	12.40 Put	Bond Future	23.5700	0.0236	19.2400	0.0192	18.371	0.0000	0.0000
2025/10/08	2037	07/05/2026	10.95 Put	Bond Future	485.1700	0.4852	424.8300	0.4248	12.437	0.0000	0.0000
2025/10/08	2037	07/05/2026	10.95 Call	Bond Future	6894.5600	6.8946	7255.2600	7.2553	5.232	0.0000	0.0000
2025/10/08	2037	07/05/2026		Bond Future	9.8527	93.5133	9.7843	93.9344	0.694	0.0000	0.0000
2025/10/08	2037	07/05/2026	11.32 Call	Bond Future	8682.9700	8.6830	9069.2200	9.0692	4.448	0.0000	0.0000
2025/10/08	2037	07/05/2026	11.32 Put	Bond Future	251.5400	0.2515	216.7500	0.2168	13.831	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
2025/10/08	2037	06/08/2026		Bond Future	9.9511	90.9654	9.8798	91.3948	0.716	0.0000
2025/10/08	2037	06/08/2026	11.71 Call	Bond Future	10128.1400	10.1281	10518.4400	10.5184	3.854	0.0000
2025/10/08	2037	06/08/2026	11.71 Put	Bond Future	349.6600	0.3497	310.5300	0.3105	11.191	0.0000
2025/10/08	2037	06/08/2026	11.30 Call	Bond Future	8242.9700	8.2430	8609.8700	8.6099	4.451	0.0000
2025/10/08	2037	06/08/2026	11.30 Put	Bond Future	610.0000	0.6100	547.4700	0.5475	10.251	0.0000
2025/10/08	2037	06/08/2026	10.70 Call	Bond Future	5671.7500	5.6718	5985.9000	5.9859	5.539	0.0000
2025/10/08	2037	06/08/2026	10.70 Put	Bond Future	1321.4800	1.3215	1206.2000	1.2062	8.724	0.0000
2025/10/08	2037	06/08/2026	10.02 Put	Bond Future	2905.9900	2.9060	2707.2300	2.7072	6.840	0.0000
2025/10/08	2037	06/08/2026	10.02 Call	Bond Future	3318.6700	3.3187	3549.3400	3.5493	6.951	0.0000
2025/10/08	2037	05/11/2026	10.83 Call	Bond Future	6129.4200	6.1294	6440.7200	6.4407	5.079	0.0000
2025/10/08	2037	05/11/2026	10.83 Put	Bond Future	1696.0800	1.6961	1569.5700	1.5696	7.459	0.0000
2025/10/08	2037	05/11/2026	10.23 Call	Bond Future	4078.9300	4.0789	4326.6000	4.3266	6.072	0.0000
2025/10/08	2037	05/11/2026	10.23 Put	Bond Future	3029.4800	3.0295	2839.3400	2.8393	6.276	0.0000
2025/10/08	2037	05/11/2026	9.46 Put	Bond Future	5805.4700	5.8055	5529.7100	5.5297	4.750	0.0000
2025/10/08	2037	05/11/2026	9.46 Call	Bond Future	2243.7200	2.2437	2405.7700	2.4058	7.222	0.0000
2025/10/08	2037	05/11/2026		Bond Future	10.0501	92.5667	9.9759	93.0045	0.738	0.0000
2025/10/08	2037	05/11/2026	10.62 Call	Bond Future	5359.3400	5.3593	5649.7100	5.6497	5.418	0.0000
2025/10/08	2037	05/11/2026	10.62 Put	Bond Future	2090.3000	2.0903	1942.8600	1.9429	7.054	0.0000
2025/10/08	2038	06/11/2025		Bond Future	146.8328	146.8328	146.8517	146.8517	0.013	0.0000
2025/10/08	2038	06/11/2025	143.88 Call	Bond Future	2952.8000	2.9528	2971.7200	2.9717	0.641	0.0000
2025/10/08	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2038	05/02/2026		Bond Future	147.3712	147.3712	147.3910	147.3910	0.013	0.0000
2025/10/08	2038	05/02/2026	143.20 Call	Bond Future	4171.1800	4.1712	4191.0200	4.1910	0.476	0.0000
2025/10/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2038	07/05/2026		Bond Future	150.1140	150.1140	150.1348	150.1348	0.014	0.0000
2025/10/08	2038	07/05/2026	144.53 Call	Bond Future	5584.0000	5.5840	5604.7700	5.6048	0.372	0.0000
2025/10/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2038	06/08/2026		Bond Future	150.6911	150.6911	150.7133	150.7133	0.015	0.0000
2025/10/08	2038	06/08/2026	144.72 Call	Bond Future	5971.1200	5.9711	5993.3400	5.9933	0.372	0.0000
2025/10/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2038	05/11/2026		Bond Future	153.3818	153.3818	153.4058	153.4058	0.016	0.0000
2025/10/08	2038	05/11/2026	146.31 Call	Bond Future	7071.7900	7.0718	7095.7900	7.0958	0.339	0.0000
2025/10/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2040	06/11/2025		Bond Future	10.1100	94.2129	10.0213	94.8381	0.878	0.0000
2025/10/08	2040	06/11/2025	11.84 Call	Bond Future	11039.3800	11.0394	11664.5900	11.6646	5.663	0.0000
2025/10/08	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2040	05/02/2026		Bond Future	10.1984	91.4191	10.1064	92.0560	0.902	0.0000
2025/10/08	2040	05/02/2026	11.49 Call	Bond Future	8406.7600	8.4068	9014.9000	9.0149	7.234	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
2025/10/08	2040	05/02/2026	11.49 Put	Bond Future	108.0800	0.1081	79.3200	0.0793	26.610	0.0000	0.0000
2025/10/08	2040	05/02/2026	10.35 Put	Bond Future	1643.1200	1.6431	1387.3000	1.3873	15.569	0.0000	0.0000
2025/10/08	2040	05/02/2026	10.35 Call	Bond Future	2678.3400	2.6783	3059.4200	3.0594	14.228	0.0000	0.0000
2025/10/08	2040	05/02/2026	10.75 Call	Bond Future	4404.7100	4.4047	4901.3200	4.9013	11.275	0.0000	0.0000
2025/10/08	2040	05/02/2026	10.75 Put	Bond Future	718.1600	0.7182	577.8700	0.5779	19.535	0.0000	0.0000
2025/10/08	2040	05/02/2026	11.15 Call	Bond Future	6495.9800	6.4960	7069.2700	7.0693	8.825	0.0000	0.0000
2025/10/08	2040	05/02/2026	11.15 Put	Bond Future	270.7400	0.2707	207.1300	0.2071	23.495	0.0000	0.0000
2025/10/08	2040	05/02/2026	13.23 Call	Bond Future	17812.5500	17.8126	18449.3800	18.4494	3.575	0.0000	0.0000
2025/10/08	2040	05/02/2026	13.23 Put	Bond Future	0.1800	0.0002	0.1100	0.0001	38.889	0.0000	0.0000
2025/10/08	2040	05/02/2026	11.82 Put	Bond Future	41.3900	0.0414	29.2200	0.0292	29.403	0.0000	0.0000
2025/10/08	2040	05/02/2026	11.82 Call	Bond Future	10281.5500	10.2816	10906.2800	10.9063	6.076	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.22 Call	Bond Future	11917.4200	11.9174	12541.3900	12.5414	5.236	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.22 Put	Bond Future	122.5200	0.1225	97.6100	0.0976	20.331	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.72 Call	Bond Future	9273.9900	9.2740	9866.7400	9.8667	6.392	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.72 Put	Bond Future	310.1200	0.3101	253.9900	0.2540	18.099	0.0000	0.0000
2025/10/08	2040	07/05/2026	10.70 Put	Bond Future	1643.5400	1.6435	1430.5600	1.4306	12.959	0.0000	0.0000
2025/10/08	2040	07/05/2026	10.70 Call	Bond Future	4346.6100	4.3466	4782.5100	4.7825	10.029	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.53 Call	Bond Future	13539.4600	13.5395	14174.6600	14.1747	4.691	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.53 Put	Bond Future	62.2400	0.0622	48.5600	0.0486	21.979	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.03 Call	Bond Future	10912.4600	10.9125	11527.0400	11.5270	5.632	0.0000	0.0000
2025/10/08	2040	07/05/2026	12.03 Put	Bond Future	175.9000	0.1759	141.6000	0.1416	19.500	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.12 Put	Bond Future	858.6900	0.8587	728.1700	0.7282	15.200	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.12 Call	Bond Future	6222.2500	6.2223	6740.6100	6.7406	8.331	0.0000	0.0000
2025/10/08	2040	07/05/2026		Bond Future	10.2918	93.0986	10.1964	93.7475	0.927	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.67 Call	Bond Future	9011.3500	9.0114	9599.6800	9.5997	6.529	0.0000	0.0000
2025/10/08	2040	07/05/2026	11.67 Put	Bond Future	338.8600	0.3389	278.3100	0.2783	17.869	0.0000	0.0000
2025/10/08	2040	06/08/2026		Bond Future	10.3953	90.2924	10.2963	90.9538	0.953	0.0000	0.0000
2025/10/08	2040	06/08/2026	12.19 Call	Bond Future	11244.0000	11.2440	11847.9500	11.8480	5.371	0.0000	0.0000
2025/10/08	2040	06/08/2026	12.19 Put	Bond Future	385.4600	0.3855	327.9700	0.3280	14.915	0.0000	0.0000
2025/10/08	2040	05/11/2026		Bond Future	10.4986	91.8815	10.3958	92.5554	0.979	0.0000	0.0000
2025/10/08	2040	05/11/2026	11.06 Call	Bond Future	5919.8700	5.9199	6369.9800	6.3700	7.603	0.0000	0.0000
2025/10/08	2040	05/11/2026	11.06 Put	Bond Future	2363.9200	2.3639	2140.1600	2.1402	9.466	0.0000	0.0000
2025/10/08	2040	05/11/2026	11.27 Call	Bond Future	6759.0900	6.7591	7240.7100	7.2407	7.126	0.0000	0.0000
2025/10/08	2040	05/11/2026	11.27 Put	Bond Future	1925.6100	1.9256	1733.3600	1.7334	9.984	0.0000	0.0000
2025/10/08	2040	05/11/2026	10.67 Call	Bond Future	4528.3500	4.5284	4913.6900	4.9137	8.510	0.0000	0.0000
2025/10/08	2040	05/11/2026	10.67 Put	Bond Future	3420.2700	3.4203	3131.7400	3.1317	8.436	0.0000	0.0000
2025/10/08	2040	05/11/2026	9.91 Put	Bond Future	6499.6400	6.4996	6082.1200	6.0821	6.424	0.0000	0.0000
2025/10/08	2040	05/11/2026	9.91 Call	Bond Future	2540.3500	2.5404	2796.7000	2.7967	10.091	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
2025/10/08	2043	06/11/2025		Bond Future	114.6055	114.6055	114.6130	0.007	0.0000	0.0000
2025/10/08	2043	06/11/2025	110.43 Call	Bond Future	4187.1667	4.1872	4193.2543	4.1933	0.145	0.0000
2025/10/08	2043	06/11/2025	110.43 Put	Bond Future	11.6967	0.0117	10.2743	0.0103	12.161	0.0000
2025/10/08	2043	05/02/2026		Bond Future	113.9034	113.9034	113.9115	113.9115	0.007	0.0000
2025/10/08	2043	05/02/2026	109.66 Call	Bond Future	4538.8812	4.5389	4542.1688	4.5422	0.072	0.0000
2025/10/08	2043	05/02/2026	109.66 Put	Bond Future	295.5112	0.2955	290.6288	0.2906	1.652	0.0000
2025/10/08	2043	07/05/2026		Bond Future	116.0232	116.0232	116.0319	116.0319	0.007	0.0000
2025/10/08	2043	07/05/2026	111.70 Call	Bond Future	4948.0495	4.9480	4951.3979	4.9514	0.068	0.0000
2025/10/08	2043	07/05/2026	111.70 Put	Bond Future	624.8895	0.6249	619.5479	0.6195	0.855	0.0000
2025/10/08	2043	06/08/2026		Bond Future	115.3106	115.3106	115.3204	115.3204	0.008	0.0000
2025/10/08	2043	06/08/2026	110.88 Call	Bond Future	5282.5523	5.2826	5286.9867	5.2870	0.084	0.0000
2025/10/08	2043	06/08/2026	110.88 Put	Bond Future	851.9223	0.8519	846.5667	0.8466	0.629	0.0000
2025/10/08	2043	05/11/2026		Bond Future	117.3684	117.3684	117.3793	117.3793	0.009	0.0000
2025/10/08	2043	05/11/2026	112.84 Call	Bond Future	5623.4939	5.6235	5628.8485	5.6288	0.095	0.0000
2025/10/08	2043	05/11/2026	112.84 Put	Bond Future	1095.1239	1.0951	1089.5185	1.0895	0.512	0.0000
2025/10/08	2044	06/11/2025	11.75 Call	Bond Future	9718.3500	9.7184	10373.3400	10.3733	6.740	0.0000
2025/10/08	2044	06/11/2025	11.75 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000
2025/10/08	2044	06/11/2025	11.25 Put	Bond Future	5.0600	0.0051	1.9700	0.0020	61.067	0.0000
2025/10/08	2044	06/11/2025	11.25 Call	Bond Future	6576.0500	6.5761	7227.9900	7.2280	9.914	0.0000
2025/10/08	2044	06/11/2025	12.20 Call	Bond Future	12386.0900	12.3861	13041.1200	13.0411	5.288	0.0000
2025/10/08	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2044	06/11/2025	12.25 Call	Bond Future	12673.3500	12.6734	13328.3800	13.3284	5.169	0.0000
2025/10/08	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2044	06/11/2025	12.00 Call	Bond Future	11218.9500	11.2190	11873.9800	11.8740	5.839	0.0000
2025/10/08	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	2044	06/11/2025		Bond Future	10.2992	89.7933	10.2106	90.4483	0.861	0.0000
2025/10/08	2044	06/11/2025	11.88 Call	Bond Future	10504.5300	10.5045	11159.5500	11.1596	6.236	0.0000
2025/10/08	2044	06/11/2025	11.88 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/08	2044	05/02/2026		Bond Future	10.3850	87.0442	10.2933	87.7115	0.883	0.0000
2025/10/08	2044	05/02/2026	11.56 Call	Bond Future	8045.8500	8.0459	8673.5500	8.6736	7.802	0.0000
2025/10/08	2044	05/02/2026	11.56 Put	Bond Future	154.3100	0.1543	114.7000	0.1147	25.669	0.0000
2025/10/08	2044	05/02/2026	11.25 Call	Bond Future	6276.7600	6.2768	6863.9700	6.8640	9.355	0.0000
2025/10/08	2044	05/02/2026	11.25 Put	Bond Future	353.9600	0.3540	273.8600	0.2739	22.630	0.0000
2025/10/08	2044	05/02/2026	11.50 Call	Bond Future	7697.4800	7.6975	8319.2700	8.3193	8.078	0.0000
2025/10/08	2044	05/02/2026	11.50 Put	Bond Future	181.0100	0.1810	135.4900	0.1355	25.148	0.0000
2025/10/08	2044	05/02/2026	10.90 Put	Bond Future	815.7000	0.8157	659.6500	0.6597	19.131	0.0000
2025/10/08	2044	05/02/2026	10.90 Call	Bond Future	4420.7300	4.4207	4931.9900	4.9320	11.565	0.0000
2025/10/08	2044	05/02/2026	10.07 Put	Bond Future	3696.4000	3.6964	3273.7600	3.2738	11.434	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
2025/10/08	2044	05/02/2026	10.07 Call	Bond Future		1370.3900	1.3704	1615.0600	1.6151	17.854	0.0000	0.0000
2025/10/08	2044	05/02/2026	11.45 Call	Bond Future		7409.8400	7.4098	8025.8800	8.0259	8.314	0.0000	0.0000
2025/10/08	2044	05/02/2026	11.45 Put	Bond Future		208.0900	0.2081	156.8200	0.1568	24.638	0.0000	0.0000
2025/10/08	2044	07/05/2026		Bond Future		10.4749	88.6434	10.3801	89.3231	0.905	0.0000	0.0000
2025/10/08	2044	07/05/2026	11.80 Call	Bond Future		9079.1400	9.0791	9690.5800	9.6906	6.735	0.0000	0.0000
2025/10/08	2044	07/05/2026	11.80 Put	Bond Future		387.5300	0.3875	319.2300	0.3192	17.624	0.0000	0.0000
2025/10/08	2044	06/08/2026		Bond Future		10.5740	85.8809	10.4757	86.5737	0.929	0.0000	0.0000
2025/10/08	2044	06/08/2026	12.42 Call	Bond Future		11927.6300	11.9276	12563.9200	12.5639	5.335	0.0000	0.0000
2025/10/08	2044	06/08/2026	12.42 Put	Bond Future		376.3400	0.3763	319.8000	0.3198	15.024	0.0000	0.0000
2025/10/08	2044	05/11/2026		Bond Future		10.6720	87.3922	10.5703	88.0980	0.953	0.0000	0.0000
2025/10/08	2044	05/11/2026	11.34 Call	Bond Future		6646.9500	6.6470	7137.1800	7.1372	7.375	0.0000	0.0000
2025/10/08	2044	05/11/2026	11.34 Put	Bond Future		2227.7600	2.2278	2012.1700	2.0122	9.677	0.0000	0.0000
2025/10/08	2046	06/11/2025		Bond Future		125.4830	125.4830	125.5644	125.5644	0.065	0.0000	0.0000
2025/10/08	2046	06/11/2025	125.41 Call	Bond Future		73.0400	0.0730	154.4300	0.1544	111.432	0.0000	0.0000
2025/10/08	2046	06/11/2025	125.41 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2046	05/02/2026		Bond Future		127.7987	127.7987	127.8818	127.8818	0.065	0.0000	0.0000
2025/10/08	2046	05/02/2026	121.65 Call	Bond Future		6148.6600	6.1487	6231.7900	6.2318	1.352	0.0000	0.0000
2025/10/08	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2046	07/05/2026		Bond Future		127.8764	127.8764	127.9617	127.9617	0.067	0.0000	0.0000
2025/10/08	2046	07/05/2026	124.95 Call	Bond Future		2926.3600	2.9264	3011.7300	3.0117	2.917	0.0000	0.0000
2025/10/08	2046	07/05/2026	124.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2046	06/08/2026		Bond Future		130.2484	130.2484	130.3362	130.3362	0.067	0.0000	0.0000
2025/10/08	2046	06/08/2026	122.38 Call	Bond Future		7868.3700	7.8684	7956.1800	7.9562	1.116	0.0000	0.0000
2025/10/08	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2046	05/11/2026		Bond Future		130.2374	130.2374	130.3281	130.3281	0.070	0.0000	0.0000
2025/10/08	2046	05/11/2026	125.48 Call	Bond Future		4757.4400	4.7574	4848.0600	4.8481	1.905	0.0000	0.0000
2025/10/08	2046	05/11/2026	125.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2050	06/11/2025		Bond Future		126.8489	126.8489	126.5135	126.5135	0.264	0.0000	0.0000
2025/10/08	2050	06/11/2025	124.42 Call	Bond Future		2428.8500	2.4289	2093.4700	2.0935	13.808	0.0000	0.0000
2025/10/08	2050	06/11/2025	124.42 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2050	05/02/2026		Bond Future		126.7701	126.7701	126.4291	126.4291	0.269	0.0000	0.0000
2025/10/08	2050	05/02/2026	122.82 Call	Bond Future		3950.1000	3.9501	3609.1200	3.6091	8.632	0.0000	0.0000
2025/10/08	2050	05/02/2026	122.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2050	07/05/2026		Bond Future		129.1295	129.1295	128.7825	128.7825	0.269	0.0000	0.0000
2025/10/08	2050	07/05/2026	124.07 Call	Bond Future		5059.5200	5.0595	4712.5200	4.7125	6.858	0.0000	0.0000
2025/10/08	2050	07/05/2026	124.07 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2050	06/08/2026		Bond Future		129.0648	129.0648	128.7125	128.7125	0.273	0.0000	0.0000
2025/10/08	2050	06/08/2026	123.27 Call	Bond Future		5794.7600	5.7948	5442.4500	5.4425	6.080	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
2025/10/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	2050	05/11/2026		Bond Future	131.3694	131.3694	131.0116	131.0116	0.272	0.0000	0.0000
2025/10/08	2050	05/11/2026	123.84 Call	Bond Future	7529.3800	7.5294	7171.6000	7.1716	4.752	0.0000	0.0000
2025/10/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	AL37	06/11/2025		Index Future	1211.2010	1211.2010	1214.6430	1214.6430	0.284	0.0000	0.0000
2025/10/08	AL37	05/02/2026		Index Future	1233.2550	1233.2550	1236.7610	1236.7610	0.284	0.0000	0.0000
2025/10/08	AL37	07/05/2026		Index Future	1255.9200	1255.9200	1259.4910	1259.4910	0.284	0.0000	0.0000
2025/10/08	AL37	06/08/2026		Index Future	1278.6950	1278.6950	1282.3330	1282.3330	0.285	0.0000	0.0000
2025/10/08	AL37	05/11/2026		Index Future	1301.5270	1301.5270	1305.2340	1305.2340	0.285	0.0000	0.0000
2025/10/08	AL7T	06/11/2025		Index Future	1502.6490	1502.6490	1509.0180	1509.0180	0.424	0.0000	0.0000
2025/10/08	AL7T	05/02/2026		Index Future	1530.0100	1530.0100	1536.4960	1536.4960	0.424	0.0000	0.0000
2025/10/08	AL7T	07/05/2026		Index Future	1558.1290	1558.1290	1564.7360	1564.7360	0.424	0.0000	0.0000
2025/10/08	AL7T	06/08/2026		Index Future	1586.3830	1586.3830	1593.1140	1593.1140	0.424	0.0000	0.0000
2025/10/08	AL7T	05/11/2026		Index Future	1614.7100	1614.7100	1621.5650	1621.5650	0.425	0.0000	0.0000
2025/10/08	ALBI	06/11/2025		Index Future	1269.7510	1269.7510	1275.4980	1275.4980	0.453	0.0000	0.0000
2025/10/08	ALBI	05/02/2026		Index Future	1292.8710	1292.8710	1298.7240	1298.7240	0.453	0.0000	0.0000
2025/10/08	ALBI	07/05/2026		Index Future	1316.6320	1316.6320	1322.5930	1322.5930	0.453	0.0000	0.0000
2025/10/08	ALBI	06/08/2026		Index Future	1340.5070	1340.5070	1346.5800	1346.5800	0.453	0.0000	0.0000
2025/10/08	ALBI	05/11/2026		Index Future	1364.4440	1364.4440	1370.6280	1370.6280	0.453	0.0000	0.0000
2025/10/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	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
2025/10/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	ES33	06/11/2025		Bond Future	9.7505	89.0203	9.6863	89.3401	0.659	0.0000
2025/10/08	ES33	06/11/2025	12.01 Call	Bond Future	10370.0600	10.3701	10689.9000	10.6899	3.084	0.0000
2025/10/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/08	ES33	05/02/2026		Bond Future	9.8563	90.6629	9.7890	90.9890	0.683	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/08	ES33	05/02/2026	11.49 Call	Bond Future		7467.4600	7.4675	7793.5200	7.7935	4.366	0.0000	0.0000
2025/10/08	ES33	05/02/2026	11.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES33	07/05/2026		Bond Future		9.9614	88.5557	9.8909	88.8881	0.708	0.0000	0.0000
2025/10/08	ES33	07/05/2026	11.69 Call	Bond Future		7675.1400	7.6751	8007.5700	8.0076	4.331	0.0000	0.0000
2025/10/08	ES33	07/05/2026	11.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES33	06/08/2026		Bond Future		10.0784	90.1976	10.0043	90.5368	0.735	0.0000	0.0000
2025/10/08	ES33	06/08/2026	12.02 Call	Bond Future		8328.9100	8.3289	8668.1100	8.6681	4.073	0.0000	0.0000
2025/10/08	ES33	06/08/2026	12.02 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES33	05/11/2026		Bond Future		10.2119	88.0142	10.1340	88.3603	0.763	0.0000	0.0000
2025/10/08	ES33	05/11/2026	10.83 Call	Bond Future		2685.8500	2.6859	3031.9200	3.0319	12.885	0.0000	0.0000
2025/10/08	ES33	05/11/2026	10.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES42	06/11/2025		Bond Future		10.4214	85.4166	10.3325	86.0333	0.853	0.0000	0.0000
2025/10/08	ES42	06/11/2025	12.39 Call	Bond Future		12082.6600	12.0827	12699.4100	12.6994	5.104	0.0000	0.0000
2025/10/08	ES42	06/11/2025	12.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES42	05/02/2026		Bond Future		10.5123	86.9926	10.4203	87.6211	0.875	0.0000	0.0000
2025/10/08	ES42	05/02/2026	11.85 Call	Bond Future		8392.8800	8.3929	9021.3900	9.0214	7.489	0.0000	0.0000
2025/10/08	ES42	05/02/2026	11.85 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES42	07/05/2026		Bond Future		10.6061	84.3469	10.5108	84.9874	0.899	0.0000	0.0000
2025/10/08	ES42	07/05/2026	12.20 Call	Bond Future		9705.4500	9.7055	10345.9500	10.3460	6.599	0.0000	0.0000
2025/10/08	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES42	06/08/2026		Bond Future		10.7054	85.9099	10.6067	86.5629	0.922	0.0000	0.0000
2025/10/08	ES42	06/08/2026	12.65 Call	Bond Future		11435.5500	11.4356	12088.5400	12.0885	5.710	0.0000	0.0000
2025/10/08	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	ES42	05/11/2026		Bond Future		10.8124	83.1786	10.7100	83.8441	0.947	0.0000	0.0000
2025/10/08	ES42	05/11/2026	11.66 Call	Bond Future		5213.7800	5.2138	5879.2600	5.8793	12.764	0.0000	0.0000
2025/10/08	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	GOVI	06/11/2025		GOVI		1247.5800	1247.5800	1253.0210	1253.0210	0.436	0.0000	0.0000
2025/10/08	GOVI	06/11/2025	1,112. Call 00	GOVI		1355800.0000	135.5800	1410210.0000	141.0210	4.013	0.0000	0.0000
2025/10/08	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	GOVI	05/02/2026		GOVI		1270.2960	1270.2960	1275.8370	1275.8370	0.436	0.0000	0.0000
2025/10/08	GOVI	05/02/2026	1,150. Call 00	GOVI		1202960.0000	120.2960	1258370.0000	125.8370	4.606	0.0000	0.0000
2025/10/08	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	GOVI	07/05/2026		GOVI		1293.6420	1293.6420	1299.2860	1299.2860	0.436	0.0000	0.0000
2025/10/08	GOVI	07/05/2026	1,177. Call 00	GOVI		1166420.0000	116.6420	1222860.0000	122.2860	4.839	0.0000	0.0000
2025/10/08	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
2025/10/08	GOVI	06/08/2026		GOVI		1317.1000	1317.1000		1322.8500	0.437	0.0000	0.0000
2025/10/08	GOVI	06/08/2026	1,189. Call 00	GOVI		1281000.0000	128.1000	1338500.0000	133.8500	4.489	0.0000	0.0000
2025/10/08	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	GOVI	05/11/2026		GOVI		1340.6190	1340.6190	1346.4750	1346.4750	0.437	0.0000	0.0000
2025/10/08	GOVI	05/11/2026	1,277. Call 00	GOVI		636190.0000	63.6190	694750.0000	69.4750	9.205	0.0000	0.0000
2025/10/08	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/08	I258	06/11/2025		Bond Future		115.2758	115.2758	115.5331	115.5331	0.223	0.0000	0.0000
2025/10/08	I258	06/11/2025	112.39 Call	Bond Future		3148.3711	3.1484	3355.0887	3.3551	6.566	0.0000	0.0000
2025/10/08	I258	06/11/2025	112.39 Put	Bond Future		262.6111	0.2626	211.9787	0.2120	19.280	0.0000	0.0000
2025/10/08	I258	05/02/2026		Bond Future		114.5860	114.5860	114.8487	114.8487	0.229	0.0000	0.0000
2025/10/08	I258	05/02/2026	111.65 Call	Bond Future		4155.5811	4.1556	4331.7063	4.3317	4.238	0.0000	0.0000
2025/10/08	I258	05/02/2026	111.65 Put	Bond Future		1219.5511	1.2196	1132.9863	1.1330	7.098	0.0000	0.0000
2025/10/08	I258	07/05/2026		Bond Future		116.7186	116.7186	116.9865	116.9865	0.230	0.0000	0.0000
2025/10/08	I258	07/05/2026	113.73 Call	Bond Future		4973.8198	4.9738	5143.9762	5.1440	3.421	0.0000	0.0000
2025/10/08	I258	07/05/2026	113.73 Put	Bond Future		1985.2698	1.9853	1887.4662	1.8875	4.926	0.0000	0.0000
2025/10/08	I258	06/08/2026		Bond Future		116.0189	116.0189	116.2928	116.2928	0.236	0.0000	0.0000
2025/10/08	I258	06/08/2026	112.95 Call	Bond Future		5642.7207	5.6427	5812.9456	5.8129	3.017	0.0000	0.0000
2025/10/08	I258	06/08/2026	112.95 Put	Bond Future		2573.7907	2.5738	2470.1756	2.4702	4.026	0.0000	0.0000
2025/10/08	I258	05/11/2026		Bond Future		118.0893	118.0893	118.3691	118.3691	0.237	0.0000	0.0000
2025/10/08	I258	05/11/2026	114.95 Call	Bond Future		6279.1302	6.2791	6450.4022	6.4504	2.728	0.0000	0.0000
2025/10/08	I258	05/11/2026	114.95 Put	Bond Future		3139.8302	3.1398	3031.3322	3.0313	3.456	0.0000	0.0000
2025/10/08	IGOV	06/11/2025		Index Future		401.5350	401.5350	401.3120	401.3120	0.056	0.0000	0.0000
2025/10/08	IGOV	05/02/2026		Index Future		408.9460	408.9460	408.7190	408.7190	0.056	0.0000	0.0000
2025/10/08	IGOV	07/05/2026		Index Future		416.5580	416.5580	416.3280	416.3280	0.055	0.0000	0.0000
2025/10/08	IGOV	06/08/2026		Index Future		424.2070	424.2070	423.9730	423.9730	0.055	0.0000	0.0000
2025/10/08	IGOV	05/11/2026		Index Future		431.8760	431.8760	431.6390	431.6390	0.055	0.0000	0.0000
2025/10/08	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/08	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/08	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/08	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/08	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/08	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/08	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/08	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	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
2025/10/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/08	R033	06/11/2025		Bond Future	8.6921	108.1548	8.6189	108.5661	0.842	0.0000
2025/10/08	R033	06/11/2025	10.33 Call	Bond Future	8699.3300	8.6993	9110.6800	9.1107	4.729	0.0000
2025/10/08	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R033	05/02/2026		Bond Future	8.7574	110.1238	8.6806	110.5430	0.878	0.0000
2025/10/08	R033	05/02/2026	10.49 Call	Bond Future	8919.5100	8.9195	9336.8800	9.3369	4.679	0.0000
2025/10/08	R033	05/02/2026	10.49 Put	Bond Future	5.4500	0.0055	3.6100	0.0036	33.761	0.0000
2025/10/08	R033	07/05/2026		Bond Future	8.8236	107.1038	8.7428	107.5311	0.916	0.0000
2025/10/08	R033	07/05/2026	10.38 Call	Bond Future	7916.1600	7.9162	8323.5900	8.3236	5.147	0.0000
2025/10/08	R033	07/05/2026	10.38 Put	Bond Future	100.5800	0.1006	80.7700	0.0808	19.696	0.0000
2025/10/08	R033	06/08/2026		Bond Future	8.8997	109.0645	8.8145	109.5003	0.957	0.0000
2025/10/08	R033	06/08/2026	10.25 Call	Bond Future	6948.0300	6.9480	7334.6800	7.3347	5.565	0.0000
2025/10/08	R033	06/08/2026	10.25 Put	Bond Future	337.7700	0.3378	288.6300	0.2886	14.548	0.0000
2025/10/08	R033	05/11/2026		Bond Future	8.9879	105.9457	8.8980	106.3900	1.000	0.0000
2025/10/08	R033	05/11/2026	9.33 Call	Bond Future	3351.0500	3.3511	3629.3400	3.6293	8.305	0.0000
2025/10/08	R033	05/11/2026	9.33 Put	Bond Future	1682.2600	1.6823	1516.2300	1.5162	9.869	0.0000
2025/10/08	R035	06/11/2025	10.30 Call	Bond Future	6576.3800	6.5764	7024.7700	7.0248	6.818	0.0000
2025/10/08	R035	06/11/2025	10.30 Put	Bond Future	0.5100	0.0005	0.1900	0.0002	62.745	0.0000
2025/10/08	R035	06/11/2025	10.68 Call	Bond Future	8657.3400	8.6573	9106.0400	9.1060	5.183	0.0000
2025/10/08	R035	06/11/2025	10.68 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/08	R035	06/11/2025	10.50 Call	Bond Future	7679.3900	7.6794	8128.0500	8.1281	5.842	0.0000
2025/10/08	R035	06/11/2025	10.50 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000
2025/10/08	R035	06/11/2025	10.15 Call	Bond Future	5738.6400	5.7386	6186.1000	6.1861	7.797	0.0000
2025/10/08	R035	06/11/2025	10.15 Put	Bond Future	2.1400	0.0021	0.8900	0.0009	58.411	0.0000
2025/10/08	R035	06/11/2025	9.77 Put	Bond Future	43.4200	0.0434	23.7000	0.0237	45.417	0.0000
2025/10/08	R035	06/11/2025	9.77 Call	Bond Future	3607.3000	3.6073	4036.2900	4.0363	11.892	0.0000
2025/10/08	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R035	06/11/2025	11.00 Call	Bond Future	10361.4100	10.3614	10810.1200	10.8101	4.331	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
2025/10/08	R035	06/11/2025	9.91 Put	Bond Future	15.9700	0.0160	7.9200	0.0079	50.407	0.0000	0.0000
2025/10/08	R035	06/11/2025	9.91 Call	Bond Future	4388.0900	4.3881	4828.7500	4.8288	10.042	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.41 Put	Bond Future	0.1700	0.0002	0.0600	0.0001	64.706	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.41 Call	Bond Future	7185.1400	7.1851	7633.7400	7.6337	6.243	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.43 Call	Bond Future	12583.4900	12.5835	13032.2000	13.0322	3.566	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.44 Put	Bond Future	0.1300	0.0001	0.0400	0.0000	69.231	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.44 Call	Bond Future	7350.2900	7.3503	7798.9100	7.7989	6.103	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.94 Call	Bond Future	10045.2300	10.0452	10493.9400	10.4939	4.467	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.99 Call	Bond Future	15365.3200	15.3653	15814.0300	15.8140	2.920	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.08 Put	Bond Future	4.0000	0.0040	1.7500	0.0018	56.250	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.08 Call	Bond Future	5345.2900	5.3453	5791.7500	5.7918	8.352	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.58 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.58 Call	Bond Future	8115.7700	8.1158	8564.4600	8.5645	5.529	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.67 Call	Bond Future	13790.9100	13.7909	14239.6200	14.2396	3.254	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.95 Call	Bond Future	15170.7000	15.1707	15619.4100	15.6194	2.958	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.45 Call	Bond Future	12684.9900	12.6850	13133.7000	13.1337	3.537	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	06/11/2025	10.95 Call	Bond Future	10098.0300	10.0980	10546.7400	10.5467	4.444	0.0000	0.0000
2025/10/08	R035	06/11/2025		Bond Future	9.1710	99.9154	9.0976	100.3641	0.800	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.20 Call	Bond Future	11404.4500	11.4045	11853.1600	11.8532	3.935	0.0000	0.0000
2025/10/08	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R035	05/02/2026		Bond Future	9.2479	101.7345	9.1713	102.1917	0.828	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.79 Call	Bond Future	8672.8400	8.6728	9121.3200	9.1213	5.171	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.79 Put	Bond Future	32.9100	0.0329	24.1600	0.0242	26.588	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.44 Put	Bond Future	99.9600	0.1000	76.4900	0.0765	23.479	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.44 Call	Bond Future	6870.5600	6.8706	7304.3200	7.3043	6.313	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.94 Put	Bond Future	19.6900	0.0197	14.1900	0.0142	27.933	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.94 Call	Bond Future	9445.1200	9.4451	9896.8500	9.8969	4.783	0.0000	0.0000
2025/10/08	R035	05/02/2026	12.44 Call	Bond Future	16793.5600	16.7936	17250.7800	17.2508	2.723	0.0000	0.0000
2025/10/08	R035	05/02/2026	12.44 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/08	R035	05/02/2026	11.17 Call	Bond Future	10620.6100	10.6206	11075.2700	11.0753	4.281	0.0000	0.0000
2025/10/08	R035	05/02/2026	11.17 Put	Bond Future	8.5900	0.0086	6.0200	0.0060	29.919	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.67 Call	Bond Future	8053.6400	8.0536	8498.4000	8.4984	5.522	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
2025/10/08	R035	05/02/2026	10.67 Put	Bond Future		48.8200	0.0488	36.3500	0.0364	25.543	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.17 Put	Bond Future		218.5800	0.2186	172.7200	0.1727	20.981	0.0000	0.0000
2025/10/08	R035	05/02/2026	10.17 Call	Bond Future		5511.4000	5.5114	5922.7700	5.9228	7.464	0.0000	0.0000
2025/10/08	R035	05/02/2026	11.00 Put	Bond Future		15.9400	0.0159	11.4000	0.0114	28.482	0.0000	0.0000
2025/10/08	R035	05/02/2026	11.00 Call	Bond Future		9752.9900	9.7530	10205.6800	10.2057	4.642	0.0000	0.0000
2025/10/08	R035	05/02/2026	9.25 Call	Bond Future		1803.1700	1.8032	2038.1400	2.0381	13.031	0.0000	0.0000
2025/10/08	R035	05/02/2026	9.25 Put	Bond Future		1790.3700	1.7904	1568.1100	1.5681	12.414	0.0000	0.0000
2025/10/08	R035	05/02/2026	8.85 Put	Bond Future		3324.8700	3.3249	3011.6600	3.0117	9.420	0.0000	0.0000
2025/10/08	R035	05/02/2026	8.85 Call	Bond Future		918.3000	0.9183	1062.3200	1.0623	15.683	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.66 Call	Bond Future		7650.8400	7.6508	8075.6900	8.0757	5.553	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.66 Put	Bond Future		250.9800	0.2510	209.9000	0.2099	16.368	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.16 Call	Bond Future		5370.0100	5.3700	5746.9500	5.7470	7.019	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.16 Put	Bond Future		642.7200	0.6427	553.7300	0.5537	13.846	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.66 Put	Bond Future		1468.1400	1.4681	1303.4800	1.3035	11.216	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.66 Call	Bond Future		3417.2900	3.4173	3718.5600	3.7186	8.816	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.71 Call	Bond Future		7888.4200	7.8884	8316.6400	8.3166	5.428	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.71 Put	Bond Future		226.9300	0.2269	189.2200	0.1892	16.617	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.21 Call	Bond Future		5585.7500	5.5858	5968.8600	5.9689	6.859	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.21 Put	Bond Future		586.5300	0.5865	503.7100	0.5037	14.120	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.71 Put	Bond Future		1359.6000	1.3596	1203.5300	1.2035	11.479	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.71 Call	Bond Future		3591.4500	3.5915	3901.3100	3.9013	8.628	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.64 Call	Bond Future		7556.0900	7.5561	7979.5300	7.9795	5.604	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.64 Put	Bond Future		261.1600	0.2612	218.6700	0.2187	16.270	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.14 Call	Bond Future		5284.6600	5.2847	5659.0400	5.6590	7.084	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.14 Put	Bond Future		666.4400	0.6664	574.8900	0.5749	13.737	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.64 Put	Bond Future		1513.3100	1.5133	1345.1600	1.3452	11.111	0.0000	0.0000
2025/10/08	R035	07/05/2026	9.64 Call	Bond Future		3349.0700	3.3491	3646.8500	3.6469	8.891	0.0000	0.0000
2025/10/08	R035	07/05/2026		Bond Future		9.3205	99.1006	9.2406	99.5666	0.857	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.86 Call	Bond Future		8606.9500	8.6070	9043.9600	9.0440	5.077	0.0000	0.0000
2025/10/08	R035	07/05/2026	10.86 Put	Bond Future		166.6000	0.1666	137.6800	0.1377	17.359	0.0000	0.0000
2025/10/08	R035	06/08/2026	10.22 Call	Bond Future		5533.6000	5.5336	5894.6000	5.8946	6.524	0.0000	0.0000
2025/10/08	R035	06/08/2026	10.22 Put	Bond Future		1038.4700	1.0385	924.3100	0.9243	10.993	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.72 Call	Bond Future		3760.2100	3.7602	4053.7100	4.0537	7.805	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.72 Put	Bond Future		1981.9700	1.9820	1800.3100	1.8003	9.166	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.22 Put	Bond Future		3452.5400	3.4525	3195.9900	3.1960	7.431	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.22 Call	Bond Future		2408.5800	2.4086	2627.1900	2.6272	9.076	0.0000	0.0000
2025/10/08	R035	06/08/2026		Bond Future		9.4027	100.9153	9.3193	101.3904	0.888	0.0000	0.0000
2025/10/08	R035	06/08/2026	11.06 Call	Bond Future		9135.1600	9.1352	9568.6300	9.5686	4.745	0.0000	0.0000
2025/10/08	R035	06/08/2026	11.06 Put	Bond Future		300.6700	0.3007	258.9800	0.2590	13.866	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	
2025/10/08	R035	06/08/2026	10.13 Call	Bond Future	5187.0200	5.1870	5537.0200	5.5370	6.748	0.0000	0.0000
2025/10/08	R035	06/08/2026	10.13 Put	Bond Future	1173.3600	1.1734	1048.2000	1.0482	10.667	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.63 Call	Bond Future	3485.1200	3.4851	3765.2300	3.7652	8.037	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.63 Put	Bond Future	2206.9700	2.2070	2011.9200	2.0119	8.838	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.13 Put	Bond Future	3777.4200	3.7774	3507.8100	3.5078	7.137	0.0000	0.0000
2025/10/08	R035	06/08/2026	9.13 Call	Bond Future	2213.9400	2.2139	2419.4900	2.4195	9.284	0.0000	0.0000
2025/10/08	R035	05/11/2026		Bond Future	9.4979	98.1929	9.4106	98.6773	0.919	0.0000	0.0000
2025/10/08	R035	05/11/2026	10.03 Call	Bond Future	4763.1300	4.7631	5084.1900	5.0842	6.741	0.0000	0.0000
2025/10/08	R035	05/11/2026	10.03 Put	Bond Future	1878.6800	1.8787	1715.3600	1.7154	8.693	0.0000	0.0000
2025/10/08	R038	06/11/2025		Bond Future	9.7495	109.2250	9.6809	109.7413	0.703	0.0000	0.0000
2025/10/08	R038	06/11/2025	11.24 Call	Bond Future	10405.6200	10.4056	10921.8800	10.9219	4.961	0.0000	0.0000
2025/10/08	R038	06/11/2025	11.24 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/08	R038	06/11/2025	12.33 Call	Bond Future	17118.0400	17.1180	17634.3100	17.6343	3.016	0.0000	0.0000
2025/10/08	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R038	06/11/2025	10.98 Put	Bond Future	0.1900	0.0002	0.0700	0.0001	63.158	0.0000	0.0000
2025/10/08	R038	06/11/2025	10.98 Call	Bond Future	8697.8900	8.6979	9214.0400	9.2140	5.934	0.0000	0.0000
2025/10/08	R038	05/02/2026		Bond Future	9.8364	111.2136	9.7651	111.7397	0.724	0.0000	0.0000
2025/10/08	R038	05/02/2026	11.44 Call	Bond Future	10963.4900	10.9635	11480.5900	11.4806	4.717	0.0000	0.0000
2025/10/08	R038	05/02/2026	11.44 Put	Bond Future	35.1400	0.0351	26.2100	0.0262	25.413	0.0000	0.0000
2025/10/08	R038	07/05/2026		Bond Future	9.9246	107.7723	9.8505	108.3084	0.747	0.0000	0.0000
2025/10/08	R038	07/05/2026	11.40 Call	Bond Future	10166.9700	10.1670	10664.4800	10.6645	4.893	0.0000	0.0000
2025/10/08	R038	07/05/2026	11.40 Put	Bond Future	243.8800	0.2439	205.3400	0.2053	15.803	0.0000	0.0000
2025/10/08	R038	06/08/2026		Bond Future	10.0210	109.7451	9.9439	110.2917	0.770	0.0000	0.0000
2025/10/08	R038	06/08/2026	11.77 Call	Bond Future	11768.6900	11.7687	12267.8800	12.2679	4.242	0.0000	0.0000
2025/10/08	R038	06/08/2026	11.77 Put	Bond Future	380.4800	0.3805	333.0700	0.3331	12.461	0.0000	0.0000
2025/10/08	R038	05/11/2026		Bond Future	10.1260	106.1968	10.0456	106.7539	0.794	0.0000	0.0000
2025/10/08	R038	05/11/2026	10.72 Call	Bond Future	6179.0000	6.1790	6557.2800	6.5573	6.122	0.0000	0.0000
2025/10/08	R038	05/11/2026	10.72 Put	Bond Future	2188.1400	2.1881	2009.2600	2.0093	8.175	0.0000	0.0000
2025/10/08	R053	06/11/2025		Bond Future	10.1514	114.8677	10.0580	115.8353	0.920	0.0000	0.0000
2025/10/08	R053	06/11/2025	11.76 Call	Bond Future	14653.4200	14.6534	15621.0000	15.6210	6.603	0.0000	0.0000
2025/10/08	R053	06/11/2025	11.76 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/08	R053	05/02/2026		Bond Future	10.2287	116.9590	10.1322	117.9445	0.943	0.0000	0.0000
2025/10/08	R053	05/02/2026	11.49 Call	Bond Future	11793.6200	11.7936	12732.2100	12.7322	7.958	0.0000	0.0000
2025/10/08	R053	05/02/2026	11.49 Put	Bond Future	168.4400	0.1684	121.4900	0.1215	27.873	0.0000	0.0000
2025/10/08	R053	07/05/2026		Bond Future	10.3062	113.2462	10.2065	114.2502	0.967	0.0000	0.0000
2025/10/08	R053	07/05/2026	11.69 Call	Bond Future	12878.7900	12.8788	13800.9600	13.8010	7.160	0.0000	0.0000
2025/10/08	R053	07/05/2026	11.69 Put	Bond Future	407.7700	0.4078	325.9700	0.3260	20.060	0.0000	0.0000
2025/10/08	R053	06/08/2026		Bond Future	10.3894	115.3191	10.2863	116.3423	0.992	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	
2025/10/08	R053	06/08/2026	12.28 Call	Bond Future	16666.6800	16.6667	17614.3500	17.6144	5.686	0.0000	0.0000
2025/10/08	R053	06/08/2026	12.28 Put	Bond Future	458.8600	0.4589	383.3800	0.3834	16.449	0.0000	0.0000
2025/10/08	R053	05/11/2026		Bond Future	10.4780	111.4909	10.3713	112.5330	1.018	0.0000	0.0000
2025/10/08	R053	05/11/2026	11.21 Call	Bond Future	9450.7900	9.4508	10198.2000	10.1982	7.908	0.0000	0.0000
2025/10/08	R053	05/11/2026	11.21 Put	Bond Future	2735.6100	2.7356	2440.8900	2.4409	10.773	0.0000	0.0000
2025/10/08	R186	06/11/2025		Bond Future	7.4796	107.2449	7.4731	107.2518	0.086	0.0000	0.0000
2025/10/08	R186	06/11/2025	8.13 Call	Bond Future	694.0300	0.6940	700.9400	0.7009	0.996	0.0000	0.0000
2025/10/08	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R186	05/02/2026		Bond Future	7.5143	103.8937	7.5054	103.9012	0.118	0.0000	0.0000
2025/10/08	R186	05/02/2026	8.43 Call	Bond Future	762.8100	0.7628	770.1000	0.7701	0.956	0.0000	0.0000
2025/10/08	R186	05/02/2026	8.43 Put	Bond Future	1.4600	0.0015	1.3300	0.0013	8.904	0.0000	0.0000
2025/10/08	R186	07/05/2026		Bond Future	7.5560	105.8026	7.5428	105.8104	0.174	0.0000	0.0000
2025/10/08	R186	07/05/2026	8.69 Call	Bond Future	679.0200	0.6790	686.4700	0.6865	1.097	0.0000	0.0000
2025/10/08	R186	07/05/2026	8.69 Put	Bond Future	6.4100	0.0064	6.0200	0.0060	6.084	0.0000	0.0000
2025/10/08	R186	06/08/2026		Bond Future	7.6577	102.4347	7.6333	102.4434	0.319	0.0000	0.0000
2025/10/08	R186	06/08/2026	8.57 Call	Bond Future	346.2000	0.3462	353.6600	0.3537	2.155	0.0000	0.0000
2025/10/08	R186	06/08/2026	8.57 Put	Bond Future	20.8200	0.0208	19.5400	0.0195	6.148	0.0000	0.0000
2025/10/08	R186	05/11/2026		Bond Future	8.6386	104.2385	8.5544	104.2483	0.975	0.0000	0.0000
2025/10/08	R186	05/11/2026	8.12 Call	Bond Future	27.2300	0.0272	30.4500	0.0305	11.825	0.0000	0.0000
2025/10/08	R186	05/11/2026	8.12 Put	Bond Future	87.4000	0.0874	80.8500	0.0809	7.494	0.0000	0.0000
2025/10/08	R202	06/11/2025		Bond Future	283.1247	283.1247	283.3046	283.3046	0.064	0.0000	0.0000
2025/10/08	R202	06/11/2025	275.64 Call	Bond Future	7484.6600	7.4847	7664.5800	7.6646	2.404	0.0000	0.0000
2025/10/08	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R202	05/02/2026		Bond Future	282.9975	282.9975	283.1817	283.1817	0.065	0.0000	0.0000
2025/10/08	R202	05/02/2026	277.82 Call	Bond Future	5177.4500	5.1775	5361.7000	5.3617	3.559	0.0000	0.0000
2025/10/08	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R202	07/05/2026		Bond Future	288.2649	288.2649	288.4534	288.4534	0.065	0.0000	0.0000
2025/10/08	R202	07/05/2026	277.55 Call	Bond Future	10714.8700	10.7149	10903.4200	10.9034	1.760	0.0000	0.0000
2025/10/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R202	06/08/2026		Bond Future	288.1729	288.1729	288.3674	288.3674	0.067	0.0000	0.0000
2025/10/08	R202	06/08/2026	278.86 Call	Bond Future	9312.9300	9.3129	9507.3600	9.5074	2.088	0.0000	0.0000
2025/10/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R202	05/11/2026		Bond Future	293.3190	293.3190	293.5193	293.5193	0.068	0.0000	0.0000
2025/10/08	R202	05/11/2026	280.46 Call	Bond Future	12858.9800	12.8590	13059.2500	13.0593	1.557	0.0000	0.0000
2025/10/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/08	R209	06/11/2025		Bond Future	9.4099	80.0518	9.3468	80.4074	0.670	0.0000	0.0000
2025/10/08	R209	06/11/2025	11.27 Call	Bond Future	9622.5500	9.6226	9978.1300	9.9781	3.695	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
2025/10/08	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/08	R209	05/02/2026		Bond Future	9.4828	81.5092	9.4174	81.8715	0.690	0.0000
2025/10/08	R209	05/02/2026	10.93 Call	Bond Future	7544.2400	7.5442	7896.2400	7.8962	4.666	0.0000
2025/10/08	R209	05/02/2026	10.93 Put	Bond Future	46.8800	0.0469	36.5500	0.0366	22.035	0.0000
2025/10/08	R209	07/05/2026		Bond Future	9.5564	79.8554	9.4885	80.2246	0.710	0.0000
2025/10/08	R209	07/05/2026	11.07 Call	Bond Future	7869.6500	7.8697	8212.4700	8.2125	4.356	0.0000
2025/10/08	R209	07/05/2026	11.07 Put	Bond Future	184.1300	0.1841	157.7100	0.1577	14.349	0.0000
2025/10/08	R209	06/08/2026		Bond Future	9.6377	81.3175	9.5671	81.6940	0.732	0.0000
2025/10/08	R209	06/08/2026	11.39 Call	Bond Future	8937.4700	8.9375	9281.2500	9.2813	3.847	0.0000
2025/10/08	R209	06/08/2026	11.39 Put	Bond Future	286.4600	0.2865	253.7200	0.2537	11.429	0.0000
2025/10/08	R209	05/11/2026		Bond Future	9.7271	79.6004	9.6537	79.9842	0.755	0.0000
2025/10/08	R209	05/11/2026	10.32 Call	Bond Future	4736.3300	4.7363	4994.8500	4.9949	5.458	0.0000
2025/10/08	R209	05/11/2026	10.32 Put	Bond Future	1723.0100	1.7230	1597.7300	1.5977	7.271	0.0000
2025/10/08	R210	06/11/2025		Bond Future	253.6239	253.6239	253.7159	253.7159	0.036	0.0000
2025/10/08	R210	06/11/2025	252.14 Call	Bond Future	1483.9100	1.4839	1575.9100	1.5759	6.200	0.0000
2025/10/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R210	05/02/2026		Bond Future	258.3038	258.3038	258.3985	258.3985	0.037	0.0000
2025/10/08	R210	05/02/2026	253.10 Call	Bond Future	5203.7500	5.2038	5298.4700	5.2985	1.820	0.0000
2025/10/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R210	07/05/2026		Bond Future	259.6238	259.6238	259.7211	259.7211	0.037	0.0000
2025/10/08	R210	07/05/2026	255.40 Call	Bond Future	4223.7600	4.2238	4321.0800	4.3211	2.304	0.0000
2025/10/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R210	06/08/2026		Bond Future	264.4400	264.4400	264.5409	264.5409	0.038	0.0000
2025/10/08	R210	06/08/2026	259.84 Call	Bond Future	4599.9700	4.6000	4700.9200	4.7009	2.195	0.0000
2025/10/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R210	05/11/2026		Bond Future	265.6207	265.6207	265.7259	265.7259	0.040	0.0000
2025/10/08	R210	05/11/2026	253.33 Call	Bond Future	12290.7200	12.2907	12395.9100	12.3959	0.856	0.0000
2025/10/08	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R213	06/11/2025		Bond Future	8.1930	96.3277	8.1200	96.6277	0.891	0.0000
2025/10/08	R213	06/11/2025	10.05 Call	Bond Future	7258.0300	7.2580	7558.0600	7.5581	4.134	0.0000
2025/10/08	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/08	R213	05/02/2026		Bond Future	8.2464	98.0814	8.1689	98.3872	0.940	0.0000
2025/10/08	R213	05/02/2026	9.89 Call	Bond Future	6218.4700	6.2185	6521.9300	6.5219	4.880	0.0000
2025/10/08	R213	05/02/2026	9.89 Put	Bond Future	7.2600	0.0073	4.9500	0.0050	31.818	0.0000
2025/10/08	R213	07/05/2026		Bond Future	8.2938	96.3319	8.2114	96.6436	0.993	0.0000
2025/10/08	R213	07/05/2026	9.80 Call	Bond Future	5556.3200	5.5563	5853.7200	5.8537	5.352	0.0000
2025/10/08	R213	07/05/2026	9.80 Put	Bond Future	69.2100	0.0692	54.9100	0.0549	20.662	0.0000
2025/10/08	R213	06/08/2026		Bond Future	8.3527	98.0960	8.2647	98.4141	1.053	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
2025/10/08	R213	06/08/2026	9.69 Call	Bond Future	4885.4000	4.8854	5170.6300	5.1706	5.838	0.0000	0.0000
2025/10/08	R213	06/08/2026	9.69 Put	Bond Future	205.5500	0.2056	172.6700	0.1727	15.996	0.0000	0.0000
2025/10/08	R213	05/11/2026		Bond Future	8.4319	96.2755	8.3378	96.6000	1.117	0.0000	0.0000
2025/10/08	R213	05/11/2026	8.75 Call	Bond Future	2369.2500	2.3693	2568.0600	2.5681	8.391	0.0000	0.0000
2025/10/08	R213	05/11/2026	8.75 Put	Bond Future	1283.1100	1.2831	1157.4500	1.1575	9.793	0.0000	0.0000
2025/10/08	R214	06/11/2025		Bond Future	10.0884	73.5938	9.9998	74.1387	0.878	0.0000	0.0000
2025/10/08	R214	06/11/2025	11.64 Call	Bond Future	8661.4800	8.6615	9206.3700	9.2064	6.291	0.0000	0.0000
2025/10/08	R214	06/11/2025	11.64 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/08	R214	05/02/2026		Bond Future	10.1714	74.9336	10.0799	75.4887	0.900	0.0000	0.0000
2025/10/08	R214	05/02/2026	11.26 Call	Bond Future	6312.6500	6.3127	6828.8700	6.8289	8.178	0.0000	0.0000
2025/10/08	R214	05/02/2026	11.26 Put	Bond Future	154.1400	0.1541	115.2600	0.1153	25.224	0.0000	0.0000
2025/10/08	R214	07/05/2026		Bond Future	10.2507	73.0124	10.1562	73.5779	0.922	0.0000	0.0000
2025/10/08	R214	07/05/2026	11.53 Call	Bond Future	7401.0000	7.4010	7907.9100	7.9079	6.849	0.0000	0.0000
2025/10/08	R214	07/05/2026	11.53 Put	Bond Future	332.0100	0.3320	273.4400	0.2734	17.641	0.0000	0.0000
2025/10/08	R214	06/08/2026		Bond Future	10.3373	74.3493	10.2396	74.9257	0.945	0.0000	0.0000
2025/10/08	R214	06/08/2026	11.97 Call	Bond Future	9135.9200	9.1359	9652.8000	9.6528	5.658	0.0000	0.0000
2025/10/08	R214	06/08/2026	11.97 Put	Bond Future	412.4000	0.4124	352.9100	0.3529	14.425	0.0000	0.0000
2025/10/08	R214	05/11/2026		Bond Future	10.4322	72.3634	10.3312	72.9505	0.969	0.0000	0.0000
2025/10/08	R214	05/11/2026	10.97 Call	Bond Future	5087.8600	5.0879	5479.4300	5.4794	7.696	0.0000	0.0000
2025/10/08	R214	05/11/2026	10.97 Put	Bond Future	2075.6100	2.0756	1880.0600	1.8801	9.421	0.0000	0.0000
2025/10/08	R248	06/11/2025		Bond Future	10.2687	88.5100	10.1750	89.2404	0.912	0.0000	0.0000
2025/10/08	R248	06/11/2025	11.74 Call	Bond Future	10267.8300	10.2678	10998.2100	10.9982	7.113	0.0000	0.0000
2025/10/08	R248	06/11/2025	11.74 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/10/08	R248	05/02/2026		Bond Future	10.3526	90.1215	10.2559	90.8654	0.935	0.0000	0.0000
2025/10/08	R248	05/02/2026	11.46 Call	Bond Future	8002.9700	8.0030	8696.6700	8.6967	8.668	0.0000	0.0000
2025/10/08	R248	05/02/2026	11.46 Put	Bond Future	189.0300	0.1890	138.7700	0.1388	26.588	0.0000	0.0000
2025/10/08	R248	07/05/2026		Bond Future	10.4326	87.3376	10.3327	88.0955	0.958	0.0000	0.0000
2025/10/08	R248	07/05/2026	11.72 Call	Bond Future	9276.2800	9.2763	9956.2200	9.9562	7.330	0.0000	0.0000
2025/10/08	R248	07/05/2026	11.72 Put	Bond Future	418.9400	0.4189	341.0000	0.3410	18.604	0.0000	0.0000
2025/10/08	R248	06/08/2026		Bond Future	10.5197	88.9367	10.4163	89.7091	0.982	0.0000	0.0000
2025/10/08	R248	06/08/2026	12.37 Call	Bond Future	12471.1300	12.4711	13182.0100	13.1820	5.700	0.0000	0.0000
2025/10/08	R248	06/08/2026	12.37 Put	Bond Future	383.6200	0.3836	322.1400	0.3221	16.026	0.0000	0.0000
2025/10/08	R248	05/11/2026		Bond Future	10.6141	86.0663	10.5072	86.8532	1.007	0.0000	0.0000
2025/10/08	R248	05/11/2026	11.31 Call	Bond Future	7075.1300	7.0751	7629.9600	7.6300	7.842	0.0000	0.0000
2025/10/08	R248	05/11/2026	11.31 Put	Bond Future	2233.5600	2.2336	2001.5800	2.0016	10.386	0.0000	0.0000
2025/10/08	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
2025/10/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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