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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2025 TO 09/10/2025

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
2025/10/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	2029	06/11/2025		Bond Future	141.6961	141.6961	141.6545	0.029	0.0000	0.0000
2025/10/09	2029	06/11/2025	139.79 Call	Bond Future	1906.0700	1.9061	1864.5200	2.180	0.0000	0.0000
2025/10/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2029	05/02/2026		Bond Future	144.3112	144.3112	144.2691	0.029	0.0000	0.0000
2025/10/09	2029	05/02/2026	140.11 Call	Bond Future	4201.1900	4.2012	4159.0600	1.003	0.0000	0.0000
2025/10/09	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/09	2029	07/05/2026		Bond Future	145.5335	145.5335	145.4907	145.4907	0.029	0.0000
2025/10/09	2029	07/05/2026	141.82 Call	Bond Future	3713.4900	3.7135	3670.7200	3.6707	1.152	0.0000
2025/10/09	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2029	06/08/2026		Bond Future	148.2345	148.2345	148.1913	148.1913	0.029	0.0000
2025/10/09	2029	06/08/2026	144.10 Call	Bond Future	4134.4700	4.1345	4091.2600	4.0913	1.045	0.0000
2025/10/09	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2029	05/11/2026		Bond Future	149.3967	149.3967	149.3530	149.3530	0.029	0.0000
2025/10/09	2029	05/11/2026	147.56 Call	Bond Future	1836.7400	1.8367	1793.0300	1.7930	2.380	0.0000
2025/10/09	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2030	06/11/2025	8.72 Put	Bond Future	0.3200	0.0003	0.1300	0.0001	59.375	0.0000
2025/10/09	2030	06/11/2025	8.72 Call	Bond Future	3139.8800	3.1399	3322.4700	3.3225	5.815	0.0000
2025/10/09	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2030	06/11/2025	9.22 Call	Bond Future	4830.0800	4.8301	5012.8600	5.0129	3.784	0.0000
2025/10/09	2030	06/11/2025	10.08 Call	Bond Future	7654.4300	7.6544	7837.2100	7.8372	2.388	0.0000
2025/10/09	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2030	06/11/2025		Bond Future	7.8190	102.8603	7.7676	103.0430	0.657	0.0000
2025/10/09	2030	06/11/2025	9.54 Call	Bond Future	5893.1500	5.8932	6075.9300	6.0759	3.102	0.0000
2025/10/09	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2030	05/02/2026		Bond Future	7.8486	100.7253	7.7934	100.9115	0.704	0.0000
2025/10/09	2030	05/02/2026	9.49 Call	Bond Future	5349.4400	5.3494	5534.8200	5.5348	3.465	0.0000
2025/10/09	2030	05/02/2026	9.49 Put	Bond Future	3.0500	0.0031	2.2100	0.0022	27.541	0.0000
2025/10/09	2030	07/05/2026		Bond Future	7.8855	102.5761	7.8259	102.7658	0.756	0.0000
2025/10/09	2030	07/05/2026	9.39 Call	Bond Future	4690.9000	4.6909	4873.4200	4.8734	3.891	0.0000
2025/10/09	2030	07/05/2026	9.39 Put	Bond Future	42.3300	0.0423	35.0800	0.0351	17.127	0.0000
2025/10/09	2030	06/08/2026		Bond Future	7.9364	100.4457	7.8717	100.6391	0.816	0.0000
2025/10/09	2030	06/08/2026	9.22 Call	Bond Future	3895.5100	3.8955	4069.1200	4.0691	4.457	0.0000
2025/10/09	2030	06/08/2026	9.22 Put	Bond Future	153.5500	0.1536	133.7000	0.1337	12.927	0.0000
2025/10/09	2030	05/11/2026		Bond Future	7.9938	102.2154	7.9233	102.4126	0.881	0.0000
2025/10/09	2030	05/11/2026	8.39 Call	Bond Future	1976.3300	1.9763	2101.7000	2.1017	6.344	0.0000
2025/10/09	2030	05/11/2026	8.39 Put	Bond Future	876.3100	0.8763	804.5200	0.8045	8.192	0.0000
2025/10/09	2031	06/11/2025		Bond Future	112.5760	112.5760	112.6508	112.6508	0.066	0.0000
2025/10/09	2031	06/11/2025	109.69 Call	Bond Future	2885.9600	2.8860	2960.8100	2.9608	2.594	0.0000
2025/10/09	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2031	05/02/2026		Bond Future	112.2625	112.2625	112.3388	112.3388	0.068	0.0000
2025/10/09	2031	05/02/2026	111.76 Call	Bond Future	623.9200	0.6239	680.7400	0.6807	9.107	0.0000
2025/10/09	2031	05/02/2026	111.76 Put	Bond Future	121.4300	0.1214	101.9600	0.1020	16.034	0.0000
2025/10/09	2031	07/05/2026		Bond Future	114.3522	114.3522	114.4300	114.4300	0.068	0.0000
2025/10/09	2031	07/05/2026	113.84 Call	Bond Future	637.8700	0.6379	696.1500	0.6962	9.137	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
2025/10/09	2031	07/05/2026	113.84 Put		Bond Future	125.7100	0.1257	106.1500	0.1062	15.560	0.0000	0.0000
2025/10/09	2031	06/08/2026			Bond Future	114.0425	114.0425	114.1220	114.1220	0.070	0.0000	0.0000
2025/10/09	2031	06/08/2026	113.81 Call		Bond Future	299.9600	0.3000	359.8400	0.3598	19.963	0.0000	0.0000
2025/10/09	2031	06/08/2026	113.81 Put		Bond Future	67.4700	0.0675	47.8300	0.0478	29.109	0.0000	0.0000
2025/10/09	2031	05/11/2026			Bond Future	116.0790	116.0790	116.1602	116.1602	0.070	0.0000	0.0000
2025/10/09	2031	05/11/2026	111.49 Call		Bond Future	4588.9700	4.5890	4670.2200	4.6702	1.771	0.0000	0.0000
2025/10/09	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2032	06/11/2025	9.40 Put		Bond Future	1.1800	0.0012	0.5700	0.0006	51.695	0.0000	0.0000
2025/10/09	2032	06/11/2025	9.40 Call		Bond Future	4495.7100	4.4957	4743.8000	4.7438	5.518	0.0000	0.0000
2025/10/09	2032	06/11/2025	9.90 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2032	06/11/2025	9.90 Call		Bond Future	6740.3200	6.7403	6989.0200	6.9890	3.690	0.0000	0.0000
2025/10/09	2032	06/11/2025	10.89 Call		Bond Future	10992.7500	10.9928	11241.4500	11.2415	2.262	0.0000	0.0000
2025/10/09	2032	06/11/2025	10.89 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2032	06/11/2025			Bond Future	8.4426	100.0013	8.3912	100.2500	0.609	0.0000	0.0000
2025/10/09	2032	06/11/2025	10.42 Call		Bond Future	9005.3700	9.0054	9254.0700	9.2541	2.762	0.0000	0.0000
2025/10/09	2032	06/11/2025	10.42 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2032	05/02/2026			Bond Future	8.4998	101.8222	8.4457	102.0755	0.637	0.0000	0.0000
2025/10/09	2032	05/02/2026	10.16 Call		Bond Future	7402.3000	7.4023	7653.1800	7.6532	3.389	0.0000	0.0000
2025/10/09	2032	05/02/2026	10.16 Put		Bond Future	10.5100	0.0105	8.0800	0.0081	23.121	0.0000	0.0000
2025/10/09	2032	07/05/2026			Bond Future	8.5573	99.5334	8.5002	99.7915	0.667	0.0000	0.0000
2025/10/09	2032	07/05/2026	10.14 Call		Bond Future	6914.6800	6.9147	7160.4400	7.1604	3.554	0.0000	0.0000
2025/10/09	2032	07/05/2026	10.14 Put		Bond Future	84.7600	0.0848	72.4500	0.0725	14.523	0.0000	0.0000
2025/10/09	2032	06/08/2026			Bond Future	8.6252	101.3564	8.5648	101.6195	0.701	0.0000	0.0000
2025/10/09	2032	06/08/2026	10.12 Call		Bond Future	6460.8800	6.4609	6699.1600	6.6992	3.688	0.0000	0.0000
2025/10/09	2032	06/08/2026	10.12 Put		Bond Future	221.8500	0.2219	197.0900	0.1971	11.161	0.0000	0.0000
2025/10/09	2032	05/11/2026			Bond Future	8.7062	98.9850	8.6422	99.2530	0.735	0.0000	0.0000
2025/10/09	2032	05/11/2026	9.16 Call		Bond Future	3283.7300	3.2837	3455.6100	3.4556	5.234	0.0000	0.0000
2025/10/09	2032	05/11/2026	9.16 Put		Bond Future	1409.2600	1.4093	1313.1900	1.3132	6.817	0.0000	0.0000
2025/10/09	2033	06/11/2025			Bond Future	135.5497	135.5497	135.5783	135.5783	0.021	0.0000	0.0000
2025/10/09	2033	06/11/2025	133.14 Call		Bond Future	2409.7100	2.4097	2438.3100	2.4383	1.187	0.0000	0.0000
2025/10/09	2033	06/11/2025	133.14 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2033	05/02/2026			Bond Future	138.0514	138.0514	138.0807	138.0807	0.021	0.0000	0.0000
2025/10/09	2033	05/02/2026	132.88 Call		Bond Future	5171.3700	5.1714	5200.7300	5.2007	0.568	0.0000	0.0000
2025/10/09	2033	05/02/2026	132.88 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2033	07/05/2026			Bond Future	139.0552	139.0552	139.0852	139.0852	0.022	0.0000	0.0000
2025/10/09	2033	07/05/2026	135.16 Call		Bond Future	3895.1600	3.8952	3925.1800	3.9252	0.771	0.0000	0.0000
2025/10/09	2033	07/05/2026	135.16 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2033	06/08/2026			Bond Future	141.6360	141.6360	141.6668	141.6668	0.022	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	
2025/10/09	2033	06/08/2026	134.25 Call	Bond Future	7385.9600	7.3860	7416.8400	7.4168	0.418	0.0000	0.0000
2025/10/09	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2033	05/11/2026		Bond Future	142.5763	142.5763	142.6081	142.6081	0.022	0.0000	0.0000
2025/10/09	2033	05/11/2026	137.26 Call	Bond Future	5316.3200	5.3163	5348.0600	5.3481	0.597	0.0000	0.0000
2025/10/09	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2037	06/11/2025	10.50 Put	Bond Future	6.0100	0.0060	3.3100	0.0033	44.925	0.0000	0.0000
2025/10/09	2037	06/11/2025	10.50 Call	Bond Future	5431.8500	5.4319	5760.0700	5.7601	6.043	0.0000	0.0000
2025/10/09	2037	06/11/2025	11.00 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/10/09	2037	06/11/2025	11.00 Call	Bond Future	8313.3700	8.3134	8644.2600	8.6443	3.980	0.0000	0.0000
2025/10/09	2037	06/11/2025	12.16 Call	Bond Future	14518.5500	14.5186	14849.4700	14.8495	2.279	0.0000	0.0000
2025/10/09	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2037	06/11/2025		Bond Future	9.6195	94.7724	9.5681	95.1033	0.534	0.0000	0.0000
2025/10/09	2037	06/11/2025	11.63 Call	Bond Future	11765.6500	11.7657	12096.5700	12.0966	2.813	0.0000	0.0000
2025/10/09	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2037	05/02/2026		Bond Future	9.6991	92.2396	9.6457	92.5766	0.550	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.20 Call	Bond Future	8874.0900	8.8741	9202.0800	9.2021	3.696	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.20 Put	Bond Future	48.2000	0.0482	39.1300	0.0391	18.817	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.86 Call	Bond Future	12344.4000	12.3444	12680.2600	12.6803	2.721	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.86 Put	Bond Future	5.1700	0.0052	3.9700	0.0040	23.211	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.36 Call	Bond Future	9726.2900	9.7263	10057.5400	10.0575	3.406	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.36 Put	Bond Future	29.2200	0.0292	23.4100	0.0234	19.884	0.0000	0.0000
2025/10/09	2037	05/02/2026	10.65 Put	Bond Future	233.7900	0.2338	198.4200	0.1984	15.129	0.0000	0.0000
2025/10/09	2037	05/02/2026	10.65 Call	Bond Future	5965.9700	5.9660	6267.6600	6.2677	5.057	0.0000	0.0000
2025/10/09	2037	05/02/2026	12.27 Call	Bond Future	14419.2500	14.4193	14756.0700	14.7561	2.336	0.0000	0.0000
2025/10/09	2037	05/02/2026	12.27 Put	Bond Future	0.9200	0.0009	0.6800	0.0007	26.087	0.0000	0.0000
2025/10/09	2037	05/02/2026	10.90 Put	Bond Future	116.7300	0.1167	97.0400	0.0970	16.868	0.0000	0.0000
2025/10/09	2037	05/02/2026	10.90 Call	Bond Future	7274.4700	7.2745	7591.8400	7.5918	4.363	0.0000	0.0000
2025/10/09	2037	05/02/2026	12.73 Call	Bond Future	16661.5700	16.6616	16998.5900	16.9986	2.023	0.0000	0.0000
2025/10/09	2037	05/02/2026	12.73 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.40 Put	Bond Future	25.7000	0.0257	20.5200	0.0205	20.156	0.0000	0.0000
2025/10/09	2037	05/02/2026	11.40 Call	Bond Future	9938.5900	9.9386	10270.4700	10.2705	3.339	0.0000	0.0000
2025/10/09	2037	07/05/2026	12.40 Call	Bond Future	14405.9500	14.4060	14746.3500	14.7464	2.363	0.0000	0.0000
2025/10/09	2037	07/05/2026	12.40 Put	Bond Future	19.2400	0.0192	16.2000	0.0162	15.800	0.0000	0.0000
2025/10/09	2037	07/05/2026	10.95 Put	Bond Future	424.8300	0.4248	379.6700	0.3797	10.630	0.0000	0.0000
2025/10/09	2037	07/05/2026	10.95 Call	Bond Future	7255.2600	7.2553	7553.5400	7.5535	4.111	0.0000	0.0000
2025/10/09	2037	07/05/2026		Bond Future	9.7843	93.9344	9.7288	94.2778	0.567	0.0000	0.0000
2025/10/09	2037	07/05/2026	11.32 Call	Bond Future	9069.2200	9.0692	9387.0000	9.3870	3.504	0.0000	0.0000
2025/10/09	2037	07/05/2026	11.32 Put	Bond Future	216.7500	0.2168	191.0900	0.1911	11.839	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
2025/10/09	2037	06/08/2026	11.30 Call	Bond Future	8609.8700	8.6099	8912.3100	8.9123	3.513	0.0000	0.0000
2025/10/09	2037	06/08/2026	11.30 Put	Bond Future	547.4700	0.5475	499.9700	0.5000	8.676	0.0000	0.0000
2025/10/09	2037	06/08/2026	10.70 Call	Bond Future	5985.9000	5.9859	6246.9600	6.2470	4.361	0.0000	0.0000
2025/10/09	2037	06/08/2026	10.70 Put	Bond Future	1206.2000	1.2062	1117.3200	1.1173	7.369	0.0000	0.0000
2025/10/09	2037	06/08/2026	10.02 Put	Bond Future	2707.2300	2.7072	2551.2000	2.5512	5.763	0.0000	0.0000
2025/10/09	2037	06/08/2026	10.02 Call	Bond Future	3549.3400	3.5493	3743.2500	3.7433	5.463	0.0000	0.0000
2025/10/09	2037	06/08/2026		Bond Future	9.8798	91.3948	9.8220	91.7448	0.585	0.0000	0.0000
2025/10/09	2037	06/08/2026	11.71 Call	Bond Future	10518.4400	10.5184	10838.9300	10.8389	3.047	0.0000	0.0000
2025/10/09	2037	06/08/2026	11.71 Put	Bond Future	310.5300	0.3105	281.0800	0.2811	9.484	0.0000	0.0000
2025/10/09	2037	05/11/2026		Bond Future	9.9759	93.0045	9.9159	93.3608	0.602	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.62 Call	Bond Future	5649.7100	5.6497	5891.1100	5.8911	4.273	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.62 Put	Bond Future	1942.8600	1.9429	1827.8900	1.8279	5.918	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.83 Call	Bond Future	6440.7200	6.4407	6698.8200	6.6988	4.007	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.83 Put	Bond Future	1569.5700	1.5696	1471.3000	1.4713	6.261	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.23 Call	Bond Future	4326.6000	4.3266	4533.5900	4.5336	4.784	0.0000	0.0000
2025/10/09	2037	05/11/2026	10.23 Put	Bond Future	2839.3400	2.8393	2689.9600	2.6900	5.261	0.0000	0.0000
2025/10/09	2037	05/11/2026	9.46 Put	Bond Future	5529.7100	5.5297	5310.1100	5.3101	3.971	0.0000	0.0000
2025/10/09	2037	05/11/2026	9.46 Call	Bond Future	2405.7700	2.4058	2542.5400	2.5425	5.685	0.0000	0.0000
2025/10/09	2038	06/11/2025		Bond Future	146.8517	146.8517	146.8831	146.8831	0.021	0.0000	0.0000
2025/10/09	2038	06/11/2025	143.88 Call	Bond Future	2971.7200	2.9717	3003.1400	3.0031	1.057	0.0000	0.0000
2025/10/09	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2038	05/02/2026		Bond Future	147.3910	147.3910	147.4232	147.4232	0.022	0.0000	0.0000
2025/10/09	2038	05/02/2026	143.20 Call	Bond Future	4191.0200	4.1910	4223.2400	4.2232	0.769	0.0000	0.0000
2025/10/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2038	07/05/2026		Bond Future	150.1348	150.1348	150.1676	150.1676	0.022	0.0000	0.0000
2025/10/09	2038	07/05/2026	144.53 Call	Bond Future	5604.7700	5.6048	5637.6300	5.6376	0.586	0.0000	0.0000
2025/10/09	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2038	06/08/2026		Bond Future	150.7133	150.7133	150.7471	150.7471	0.022	0.0000	0.0000
2025/10/09	2038	06/08/2026	144.72 Call	Bond Future	5993.3400	5.9933	6027.1400	6.0271	0.564	0.0000	0.0000
2025/10/09	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2038	05/11/2026		Bond Future	153.4058	153.4058	153.4405	153.4405	0.023	0.0000	0.0000
2025/10/09	2038	05/11/2026	146.31 Call	Bond Future	7095.7900	7.0958	7130.5200	7.1305	0.489	0.0000	0.0000
2025/10/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2040	06/11/2025		Bond Future	10.0213	94.8381	9.9648	95.2392	0.564	0.0000	0.0000
2025/10/09	2040	06/11/2025	11.84 Call	Bond Future	11664.5900	11.6646	12065.6200	12.0656	3.438	0.0000	0.0000
2025/10/09	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2040	05/02/2026		Bond Future	10.1064	92.0560	10.0479	92.4645	0.579	0.0000	0.0000
2025/10/09	2040	05/02/2026	11.49 Call	Bond Future	9014.9000	9.0149	9408.1200	9.4081	4.362	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
2025/10/09	2040	05/02/2026	11.49 Put	Bond Future	79.3200	0.0793	64.0300	0.0640	19.276	0.0000	0.0000
2025/10/09	2040	05/02/2026	10.35 Put	Bond Future	1387.3000	1.3873	1235.5800	1.2356	10.936	0.0000	0.0000
2025/10/09	2040	05/02/2026	10.35 Call	Bond Future	3059.4200	3.0594	3316.2100	3.3162	8.393	0.0000	0.0000
2025/10/09	2040	05/02/2026	10.75 Call	Bond Future	4901.3200	4.9013	5229.6500	5.2297	6.699	0.0000	0.0000
2025/10/09	2040	05/02/2026	10.75 Put	Bond Future	577.8700	0.5779	497.6900	0.4977	13.875	0.0000	0.0000
2025/10/09	2040	05/02/2026	11.15 Call	Bond Future	7069.2700	7.0693	7442.8400	7.4428	5.284	0.0000	0.0000
2025/10/09	2040	05/02/2026	11.15 Put	Bond Future	207.1300	0.2071	172.1900	0.1722	16.869	0.0000	0.0000
2025/10/09	2040	05/02/2026	13.23 Call	Bond Future	18449.3800	18.4494	18857.8500	18.8579	2.214	0.0000	0.0000
2025/10/09	2040	05/02/2026	13.23 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2025/10/09	2040	05/02/2026	11.82 Put	Bond Future	29.2200	0.0292	22.9400	0.0229	21.492	0.0000	0.0000
2025/10/09	2040	05/02/2026	11.82 Call	Bond Future	10906.2800	10.9063	11308.5100	11.3085	3.688	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.53 Call	Bond Future	14174.6600	14.1747	14583.2000	14.5832	2.882	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.53 Put	Bond Future	48.5600	0.0486	41.0300	0.0410	15.507	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.03 Call	Bond Future	11527.0400	11.5270	11923.7800	11.9238	3.442	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.03 Put	Bond Future	141.6000	0.1416	122.2700	0.1223	13.651	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.12 Put	Bond Future	728.1700	0.7282	651.6100	0.6516	10.514	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.12 Call	Bond Future	6740.6100	6.7406	7080.1200	7.0801	5.037	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.22 Call	Bond Future	12541.3900	12.5414	12943.5300	12.9435	3.207	0.0000	0.0000
2025/10/09	2040	07/05/2026	12.22 Put	Bond Future	97.6100	0.0976	83.6800	0.0837	14.271	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.72 Call	Bond Future	9866.7400	9.8667	10250.7500	10.2508	3.892	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.72 Put	Bond Future	253.9900	0.2540	221.9300	0.2219	12.623	0.0000	0.0000
2025/10/09	2040	07/05/2026	10.70 Put	Bond Future	1430.5600	1.4306	1303.0800	1.3031	8.911	0.0000	0.0000
2025/10/09	2040	07/05/2026	10.70 Call	Bond Future	4782.5100	4.7825	5071.1000	5.0711	6.034	0.0000	0.0000
2025/10/09	2040	07/05/2026		Bond Future	10.1964	93.7475	10.1358	94.1635	0.595	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.67 Call	Bond Future	9599.6800	9.5997	9981.0900	9.9811	3.973	0.0000	0.0000
2025/10/09	2040	07/05/2026	11.67 Put	Bond Future	278.3100	0.2783	243.6500	0.2437	12.454	0.0000	0.0000
2025/10/09	2040	06/08/2026		Bond Future	10.2963	90.9538	10.2333	91.3778	0.611	0.0000	0.0000
2025/10/09	2040	06/08/2026	12.19 Call	Bond Future	11847.9500	11.8480	12238.3200	12.2383	3.295	0.0000	0.0000
2025/10/09	2040	06/08/2026	12.19 Put	Bond Future	327.9700	0.3280	294.3800	0.2944	10.242	0.0000	0.0000
2025/10/09	2040	05/11/2026		Bond Future	10.3958	92.5554	10.3305	92.9871	0.628	0.0000	0.0000
2025/10/09	2040	05/11/2026	11.06 Call	Bond Future	6369.9800	6.3700	6665.3200	6.6653	4.636	0.0000	0.0000
2025/10/09	2040	05/11/2026	11.06 Put	Bond Future	2140.1600	2.1402	2003.8400	2.0038	6.370	0.0000	0.0000
2025/10/09	2040	05/11/2026	11.27 Call	Bond Future	7240.7100	7.2407	7555.7600	7.5558	4.351	0.0000	0.0000
2025/10/09	2040	05/11/2026	11.27 Put	Bond Future	1733.3600	1.7334	1616.7500	1.6168	6.727	0.0000	0.0000
2025/10/09	2040	05/11/2026	10.67 Call	Bond Future	4913.6900	4.9137	5168.0600	5.1681	5.177	0.0000	0.0000
2025/10/09	2040	05/11/2026	10.67 Put	Bond Future	3131.7400	3.1317	2954.4500	2.9545	5.661	0.0000	0.0000
2025/10/09	2040	05/11/2026	9.91 Put	Bond Future	6082.1200	6.0821	5821.4800	5.8215	4.285	0.0000	0.0000
2025/10/09	2040	05/11/2026	9.91 Call	Bond Future	2796.7000	2.7967	2967.7200	2.9677	6.115	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
2025/10/09	2043	06/11/2025		Bond Future	114.6130	114.6130	114.7681	114.7681	0.135	0.0000
2025/10/09	2043	06/11/2025	110.43 Call	Bond Future	4193.2543	4.1933	4345.2762	4.3453	3.625	0.0000
2025/10/09	2043	06/11/2025	110.43 Put	Bond Future	10.2743	0.0103	7.1862	0.0072	30.057	0.0000
2025/10/09	2043	05/02/2026		Bond Future	113.9115	113.9115	114.0695	114.0695	0.139	0.0000
2025/10/09	2043	05/02/2026	109.66 Call	Bond Future	4542.1688	4.5422	4675.3022	4.6753	2.931	0.0000
2025/10/09	2043	05/02/2026	109.66 Put	Bond Future	290.6288	0.2906	265.8022	0.2658	8.542	0.0000
2025/10/09	2043	07/05/2026		Bond Future	116.0319	116.0319	116.1929	116.1929	0.139	0.0000
2025/10/09	2043	07/05/2026	111.70 Call	Bond Future	4951.3979	4.9514	5077.3382	5.0773	2.544	0.0000
2025/10/09	2043	07/05/2026	111.70 Put	Bond Future	619.5479	0.6195	584.3982	0.5844	5.673	0.0000
2025/10/09	2043	06/08/2026		Bond Future	115.3204	115.3204	115.4848	115.4848	0.143	0.0000
2025/10/09	2043	06/08/2026	110.88 Call	Bond Future	5286.9867	5.2870	5411.6069	5.4116	2.357	0.0000
2025/10/09	2043	06/08/2026	110.88 Put	Bond Future	846.5667	0.8466	806.8469	0.8068	4.692	0.0000
2025/10/09	2043	05/11/2026		Bond Future	117.3793	117.3793	117.5469	117.5469	0.143	0.0000
2025/10/09	2043	05/11/2026	112.84 Call	Bond Future	5628.8485	5.6288	5752.5125	5.7525	2.197	0.0000
2025/10/09	2043	05/11/2026	112.84 Put	Bond Future	1089.5185	1.0895	1045.6625	1.0457	4.025	0.0000
2025/10/09	2044	06/11/2025		Bond Future	10.2106	90.4483	10.1541	90.8693	0.553	0.0000
2025/10/09	2044	06/11/2025	11.88 Call	Bond Future	11159.5500	11.1596	11580.5700	11.5806	3.773	0.0000
2025/10/09	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2044	06/11/2025	11.75 Call	Bond Future	10373.3400	10.3733	10794.3500	10.7944	4.059	0.0000
2025/10/09	2044	06/11/2025	11.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/09	2044	06/11/2025	11.25 Put	Bond Future	1.9700	0.0020	0.9500	0.0010	51.777	0.0000
2025/10/09	2044	06/11/2025	11.25 Call	Bond Future	7227.9900	7.2280	7647.9900	7.6480	5.811	0.0000
2025/10/09	2044	06/11/2025	12.25 Call	Bond Future	13328.3800	13.3284	13749.4000	13.7494	3.159	0.0000
2025/10/09	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2044	06/11/2025	12.00 Call	Bond Future	11873.9800	11.8740	12295.0000	12.2950	3.546	0.0000
2025/10/09	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2044	06/11/2025	12.20 Call	Bond Future	13041.1200	13.0411	13462.1400	13.4621	3.228	0.0000
2025/10/09	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2044	05/02/2026	11.25 Call	Bond Future	6863.9700	6.8640	7248.2700	7.2483	5.599	0.0000
2025/10/09	2044	05/02/2026	11.25 Put	Bond Future	273.8600	0.2739	229.4200	0.2294	16.227	0.0000
2025/10/09	2044	05/02/2026	11.50 Call	Bond Future	8319.2700	8.3193	8723.4100	8.7234	4.858	0.0000
2025/10/09	2044	05/02/2026	11.50 Put	Bond Future	135.4900	0.1355	110.8900	0.1109	18.156	0.0000
2025/10/09	2044	05/02/2026	10.90 Put	Bond Future	659.6500	0.6597	570.0200	0.5700	13.588	0.0000
2025/10/09	2044	05/02/2026	10.90 Call	Bond Future	4931.9900	4.9320	5271.1000	5.2711	6.876	0.0000
2025/10/09	2044	05/02/2026	10.07 Put	Bond Future	3273.7600	3.2738	3013.8800	3.0139	7.938	0.0000
2025/10/09	2044	05/02/2026	10.07 Call	Bond Future	1615.0600	1.6151	1783.9200	1.7839	10.455	0.0000
2025/10/09	2044	05/02/2026		Bond Future	10.2933	87.7115	10.2350	88.1403	0.567	0.0000
2025/10/09	2044	05/02/2026	11.56 Call	Bond Future	8673.5500	8.6736	9081.0000	9.0810	4.698	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
2025/10/09	2044	05/02/2026	11.56 Put	Bond Future	114.7000	0.1147	93.4100	0.0934	18.561	0.0000
2025/10/09	2044	05/02/2026	11.45 Call	Bond Future	8025.8800	8.0259	8426.7600	8.4268	4.995	0.0000
2025/10/09	2044	05/02/2026	11.45 Put	Bond Future	156.8200	0.1568	128.9600	0.1290	17.766	0.0000
2025/10/09	2044	07/05/2026		Bond Future	10.3801	89.3231	10.3198	89.7598	0.581	0.0000
2025/10/09	2044	07/05/2026	11.80 Call	Bond Future	9690.5800	9.6906	10088.0700	10.0881	4.102	0.0000
2025/10/09	2044	07/05/2026	11.80 Put	Bond Future	319.2300	0.3192	279.9800	0.2800	12.295	0.0000
2025/10/09	2044	06/08/2026		Bond Future	10.4757	86.5737	10.4132	87.0187	0.596	0.0000
2025/10/09	2044	06/08/2026	12.42 Call	Bond Future	12563.9200	12.5639	12975.8600	12.9759	3.279	0.0000
2025/10/09	2044	06/08/2026	12.42 Put	Bond Future	319.8000	0.3198	286.7700	0.2868	10.328	0.0000
2025/10/09	2044	05/11/2026		Bond Future	10.5703	88.0980	10.5057	88.5511	0.611	0.0000
2025/10/09	2044	05/11/2026	11.34 Call	Bond Future	7137.1800	7.1372	7458.9500	7.4590	4.508	0.0000
2025/10/09	2044	05/11/2026	11.34 Put	Bond Future	2012.1700	2.0122	1880.8500	1.8809	6.526	0.0000
2025/10/09	2046	06/11/2025		Bond Future	125.5644	125.5644	125.5916	125.5916	0.022	0.0000
2025/10/09	2046	06/11/2025	125.41 Call	Bond Future	154.4300	0.1544	181.5900	0.1816	17.587	0.0000
2025/10/09	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2046	05/02/2026		Bond Future	127.8818	127.8818	127.9097	127.9097	0.022	0.0000
2025/10/09	2046	05/02/2026	121.65 Call	Bond Future	6231.7900	6.2318	6259.6600	6.2597	0.447	0.0000
2025/10/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2046	07/05/2026		Bond Future	127.9617	127.9617	127.9901	127.9901	0.022	0.0000
2025/10/09	2046	07/05/2026	124.95 Call	Bond Future	3011.7300	3.0117	3040.0900	3.0401	0.942	0.0000
2025/10/09	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2046	06/08/2026		Bond Future	130.3362	130.3362	130.3653	130.3653	0.022	0.0000
2025/10/09	2046	06/08/2026	122.38 Call	Bond Future	7956.1800	7.9562	7985.3000	7.9853	0.366	0.0000
2025/10/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2046	05/11/2026		Bond Future	130.3281	130.3281	130.3580	130.3580	0.023	0.0000
2025/10/09	2046	05/11/2026	125.48 Call	Bond Future	4848.0600	4.8481	4878.0300	4.8780	0.618	0.0000
2025/10/09	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2050	06/11/2025		Bond Future	126.5135	126.5135	126.9577	126.9577	0.351	0.0000
2025/10/09	2050	06/11/2025	124.42 Call	Bond Future	2093.4700	2.0935	2537.7200	2.5377	21.221	0.0000
2025/10/09	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2050	05/02/2026		Bond Future	126.4291	126.4291	126.8817	126.8817	0.358	0.0000
2025/10/09	2050	05/02/2026	122.82 Call	Bond Future	3609.1200	3.6091	4061.7300	4.0617	12.541	0.0000
2025/10/09	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2050	07/05/2026		Bond Future	128.7825	128.7825	129.2438	129.2438	0.358	0.0000
2025/10/09	2050	07/05/2026	124.07 Call	Bond Future	4712.5200	4.7125	5173.7900	5.1738	9.788	0.0000
2025/10/09	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	2050	06/08/2026		Bond Future	128.7125	128.7125	129.1826	129.1826	0.365	0.0000
2025/10/09	2050	06/08/2026	123.27 Call	Bond Future	5442.4500	5.4425	5912.5600	5.9126	8.638	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
2025/10/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	2050	05/11/2026		Bond Future	131.0116	131.0116	131.4904	131.4904	0.365	0.0000	0.0000
2025/10/09	2050	05/11/2026	123.84 Call	Bond Future	7171.6000	7.1716	7650.4100	7.6504	6.676	0.0000	0.0000
2025/10/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	AL37	06/11/2025		Index Future	1214.6430	1214.6430	1217.1920	1217.1920	0.210	0.0000	0.0000
2025/10/09	AL37	05/02/2026		Index Future	1236.7610	1236.7610	1239.3570	1239.3570	0.210	0.0000	0.0000
2025/10/09	AL37	07/05/2026		Index Future	1259.4910	1259.4910	1262.1370	1262.1370	0.210	0.0000	0.0000
2025/10/09	AL37	06/08/2026		Index Future	1282.3330	1282.3330	1285.0290	1285.0290	0.210	0.0000	0.0000
2025/10/09	AL37	05/11/2026		Index Future	1305.2340	1305.2340	1307.9820	1307.9820	0.211	0.0000	0.0000
2025/10/09	AL7T	06/11/2025		Index Future	1509.0180	1509.0180	1513.9950	1513.9950	0.330	0.0000	0.0000
2025/10/09	AL7T	05/02/2026		Index Future	1536.4960	1536.4960	1541.5650	1541.5650	0.330	0.0000	0.0000
2025/10/09	AL7T	07/05/2026		Index Future	1564.7360	1564.7360	1569.8990	1569.8990	0.330	0.0000	0.0000
2025/10/09	AL7T	06/08/2026		Index Future	1593.1140	1593.1140	1598.3740	1598.3740	0.330	0.0000	0.0000
2025/10/09	AL7T	05/11/2026		Index Future	1621.5650	1621.5650	1626.9240	1626.9240	0.330	0.0000	0.0000
2025/10/09	ALBI	06/11/2025		Index Future	1275.4980	1275.4980	1279.5100	1279.5100	0.315	0.0000	0.0000
2025/10/09	ALBI	05/02/2026		Index Future	1298.7240	1298.7240	1302.8110	1302.8110	0.315	0.0000	0.0000
2025/10/09	ALBI	07/05/2026		Index Future	1322.5930	1322.5930	1326.7570	1326.7570	0.315	0.0000	0.0000
2025/10/09	ALBI	06/08/2026		Index Future	1346.5800	1346.5800	1350.8210	1350.8210	0.315	0.0000	0.0000
2025/10/09	ALBI	05/11/2026		Index Future	1370.6280	1370.6280	1374.9490	1374.9490	0.315	0.0000	0.0000
2025/10/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	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
2025/10/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/09	ES33	06/11/2025		Bond Future	9.6863	89.3401	9.6345	89.5991	0.535	0.0000
2025/10/09	ES33	06/11/2025	12.01 Call	Bond Future	10689.9000	10.6899	10948.9100	10.9489	2.423	0.0000
2025/10/09	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/09	ES33	05/02/2026		Bond Future	9.7890	90.9890	9.7348	91.2529	0.554	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	
2025/10/09	ES33	05/02/2026	11.49 Call	Bond Future	7793.5200	7.7935	8057.4000	8.0574	3.386	0.0000	0.0000
2025/10/09	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES33	07/05/2026		Bond Future	9.8909	88.8881	9.8341	89.1570	0.574	0.0000	0.0000
2025/10/09	ES33	07/05/2026	11.69 Call	Bond Future	8007.5700	8.0076	8276.4500	8.2765	3.358	0.0000	0.0000
2025/10/09	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES33	06/08/2026		Bond Future	10.0043	90.5368	9.9447	90.8108	0.596	0.0000	0.0000
2025/10/09	ES33	06/08/2026	12.02 Call	Bond Future	8668.1100	8.6681	8942.2000	8.9422	3.162	0.0000	0.0000
2025/10/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES33	05/11/2026		Bond Future	10.1340	88.3603	10.0714	88.6395	0.617	0.0000	0.0000
2025/10/09	ES33	05/11/2026	10.83 Call	Bond Future	3031.9200	3.0319	3311.1400	3.3111	9.209	0.0000	0.0000
2025/10/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES42	06/11/2025		Bond Future	10.3325	86.0333	10.2759	86.4290	0.547	0.0000	0.0000
2025/10/09	ES42	06/11/2025	12.39 Call	Bond Future	12699.4100	12.6994	13095.0900	13.0951	3.116	0.0000	0.0000
2025/10/09	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES42	05/02/2026		Bond Future	10.4203	87.6211	10.3618	88.0241	0.561	0.0000	0.0000
2025/10/09	ES42	05/02/2026	11.85 Call	Bond Future	9021.3900	9.0214	9424.4100	9.4244	4.467	0.0000	0.0000
2025/10/09	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES42	07/05/2026		Bond Future	10.5108	84.9874	10.4503	85.3980	0.576	0.0000	0.0000
2025/10/09	ES42	07/05/2026	12.20 Call	Bond Future	10345.9500	10.3460	10756.5900	10.7566	3.969	0.0000	0.0000
2025/10/09	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES42	06/08/2026		Bond Future	10.6067	86.5629	10.5440	86.9814	0.591	0.0000	0.0000
2025/10/09	ES42	06/08/2026	12.65 Call	Bond Future	12088.5400	12.0885	12507.0700	12.5071	3.462	0.0000	0.0000
2025/10/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	ES42	05/11/2026		Bond Future	10.7100	83.8441	10.6450	84.2704	0.607	0.0000	0.0000
2025/10/09	ES42	05/11/2026	11.66 Call	Bond Future	5879.2600	5.8793	6305.5400	6.3055	7.251	0.0000	0.0000
2025/10/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	GOVI	06/11/2025		GOVI	1253.0210	1253.0210	1256.8090	1256.8090	0.302	0.0000	0.0000
2025/10/09	GOVI	06/11/2025	1,112. Call 00	GOVI	1410210.0000	141.0210	1448090.0000	144.8090	2.686	0.0000	0.0000
2025/10/09	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	GOVI	05/02/2026		GOVI	1275.8370	1275.8370	1279.6960	1279.6960	0.302	0.0000	0.0000
2025/10/09	GOVI	05/02/2026	1,150. Call 00	GOVI	1258370.0000	125.8370	1296960.0000	129.6960	3.067	0.0000	0.0000
2025/10/09	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	GOVI	07/05/2026		GOVI	1299.2860	1299.2860	1303.2170	1303.2170	0.303	0.0000	0.0000
2025/10/09	GOVI	07/05/2026	1,177. Call 00	GOVI	1222860.0000	122.2860	1262170.0000	126.2170	3.215	0.0000	0.0000
2025/10/09	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
2025/10/09	GOVI	06/08/2026		GOVI		1322.8500	1322.8500		1326.8540	0.303	0.0000	0.0000
2025/10/09	GOVI	06/08/2026	1,189. Call 00	GOVI		1338500.0000	133.8500	1378540.0000	137.8540	2.991	0.0000	0.0000
2025/10/09	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	GOVI	05/11/2026		GOVI		1346.4750	1346.4750		1350.5540	0.303	0.0000	0.0000
2025/10/09	GOVI	05/11/2026	1,277. Call 00	GOVI		694750.0000	69.4750	735540.0000	73.5540	5.871	0.0000	0.0000
2025/10/09	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000		110.0000	0.000	0.0000	0.0000
2025/10/09	I258	06/11/2025		Bond Future		115.5331	115.5331		115.9264	0.340	0.0000	0.0000
2025/10/09	I258	06/11/2025	112.39 Call	Bond Future		3355.0887	3.3551	3689.5298	3.6895	9.968	0.0000	0.0000
2025/10/09	I258	06/11/2025	112.39 Put	Bond Future		211.9787	0.2120	153.1598	0.1532	27.748	0.0000	0.0000
2025/10/09	I258	05/02/2026		Bond Future		114.8487	114.8487		115.2493	0.349	0.0000	0.0000
2025/10/09	I258	05/02/2026	111.65 Call	Bond Future		4331.7063	4.3317	4612.8109	4.6128	6.489	0.0000	0.0000
2025/10/09	I258	05/02/2026	111.65 Put	Bond Future		1132.9863	1.1330	1013.4709	1.0135	10.549	0.0000	0.0000
2025/10/09	I258	07/05/2026		Bond Future		116.9865	116.9865		117.3947	0.349	0.0000	0.0000
2025/10/09	I258	07/05/2026	113.73 Call	Bond Future		5143.9762	5.1440	5413.1709	5.4132	5.233	0.0000	0.0000
2025/10/09	I258	07/05/2026	113.73 Put	Bond Future		1887.4662	1.8875	1748.4809	1.7485	7.364	0.0000	0.0000
2025/10/09	I258	06/08/2026		Bond Future		116.2928	116.2928		116.7088	0.358	0.0000	0.0000
2025/10/09	I258	06/08/2026	112.95 Call	Bond Future		5812.9456	5.8129	6080.1692	6.0802	4.597	0.0000	0.0000
2025/10/09	I258	06/08/2026	112.95 Put	Bond Future		2470.1756	2.4702	2321.4192	2.3214	6.022	0.0000	0.0000
2025/10/09	I258	05/11/2026		Bond Future		118.3691	118.3691		118.7927	0.358	0.0000	0.0000
2025/10/09	I258	05/11/2026	114.95 Call	Bond Future		6450.4022	6.4504	6717.5335	6.7175	4.141	0.0000	0.0000
2025/10/09	I258	05/11/2026	114.95 Put	Bond Future		3031.3322	3.0313	2874.7935	2.8748	5.164	0.0000	0.0000
2025/10/09	IGOV	06/11/2025		Index Future		401.3120	401.3120		401.6220	0.077	0.0000	0.0000
2025/10/09	IGOV	05/02/2026		Index Future		408.7190	408.7190		409.0350	0.077	0.0000	0.0000
2025/10/09	IGOV	07/05/2026		Index Future		416.3280	416.3280		416.6500	0.077	0.0000	0.0000
2025/10/09	IGOV	06/08/2026		Index Future		423.9730	423.9730		424.3030	0.078	0.0000	0.0000
2025/10/09	IGOV	05/11/2026		Index Future		431.6390	431.6390		431.9750	0.078	0.0000	0.0000
2025/10/09	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800		80.2800	0.000	0.0000	0.0000
2025/10/09	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200		76.8200	0.000	0.0000	0.0000
2025/10/09	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400		75.2400	0.000	0.0000	0.0000
2025/10/09	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700		77.2700	0.000	0.0000	0.0000
2025/10/09	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000		81.3000	0.000	0.0000	0.0000
2025/10/09	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000		79.8000	0.000	0.0000	0.0000
2025/10/09	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600		81.8600	0.000	0.0000	0.0000
2025/10/09	IS10	20/09/2027		Interest Rate Swap		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
2025/10/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/09	R033	06/11/2025		Bond Future	8.6189	108.5661	8.5675	108.8562	0.596	0.0000
2025/10/09	R033	06/11/2025	10.33 Call	Bond Future	9110.6800	9.1107	9400.7800	9.4008	3.184	0.0000
2025/10/09	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R033	05/02/2026		Bond Future	8.6806	110.5430	8.6266	110.8386	0.622	0.0000
2025/10/09	R033	05/02/2026	10.49 Call	Bond Future	9336.8800	9.3369	9631.4700	9.6315	3.155	0.0000
2025/10/09	R033	05/02/2026	10.49 Put	Bond Future	3.6100	0.0036	2.6400	0.0026	26.870	0.0000
2025/10/09	R033	07/05/2026		Bond Future	8.7428	107.5311	8.6861	107.8321	0.649	0.0000
2025/10/09	R033	07/05/2026	10.38 Call	Bond Future	8323.5900	8.3236	8612.5600	8.6126	3.472	0.0000
2025/10/09	R033	07/05/2026	10.38 Put	Bond Future	80.7700	0.0808	68.6600	0.0687	14.993	0.0000
2025/10/09	R033	06/08/2026		Bond Future	8.8145	109.5003	8.7548	109.8072	0.678	0.0000
2025/10/09	R033	06/08/2026	10.25 Call	Bond Future	7334.6800	7.3347	7610.1100	7.6101	3.755	0.0000
2025/10/09	R033	06/08/2026	10.25 Put	Bond Future	288.6300	0.2886	257.2300	0.2572	10.879	0.0000
2025/10/09	R033	05/11/2026		Bond Future	8.8980	106.3900	8.8351	106.7026	0.708	0.0000
2025/10/09	R033	05/11/2026	9.33 Call	Bond Future	3629.3400	3.6293	3831.5400	3.8315	5.571	0.0000
2025/10/09	R033	05/11/2026	9.33 Put	Bond Future	1516.2300	1.5162	1405.8200	1.4058	7.282	0.0000
2025/10/09	R035	06/11/2025	10.30 Call	Bond Future	7024.7700	7.0248	7340.6300	7.3406	4.496	0.0000
2025/10/09	R035	06/11/2025	10.30 Put	Bond Future	0.1900	0.0002	0.0800	0.0001	57.895	0.0000
2025/10/09	R035	06/11/2025	10.68 Call	Bond Future	9106.0400	9.1060	9422.0100	9.4220	3.470	0.0000
2025/10/09	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R035	06/11/2025	10.50 Call	Bond Future	8128.0500	8.1281	8444.0100	8.4440	3.887	0.0000
2025/10/09	R035	06/11/2025	10.50 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/10/09	R035	06/11/2025	10.15 Call	Bond Future	6186.1000	6.1861	6501.6000	6.5016	5.100	0.0000
2025/10/09	R035	06/11/2025	10.15 Put	Bond Future	0.8900	0.0009	0.4200	0.0004	52.809	0.0000
2025/10/09	R035	06/11/2025	9.77 Put	Bond Future	23.7000	0.0237	14.3500	0.0144	39.451	0.0000
2025/10/09	R035	06/11/2025	9.77 Call	Bond Future	4036.2900	4.0363	4342.9100	4.3429	7.597	0.0000
2025/10/09	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R035	06/11/2025	11.00 Call	Bond Future	10810.1200	10.8101	11126.0900	11.1261	2.923	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
2025/10/09	R035	06/11/2025	10.08 Put	Bond Future	1.7500	0.0018	0.8700	0.0009	50.286	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.08 Call	Bond Future	5791.7500	5.7918	6106.8400	6.1068	5.440	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.58 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.58 Call	Bond Future	8564.4600	8.5645	8880.4200	8.8804	3.689	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.67 Call	Bond Future	14239.6200	14.2396	14555.5900	14.5556	2.219	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.95 Call	Bond Future	15619.4100	15.6194	15935.3800	15.9354	2.023	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.45 Call	Bond Future	13133.7000	13.1337	13449.6700	13.4497	2.406	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.95 Call	Bond Future	10546.7400	10.5467	10862.7100	10.8627	2.996	0.0000	0.0000
2025/10/09	R035	06/11/2025	9.91 Put	Bond Future	7.9200	0.0079	4.4100	0.0044	44.318	0.0000	0.0000
2025/10/09	R035	06/11/2025	9.91 Call	Bond Future	4828.7500	4.8288	5141.2100	5.1412	6.471	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.41 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.41 Call	Bond Future	7633.7400	7.6337	7949.6700	7.9497	4.139	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.43 Call	Bond Future	13032.2000	13.0322	13348.1700	13.3482	2.425	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.44 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.44 Call	Bond Future	7798.9100	7.7989	8114.8600	8.1149	4.051	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025	10.94 Call	Bond Future	10493.9400	10.4939	10809.9100	10.8099	3.011	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.99 Call	Bond Future	15814.0300	15.8140	16130.0000	16.1300	1.998	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	06/11/2025		Bond Future	9.0976	100.3641	9.0462	100.6801	0.565	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.20 Call	Bond Future	11853.1600	11.8532	12169.1300	12.1691	2.666	0.0000	0.0000
2025/10/09	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	05/02/2026	9.25 Call	Bond Future	2038.1400	2.0381	2212.4600	2.2125	8.553	0.0000	0.0000
2025/10/09	R035	05/02/2026	9.25 Put	Bond Future	1568.1100	1.5681	1420.5100	1.4205	9.413	0.0000	0.0000
2025/10/09	R035	05/02/2026	8.85 Put	Bond Future	3011.6600	3.0117	2798.4500	2.7985	7.079	0.0000	0.0000
2025/10/09	R035	05/02/2026	8.85 Call	Bond Future	1062.3200	1.0623	1171.0300	1.1710	10.233	0.0000	0.0000
2025/10/09	R035	05/02/2026		Bond Future	9.1713	102.1917	9.1177	102.5136	0.585	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.79 Call	Bond Future	9121.3200	9.1213	9438.1900	9.4382	3.474	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.79 Put	Bond Future	24.1600	0.0242	19.1100	0.0191	20.902	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.44 Put	Bond Future	76.4900	0.0765	62.5000	0.0625	18.290	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.44 Call	Bond Future	7304.3200	7.3043	7612.2500	7.6123	4.216	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.94 Put	Bond Future	14.1900	0.0142	11.0700	0.0111	21.987	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.94 Call	Bond Future	9896.8500	9.8969	10215.6500	10.2157	3.221	0.0000	0.0000
2025/10/09	R035	05/02/2026	12.44 Call	Bond Future	17250.7800	17.2508	17572.7000	17.5727	1.866	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
2025/10/09	R035	05/02/2026	12.44 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/09	R035	05/02/2026	11.17 Call	Bond Future	11075.2700	11.0753	11395.7600	11.3958	2.894	0.0000	0.0000
2025/10/09	R035	05/02/2026	11.17 Put	Bond Future	6.0200	0.0060	4.5900	0.0046	23.754	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.67 Call	Bond Future	8498.4000	8.4984	8813.0600	8.8131	3.703	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.67 Put	Bond Future	36.3500	0.0364	29.0900	0.0291	19.972	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.17 Put	Bond Future	172.7200	0.1727	144.6800	0.1447	16.234	0.0000	0.0000
2025/10/09	R035	05/02/2026	10.17 Call	Bond Future	5922.7700	5.9228	6216.6500	6.2167	4.962	0.0000	0.0000
2025/10/09	R035	05/02/2026	11.00 Put	Bond Future	11.4000	0.0114	8.8500	0.0089	22.368	0.0000	0.0000
2025/10/09	R035	05/02/2026	11.00 Call	Bond Future	10205.6800	10.2057	10525.0500	10.5251	3.129	0.0000	0.0000
2025/10/09	R035	07/05/2026		Bond Future	9.2406	99.5666	9.1847	99.8944	0.605	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.86 Call	Bond Future	9043.9600	9.0440	9353.7300	9.3537	3.425	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.86 Put	Bond Future	137.6800	0.1377	119.5900	0.1196	13.139	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.66 Call	Bond Future	8075.6900	8.0757	8377.6100	8.3776	3.739	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.66 Put	Bond Future	209.9000	0.2099	183.9600	0.1840	12.358	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.16 Call	Bond Future	5746.9500	5.7470	6017.2400	6.0172	4.703	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.16 Put	Bond Future	553.7300	0.5537	496.1600	0.4962	10.397	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.66 Put	Bond Future	1303.4800	1.3035	1194.3600	1.1944	8.371	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.66 Call	Bond Future	3718.5600	3.7186	3937.3000	3.9373	5.882	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.71 Call	Bond Future	8316.6400	8.3166	8620.7400	8.6207	3.657	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.71 Put	Bond Future	189.2200	0.1892	165.4600	0.1655	12.557	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.21 Call	Bond Future	5968.8600	5.9689	6243.2700	6.2433	4.597	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.21 Put	Bond Future	503.7100	0.5037	450.2600	0.4503	10.611	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.71 Put	Bond Future	1203.5300	1.2035	1100.3500	1.1004	8.573	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.71 Call	Bond Future	3901.3100	3.9013	4125.9900	4.1260	5.759	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.64 Call	Bond Future	7979.5300	7.9795	8280.5300	8.2805	3.772	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.64 Put	Bond Future	218.6700	0.2187	191.8100	0.1918	12.283	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.14 Call	Bond Future	5659.0400	5.6590	5927.6200	5.9276	4.746	0.0000	0.0000
2025/10/09	R035	07/05/2026	10.14 Put	Bond Future	574.8900	0.5749	515.6100	0.5156	10.312	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.64 Put	Bond Future	1345.1600	1.3452	1233.6300	1.2336	8.291	0.0000	0.0000
2025/10/09	R035	07/05/2026	9.64 Call	Bond Future	3646.8500	3.6469	3863.1800	3.8632	5.932	0.0000	0.0000
2025/10/09	R035	06/08/2026	10.22 Call	Bond Future	5894.6000	5.8946	6153.4400	6.1534	4.391	0.0000	0.0000
2025/10/09	R035	06/08/2026	10.22 Put	Bond Future	924.3100	0.9243	849.0400	0.8490	8.143	0.0000	0.0000
2025/10/09	R035	06/08/2026	9.72 Call	Bond Future	4053.7100	4.0537	4266.0800	4.2661	5.239	0.0000	0.0000
2025/10/09	R035	06/08/2026	9.72 Put	Bond Future	1800.3100	1.8003	1678.5700	1.6786	6.762	0.0000	0.0000
2025/10/09	R035	06/08/2026	9.22 Put	Bond Future	3195.9900	3.1960	3021.5500	3.0216	5.458	0.0000	0.0000
2025/10/09	R035	06/08/2026	9.22 Call	Bond Future	2627.1900	2.6272	2786.8600	2.7869	6.078	0.0000	0.0000
2025/10/09	R035	06/08/2026	10.13 Call	Bond Future	5537.0200	5.5370	5788.3700	5.7884	4.539	0.0000	0.0000
2025/10/09	R035	06/08/2026	10.13 Put	Bond Future	1048.2000	1.0482	965.4400	0.9654	7.895	0.0000	0.0000
2025/10/09	R035	06/08/2026	9.63 Call	Bond Future	3765.2300	3.7652	3968.2600	3.9683	5.392	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
2025/10/09	R035	06/08/2026	9.63 Put	Bond Future	2011.9200	2.0119	1880.8400	1.8808	6.515	0.0000
2025/10/09	R035	06/08/2026	9.13 Put	Bond Future	3507.8100	3.5078	3324.0500	3.3241	5.239	0.0000
2025/10/09	R035	06/08/2026	9.13 Call	Bond Future	2419.4900	2.4195	2569.8400	2.5698	6.214	0.0000
2025/10/09	R035	06/08/2026		Bond Future	9.3193	101.3904	9.2609	101.7245	0.627	0.0000
2025/10/09	R035	06/08/2026	11.06 Call	Bond Future	9568.6300	9.5686	9875.9700	9.8760	3.212	0.0000
2025/10/09	R035	06/08/2026	11.06 Put	Bond Future	258.9800	0.2590	232.2100	0.2322	10.337	0.0000
2025/10/09	R035	05/11/2026		Bond Future	9.4106	98.6773	9.3495	99.0176	0.648	0.0000
2025/10/09	R035	05/11/2026	10.03 Call	Bond Future	5084.1900	5.0842	5315.1300	5.3151	4.542	0.0000
2025/10/09	R035	05/11/2026	10.03 Put	Bond Future	1715.3600	1.7154	1605.9800	1.6060	6.377	0.0000
2025/10/09	R038	06/11/2025		Bond Future	9.6809	109.7413	9.6345	110.0929	0.479	0.0000
2025/10/09	R038	06/11/2025	11.24 Call	Bond Future	10921.8800	10.9219	11273.4200	11.2734	3.219	0.0000
2025/10/09	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R038	06/11/2025	12.33 Call	Bond Future	17634.3100	17.6343	17985.8500	17.9859	1.994	0.0000
2025/10/09	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R038	06/11/2025	10.98 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000
2025/10/09	R038	06/11/2025	10.98 Call	Bond Future	9214.0400	9.2140	9565.5400	9.5655	3.815	0.0000
2025/10/09	R038	05/02/2026		Bond Future	9.7651	111.7397	9.7169	112.0977	0.494	0.0000
2025/10/09	R038	05/02/2026	11.44 Call	Bond Future	11480.5900	11.4806	11833.5300	11.8335	3.074	0.0000
2025/10/09	R038	05/02/2026	11.44 Put	Bond Future	26.2100	0.0262	21.1300	0.0211	19.382	0.0000
2025/10/09	R038	07/05/2026		Bond Future	9.8505	108.3084	9.8004	108.6730	0.509	0.0000
2025/10/09	R038	07/05/2026	11.40 Call	Bond Future	10664.4800	10.6645	11005.3600	11.0054	3.196	0.0000
2025/10/09	R038	07/05/2026	11.40 Put	Bond Future	205.3400	0.2053	181.5500	0.1816	11.586	0.0000
2025/10/09	R038	06/08/2026		Bond Future	9.9439	110.2917	9.8917	110.6634	0.524	0.0000
2025/10/09	R038	06/08/2026	11.77 Call	Bond Future	12267.8800	12.2679	12609.5500	12.6096	2.785	0.0000
2025/10/09	R038	06/08/2026	11.77 Put	Bond Future	333.0700	0.3331	303.1000	0.3031	8.998	0.0000
2025/10/09	R038	05/11/2026		Bond Future	10.0456	106.7539	9.9913	107.1325	0.540	0.0000
2025/10/09	R038	05/11/2026	10.72 Call	Bond Future	6557.2800	6.5573	6819.2600	6.8193	3.995	0.0000
2025/10/09	R038	05/11/2026	10.72 Put	Bond Future	2009.2600	2.0093	1892.7300	1.8927	5.800	0.0000
2025/10/09	R053	06/11/2025		Bond Future	10.0580	115.8353	9.9916	116.5320	0.660	0.0000
2025/10/09	R053	06/11/2025	11.76 Call	Bond Future	15621.0000	15.6210	16317.7600	16.3178	4.460	0.0000
2025/10/09	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R053	05/02/2026		Bond Future	10.1322	117.9445	10.0636	118.6542	0.677	0.0000
2025/10/09	R053	05/02/2026	11.49 Call	Bond Future	12732.2100	12.7322	13414.9100	13.4149	5.362	0.0000
2025/10/09	R053	05/02/2026	11.49 Put	Bond Future	121.4900	0.1215	94.5100	0.0945	22.208	0.0000
2025/10/09	R053	07/05/2026		Bond Future	10.2065	114.2502	10.1357	114.9729	0.694	0.0000
2025/10/09	R053	07/05/2026	11.69 Call	Bond Future	13800.9600	13.8010	14473.1100	14.4731	4.870	0.0000
2025/10/09	R053	07/05/2026	11.69 Put	Bond Future	325.9700	0.3260	275.3700	0.2754	15.523	0.0000
2025/10/09	R053	06/08/2026		Bond Future	10.2863	116.3423	10.2131	117.0786	0.712	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	
2025/10/09	R053	06/08/2026	12.28 Call	Bond Future	17614.3500	17.6144	18302.5400	18.3025	3.907	0.0000	0.0000
2025/10/09	R053	06/08/2026	12.28 Put	Bond Future	383.3800	0.3834	335.2700	0.3353	12.549	0.0000	0.0000
2025/10/09	R053	05/11/2026		Bond Future	10.3713	112.5330	10.2957	113.2827	0.730	0.0000	0.0000
2025/10/09	R053	05/11/2026	11.21 Call	Bond Future	10198.2000	10.1982	10750.0600	10.7501	5.411	0.0000	0.0000
2025/10/09	R053	05/11/2026	11.21 Put	Bond Future	2440.8900	2.4409	2243.0800	2.2431	8.104	0.0000	0.0000
2025/10/09	R186	06/11/2025		Bond Future	7.4731	107.2518	7.4728	107.2522	0.005	0.0000	0.0000
2025/10/09	R186	06/11/2025	8.13 Call	Bond Future	700.9400	0.7009	701.3100	0.7013	0.053	0.0000	0.0000
2025/10/09	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R186	05/02/2026		Bond Future	7.5054	103.9012	7.5048	103.9016	0.008	0.0000	0.0000
2025/10/09	R186	05/02/2026	8.43 Call	Bond Future	770.1000	0.7701	770.5400	0.7705	0.057	0.0000	0.0000
2025/10/09	R186	05/02/2026	8.43 Put	Bond Future	1.3300	0.0013	1.2800	0.0013	3.759	0.0000	0.0000
2025/10/09	R186	07/05/2026		Bond Future	7.5428	105.8104	7.5418	105.8110	0.013	0.0000	0.0000
2025/10/09	R186	07/05/2026	8.69 Call	Bond Future	686.4700	0.6865	686.9700	0.6870	0.073	0.0000	0.0000
2025/10/09	R186	07/05/2026	8.69 Put	Bond Future	6.0200	0.0060	5.9200	0.0059	1.661	0.0000	0.0000
2025/10/09	R186	06/08/2026		Bond Future	7.6333	102.4434	7.6309	102.4443	0.031	0.0000	0.0000
2025/10/09	R186	06/08/2026	8.57 Call	Bond Future	353.6600	0.3537	354.3100	0.3543	0.184	0.0000	0.0000
2025/10/09	R186	06/08/2026	8.57 Put	Bond Future	19.5400	0.0195	19.3300	0.0193	1.075	0.0000	0.0000
2025/10/09	R186	05/11/2026		Bond Future	8.5544	104.2483	8.5443	104.2494	0.118	0.0000	0.0000
2025/10/09	R186	05/11/2026	8.12 Call	Bond Future	30.4500	0.0305	30.8000	0.0308	1.149	0.0000	0.0000
2025/10/09	R186	05/11/2026	8.12 Put	Bond Future	80.8500	0.0809	80.0400	0.0800	1.002	0.0000	0.0000
2025/10/09	R202	06/11/2025		Bond Future	283.3046	283.3046	283.3645	283.3645	0.021	0.0000	0.0000
2025/10/09	R202	06/11/2025	275.64 Call	Bond Future	7664.5800	7.6646	7724.5400	7.7245	0.782	0.0000	0.0000
2025/10/09	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R202	05/02/2026		Bond Future	283.1817	283.1817	283.2431	283.2431	0.022	0.0000	0.0000
2025/10/09	R202	05/02/2026	277.82 Call	Bond Future	5361.7000	5.3617	5423.1100	5.4231	1.145	0.0000	0.0000
2025/10/09	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R202	07/05/2026		Bond Future	288.4534	288.4534	288.5162	288.5162	0.022	0.0000	0.0000
2025/10/09	R202	07/05/2026	277.55 Call	Bond Future	10903.4200	10.9034	10966.2200	10.9662	0.576	0.0000	0.0000
2025/10/09	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R202	06/08/2026		Bond Future	288.3674	288.3674	288.4318	288.4318	0.022	0.0000	0.0000
2025/10/09	R202	06/08/2026	278.86 Call	Bond Future	9507.3600	9.5074	9571.8300	9.5718	0.678	0.0000	0.0000
2025/10/09	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R202	05/11/2026		Bond Future	293.5193	293.5193	293.5857	293.5857	0.023	0.0000	0.0000
2025/10/09	R202	05/11/2026	280.46 Call	Bond Future	13059.2500	13.0593	13125.6500	13.1257	0.508	0.0000	0.0000
2025/10/09	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R209	06/11/2025		Bond Future	9.3468	80.4074	9.2955	80.6984	0.549	0.0000	0.0000
2025/10/09	R209	06/11/2025	11.27 Call	Bond Future	9978.1300	9.9781	10269.1200	10.2691	2.916	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
2025/10/09	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/09	R209	05/02/2026		Bond Future	9.4174	81.8715	9.3642	82.1679	0.565	0.0000
2025/10/09	R209	05/02/2026	10.93 Call	Bond Future	7896.2400	7.8962	8185.5300	8.1855	3.664	0.0000
2025/10/09	R209	05/02/2026	10.93 Put	Bond Future	36.5500	0.0366	29.4700	0.0295	19.371	0.0000
2025/10/09	R209	07/05/2026		Bond Future	9.4885	80.2246	9.4333	80.5265	0.582	0.0000
2025/10/09	R209	07/05/2026	11.07 Call	Bond Future	8212.4700	8.2125	8494.9100	8.4949	3.439	0.0000
2025/10/09	R209	07/05/2026	11.07 Put	Bond Future	157.7100	0.1577	138.2900	0.1383	12.314	0.0000
2025/10/09	R209	06/08/2026		Bond Future	9.5671	81.6940	9.5098	82.0016	0.599	0.0000
2025/10/09	R209	06/08/2026	11.39 Call	Bond Future	9281.2500	9.2813	9564.2000	9.5642	3.049	0.0000
2025/10/09	R209	06/08/2026	11.39 Put	Bond Future	253.7200	0.2537	229.0800	0.2291	9.711	0.0000
2025/10/09	R209	05/11/2026		Bond Future	9.6537	79.9842	9.5941	80.2975	0.617	0.0000
2025/10/09	R209	05/11/2026	10.32 Call	Bond Future	4994.8500	4.9949	5210.3600	5.2104	4.315	0.0000
2025/10/09	R209	05/11/2026	10.32 Put	Bond Future	1597.7300	1.5977	1499.9600	1.5000	6.119	0.0000
2025/10/09	R210	06/11/2025		Bond Future	253.7159	253.7159	253.7665	253.7665	0.020	0.0000
2025/10/09	R210	06/11/2025	252.14 Call	Bond Future	1575.9100	1.5759	1626.4800	1.6265	3.209	0.0000
2025/10/09	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R210	05/02/2026		Bond Future	258.3985	258.3985	258.4503	258.4503	0.020	0.0000
2025/10/09	R210	05/02/2026	253.10 Call	Bond Future	5298.4700	5.2985	5350.2600	5.3503	0.977	0.0000
2025/10/09	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R210	07/05/2026		Bond Future	259.7211	259.7211	259.7740	259.7740	0.020	0.0000
2025/10/09	R210	07/05/2026	255.40 Call	Bond Future	4321.0800	4.3211	4374.0400	4.3740	1.226	0.0000
2025/10/09	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R210	06/08/2026		Bond Future	264.5409	264.5409	264.5955	264.5955	0.021	0.0000
2025/10/09	R210	06/08/2026	259.84 Call	Bond Future	4700.9200	4.7009	4755.5200	4.7555	1.161	0.0000
2025/10/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R210	05/11/2026		Bond Future	265.7259	265.7259	265.7820	265.7820	0.021	0.0000
2025/10/09	R210	05/11/2026	253.33 Call	Bond Future	12395.9100	12.3959	12452.0300	12.4520	0.453	0.0000
2025/10/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R213	06/11/2025		Bond Future	8.1200	96.6277	8.0737	96.8186	0.570	0.0000
2025/10/09	R213	06/11/2025	10.05 Call	Bond Future	7558.0600	7.5581	7749.0100	7.7490	2.526	0.0000
2025/10/09	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/09	R213	05/02/2026		Bond Future	8.1689	98.3872	8.1197	98.5817	0.602	0.0000
2025/10/09	R213	05/02/2026	9.89 Call	Bond Future	6521.9300	6.5219	6715.3300	6.7153	2.965	0.0000
2025/10/09	R213	05/02/2026	9.89 Put	Bond Future	4.9500	0.0050	3.8000	0.0038	23.232	0.0000
2025/10/09	R213	07/05/2026		Bond Future	8.2114	96.6436	8.1592	96.8417	0.636	0.0000
2025/10/09	R213	07/05/2026	9.80 Call	Bond Future	5853.7200	5.8537	6043.9600	6.0440	3.250	0.0000
2025/10/09	R213	07/05/2026	9.80 Put	Bond Future	54.9100	0.0549	46.9800	0.0470	14.442	0.0000
2025/10/09	R213	06/08/2026		Bond Future	8.2647	98.4141	8.2090	98.6162	0.674	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	
2025/10/09	R213	06/08/2026	9.69 Call	Bond Future	5170.6300	5.1706	5353.8000	5.3538	3.543	0.0000	0.0000
2025/10/09	R213	06/08/2026	9.69 Put	Bond Future	172.6700	0.1727	153.7800	0.1538	10.940	0.0000	0.0000
2025/10/09	R213	05/11/2026		Bond Future	8.3378	96.6000	8.2782	96.8059	0.714	0.0000	0.0000
2025/10/09	R213	05/11/2026	8.75 Call	Bond Future	2568.0600	2.5681	2698.0900	2.6981	5.063	0.0000	0.0000
2025/10/09	R213	05/11/2026	8.75 Put	Bond Future	1157.4500	1.1575	1081.5800	1.0816	6.555	0.0000	0.0000
2025/10/09	R214	06/11/2025		Bond Future	9.9998	74.1387	9.9434	74.4889	0.564	0.0000	0.0000
2025/10/09	R214	06/11/2025	11.64 Call	Bond Future	9206.3700	9.2064	9556.5500	9.5566	3.804	0.0000	0.0000
2025/10/09	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	R214	05/02/2026		Bond Future	10.0799	75.4887	10.0217	75.8454	0.578	0.0000	0.0000
2025/10/09	R214	05/02/2026	11.26 Call	Bond Future	6828.8700	6.8289	7164.5200	7.1645	4.915	0.0000	0.0000
2025/10/09	R214	05/02/2026	11.26 Put	Bond Future	115.2600	0.1153	94.2700	0.0943	18.211	0.0000	0.0000
2025/10/09	R214	07/05/2026		Bond Future	10.1562	73.5779	10.0961	73.9412	0.592	0.0000	0.0000
2025/10/09	R214	07/05/2026	11.53 Call	Bond Future	7907.9100	7.9079	8237.5200	8.2375	4.168	0.0000	0.0000
2025/10/09	R214	07/05/2026	11.53 Put	Bond Future	273.4400	0.2734	239.8000	0.2398	12.303	0.0000	0.0000
2025/10/09	R214	06/08/2026		Bond Future	10.2396	74.9257	10.1775	75.2958	0.607	0.0000	0.0000
2025/10/09	R214	06/08/2026	11.97 Call	Bond Future	9652.8000	9.6528	9987.9800	9.9880	3.472	0.0000	0.0000
2025/10/09	R214	06/08/2026	11.97 Put	Bond Future	352.9100	0.3529	317.9700	0.3180	9.901	0.0000	0.0000
2025/10/09	R214	05/11/2026		Bond Future	10.3312	72.9505	10.2669	73.3273	0.622	0.0000	0.0000
2025/10/09	R214	05/11/2026	10.97 Call	Bond Future	5479.4300	5.4794	5736.9000	5.7369	4.699	0.0000	0.0000
2025/10/09	R214	05/11/2026	10.97 Put	Bond Future	1880.0600	1.8801	1760.7100	1.7607	6.348	0.0000	0.0000
2025/10/09	R248	06/11/2025		Bond Future	10.1750	89.2404	10.1186	89.6854	0.554	0.0000	0.0000
2025/10/09	R248	06/11/2025	11.74 Call	Bond Future	10998.2100	10.9982	11443.1400	11.4431	4.045	0.0000	0.0000
2025/10/09	R248	06/11/2025	11.74 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/09	R248	05/02/2026	9.50 Put	Bond Future	6838.2400	6.8382	6466.7600	6.4668	5.432	0.0000	0.0000
2025/10/09	R248	05/02/2026	9.50 Call	Bond Future	647.7400	0.6477	729.4100	0.7294	12.608	0.0000	0.0000
2025/10/09	R248	05/02/2026	10.00 Put	Bond Future	3606.2900	3.6063	3323.9900	3.3240	7.828	0.0000	0.0000
2025/10/09	R248	05/02/2026	10.00 Call	Bond Future	1587.7200	1.5877	1758.5700	1.7586	10.761	0.0000	0.0000
2025/10/09	R248	05/02/2026	10.48 Call	Bond Future	3274.3200	3.2743	3556.2200	3.5562	8.609	0.0000	0.0000
2025/10/09	R248	05/02/2026	10.48 Put	Bond Future	1567.0000	1.5670	1395.7500	1.3958	10.929	0.0000	0.0000
2025/10/09	R248	05/02/2026		Bond Future	10.2559	90.8654	10.1976	91.3186	0.568	0.0000	0.0000
2025/10/09	R248	05/02/2026	11.46 Call	Bond Future	8696.6700	8.6967	9124.2600	9.1243	4.917	0.0000	0.0000
2025/10/09	R248	05/02/2026	11.46 Put	Bond Future	138.7700	0.1388	113.2100	0.1132	18.419	0.0000	0.0000
2025/10/09	R248	07/05/2026		Bond Future	10.3327	88.0955	10.2725	88.5571	0.582	0.0000	0.0000
2025/10/09	R248	07/05/2026	11.72 Call	Bond Future	9956.2200	9.9562	10375.5000	10.3755	4.211	0.0000	0.0000
2025/10/09	R248	07/05/2026	11.72 Put	Bond Future	341.0000	0.3410	298.7300	0.2987	12.396	0.0000	0.0000
2025/10/09	R248	06/08/2026		Bond Future	10.4163	89.7091	10.3541	90.1793	0.597	0.0000	0.0000
2025/10/09	R248	06/08/2026	12.37 Call	Bond Future	13182.0100	13.1820	13618.3600	13.6184	3.310	0.0000	0.0000
2025/10/09	R248	06/08/2026	12.37 Put	Bond Future	322.1400	0.3221	288.2400	0.2882	10.523	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
2025/10/09	R248	05/11/2026		Bond Future	10.5072	86.8532	10.4429	87.3319	0.612	0.0000	0.0000
2025/10/09	R248	05/11/2026	11.31 Call	Bond Future	7629.9600	7.6300	7975.2300	7.9752	4.525	0.0000	0.0000
2025/10/09	R248	05/11/2026	11.31 Put	Bond Future	2001.5800	2.0016	1868.0600	1.8681	6.671	0.0000	0.0000
2025/10/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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