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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2025/10/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	2029	06/11/2025	139.79 Call	Bond Future	1864.5200	1.8645	1890.5600	1.8906	1.397	0.0000
2025/10/10	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2029	06/11/2025		Bond Future	141.6545	141.6545	141.6806	141.6806	0.018	0.0000
2025/10/10	2029	05/02/2026		Bond Future	144.2691	144.2691	144.2904	144.2904	0.015	0.0000
2025/10/10	2029	05/02/2026	140.11 Call	Bond Future	4159.0600	4.1591	4180.3600	4.1804	0.512	0.0000
2025/10/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/10	2029	07/05/2026		Bond Future		145.4907	145.4907	145.5185	145.5185	0.019	0.0000	0.0000
2025/10/10	2029	07/05/2026	141.82 Call	Bond Future		3670.7200	3.6707	3698.5400	3.6985	0.758	0.0000	0.0000
2025/10/10	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2029	06/08/2026		Bond Future		148.1913	148.1913	148.2176	148.2176	0.018	0.0000	0.0000
2025/10/10	2029	06/08/2026	144.10 Call	Bond Future		4091.2600	4.0913	4117.6400	4.1176	0.645	0.0000	0.0000
2025/10/10	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2029	05/11/2026		Bond Future		149.3530	149.3530	149.3846	149.3846	0.021	0.0000	0.0000
2025/10/10	2029	05/11/2026	147.56 Call	Bond Future		1793.0300	1.7930	1824.6000	1.8246	1.761	0.0000	0.0000
2025/10/10	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2030	06/11/2025	8.72 Put	Bond Future		0.1300	0.0001	0.0100	0.0000	92.308	0.0000	0.0000
2025/10/10	2030	06/11/2025	8.72 Call	Bond Future		3322.4700	3.3225	3140.1800	3.1402	5.487	0.0000	0.0000
2025/10/10	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2030	06/11/2025	9.22 Call	Bond Future		5012.8600	5.0129	4830.6900	4.8307	3.634	0.0000	0.0000
2025/10/10	2030	06/11/2025	10.08 Call	Bond Future		7837.2100	7.8372	7655.0400	7.6550	2.324	0.0000	0.0000
2025/10/10	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2030	06/11/2025		Bond Future		7.7676	103.0430	7.8189	102.8609	0.659	0.0000	0.0000
2025/10/10	2030	06/11/2025	9.54 Call	Bond Future		6075.9300	6.0759	5893.7600	5.8938	2.998	0.0000	0.0000
2025/10/10	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2030	05/02/2026		Bond Future		7.7934	100.9115	7.8495	100.7222	0.720	0.0000	0.0000
2025/10/10	2030	05/02/2026	9.49 Call	Bond Future		5534.8200	5.5348	5343.4800	5.3435	3.457	0.0000	0.0000
2025/10/10	2030	05/02/2026	9.49 Put	Bond Future		2.2100	0.0022	0.1200	0.0001	94.570	0.0000	0.0000
2025/10/10	2030	07/05/2026		Bond Future		7.8259	102.7658	7.8850	102.5775	0.756	0.0000	0.0000
2025/10/10	2030	07/05/2026	9.39 Call	Bond Future		4873.4200	4.8734	4658.2100	4.6582	4.416	0.0000	0.0000
2025/10/10	2030	07/05/2026	9.39 Put	Bond Future		35.0800	0.0351	8.1700	0.0082	76.710	0.0000	0.0000
2025/10/10	2030	06/08/2026		Bond Future		7.8717	100.6391	7.9363	100.4460	0.821	0.0000	0.0000
2025/10/10	2030	06/08/2026	9.22 Call	Bond Future		4069.1200	4.0691	3798.2900	3.7983	6.656	0.0000	0.0000
2025/10/10	2030	06/08/2026	9.22 Put	Bond Future		133.7000	0.1337	56.0000	0.0560	58.115	0.0000	0.0000
2025/10/10	2030	05/11/2026		Bond Future		7.9233	102.4126	7.9923	102.2194	0.871	0.0000	0.0000
2025/10/10	2030	05/11/2026	8.39 Call	Bond Future		2101.7000	2.1017	1735.7500	1.7358	17.412	0.0000	0.0000
2025/10/10	2030	05/11/2026	8.39 Put	Bond Future		804.5200	0.8045	631.7400	0.6317	21.476	0.0000	0.0000
2025/10/10	2031	06/11/2025		Bond Future		112.6508	112.6508	112.4617	112.4617	0.168	0.0000	0.0000
2025/10/10	2031	06/11/2025	109.69 Call	Bond Future		2960.8100	2.9608	2771.7200	2.7717	6.386	0.0000	0.0000
2025/10/10	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2031	05/02/2026		Bond Future		112.3388	112.3388	112.1421	112.1421	0.175	0.0000	0.0000
2025/10/10	2031	05/02/2026	111.76 Call	Bond Future		680.7400	0.6807	763.0600	0.7631	12.093	0.0000	0.0000
2025/10/10	2031	05/02/2026	111.76 Put	Bond Future		101.9600	0.1020	380.9400	0.3809	273.617	0.0000	0.0000
2025/10/10	2031	07/05/2026		Bond Future		114.4300	114.4300	114.2345	114.2345	0.171	0.0000	0.0000
2025/10/10	2031	07/05/2026	113.84 Call	Bond Future		696.1500	0.6962	907.0400	0.9070	30.294	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
2025/10/10	2031	07/05/2026	113.84 Put	Bond Future	106.1500	0.1062	512.5100	0.5125	382.817	0.0000	0.0000
2025/10/10	2031	06/08/2026		Bond Future	114.1220	114.1220	113.9213	113.9213	0.176	0.0000	0.0000
2025/10/10	2031	06/08/2026	113.81 Call	Bond Future	359.8400	0.3598	851.6900	0.8517	136.686	0.0000	0.0000
2025/10/10	2031	06/08/2026	113.81 Put	Bond Future	47.8300	0.0478	740.4300	0.7404	1,448.045	0.0000	0.0000
2025/10/10	2031	05/11/2026		Bond Future	116.1602	116.1602	115.9596	115.9596	0.173	0.0000	0.0000
2025/10/10	2031	05/11/2026	111.49 Call	Bond Future	4670.2200	4.6702	4482.4600	4.4825	4.020	0.0000	0.0000
2025/10/10	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	12.8300	0.0128	100.000	0.0000	0.0000
2025/10/10	2032	06/11/2025	9.40 Put	Bond Future	0.5700	0.0006	0.0200	0.0000	96.491	0.0000	0.0000
2025/10/10	2032	06/11/2025	9.40 Call	Bond Future	4743.8000	4.7438	4572.4300	4.5724	3.613	0.0000	0.0000
2025/10/10	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2032	06/11/2025	9.90 Call	Bond Future	6989.0200	6.9890	6818.2000	6.8182	2.444	0.0000	0.0000
2025/10/10	2032	06/11/2025	10.89 Call	Bond Future	11241.4500	11.2415	11070.6300	11.0706	1.520	0.0000	0.0000
2025/10/10	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2032	06/11/2025		Bond Future	8.3912	100.2500	8.4265	100.0792	0.420	0.0000	0.0000
2025/10/10	2032	06/11/2025	10.42 Call	Bond Future	9254.0700	9.2541	9083.2500	9.0833	1.846	0.0000	0.0000
2025/10/10	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2032	05/02/2026		Bond Future	8.4457	102.0755	8.4836	101.8980	0.449	0.0000	0.0000
2025/10/10	2032	05/02/2026	10.16 Call	Bond Future	7653.1800	7.6532	7468.8700	7.4689	2.408	0.0000	0.0000
2025/10/10	2032	05/02/2026	10.16 Put	Bond Future	8.0800	0.0081	1.3500	0.0014	83.292	0.0000	0.0000
2025/10/10	2032	07/05/2026		Bond Future	8.5002	99.7915	8.5393	99.6150	0.459	0.0000	0.0000
2025/10/10	2032	07/05/2026	10.14 Call	Bond Future	7160.4400	7.1604	6933.1800	6.9332	3.174	0.0000	0.0000
2025/10/10	2032	07/05/2026	10.14 Put	Bond Future	72.4500	0.0725	21.7000	0.0217	70.048	0.0000	0.0000
2025/10/10	2032	06/08/2026		Bond Future	8.5648	101.6195	8.6064	101.4383	0.486	0.0000	0.0000
2025/10/10	2032	06/08/2026	10.12 Call	Bond Future	6699.1600	6.6992	6399.8500	6.3999	4.468	0.0000	0.0000
2025/10/10	2032	06/08/2026	10.12 Put	Bond Future	197.0900	0.1971	78.9400	0.0789	59.947	0.0000	0.0000
2025/10/10	2032	05/11/2026		Bond Future	8.6422	99.2530	8.6854	99.0720	0.500	0.0000	0.0000
2025/10/10	2032	05/11/2026	9.16 Call	Bond Future	3455.6100	3.4556	2942.0100	2.9420	14.863	0.0000	0.0000
2025/10/10	2032	05/11/2026	9.16 Put	Bond Future	1313.1900	1.3132	980.6000	0.9806	25.327	0.0000	0.0000
2025/10/10	2033	06/11/2025		Bond Future	135.5783	135.5783	135.4234	135.4234	0.114	0.0000	0.0000
2025/10/10	2033	06/11/2025	133.14 Call	Bond Future	2438.3100	2.4383	2283.3700	2.2834	6.354	0.0000	0.0000
2025/10/10	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2033	05/02/2026		Bond Future	138.0807	138.0807	137.9179	137.9179	0.118	0.0000	0.0000
2025/10/10	2033	05/02/2026	132.88 Call	Bond Future	5200.7300	5.2007	5037.8500	5.0379	3.132	0.0000	0.0000
2025/10/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2033	07/05/2026		Bond Future	139.0852	139.0852	138.9252	138.9252	0.115	0.0000	0.0000
2025/10/10	2033	07/05/2026	135.16 Call	Bond Future	3925.1800	3.9252	3765.1600	3.7652	4.077	0.0000	0.0000
2025/10/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2033	06/08/2026		Bond Future	141.6668	141.6668	141.5021	141.5021	0.116	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	
2025/10/10	2033	06/08/2026	134.25 Call	Bond Future	7416.8400	7.4168	7252.0500	7.2521	2.222	0.0000	0.0000
2025/10/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2033	05/11/2026		Bond Future	142.6081	142.6081	142.4448	142.4448	0.115	0.0000	0.0000
2025/10/10	2033	05/11/2026	137.26 Call	Bond Future	5348.0600	5.3481	5184.7500	5.1848	3.054	0.0000	0.0000
2025/10/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2037	06/11/2025	10.50 Put	Bond Future	3.3100	0.0033	0.4600	0.0005	86.103	0.0000	0.0000
2025/10/10	2037	06/11/2025	10.50 Call	Bond Future	5760.0700	5.7601	5435.6100	5.4356	5.633	0.0000	0.0000
2025/10/10	2037	06/11/2025	11.00 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	2037	06/11/2025	11.00 Call	Bond Future	8644.2600	8.6443	8322.6300	8.3226	3.721	0.0000	0.0000
2025/10/10	2037	06/11/2025	12.16 Call	Bond Future	14849.4700	14.8495	14527.8600	14.5279	2.166	0.0000	0.0000
2025/10/10	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2037	06/11/2025		Bond Future	9.5681	95.1033	9.6180	94.7817	0.522	0.0000	0.0000
2025/10/10	2037	06/11/2025	11.63 Call	Bond Future	12096.5700	12.0966	11774.9600	11.7750	2.659	0.0000	0.0000
2025/10/10	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2037	05/02/2026		Bond Future	9.6457	92.5766	9.6982	92.2457	0.543	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.20 Call	Bond Future	9202.0800	9.2021	8841.2100	8.8412	3.922	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.20 Put	Bond Future	39.1300	0.0391	9.2200	0.0092	76.438	0.0000	0.0000
2025/10/10	2037	05/02/2026	12.27 Call	Bond Future	14756.0700	14.7561	14424.4500	14.4245	2.247	0.0000	0.0000
2025/10/10	2037	05/02/2026	12.27 Put	Bond Future	0.6800	0.0007	0.0200	0.0000	97.059	0.0000	0.0000
2025/10/10	2037	05/02/2026	10.90 Put	Bond Future	97.0400	0.0970	33.9200	0.0339	65.045	0.0000	0.0000
2025/10/10	2037	05/02/2026	10.90 Call	Bond Future	7591.8400	7.5918	7197.7600	7.1978	5.191	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.86 Call	Bond Future	12680.2600	12.6803	12345.6400	12.3456	2.639	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.86 Put	Bond Future	3.9700	0.0040	0.3100	0.0003	92.191	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.36 Call	Bond Future	10057.5400	10.0575	9707.5200	9.7075	3.480	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.36 Put	Bond Future	23.4100	0.0234	4.3500	0.0044	81.418	0.0000	0.0000
2025/10/10	2037	05/02/2026	10.65 Put	Bond Future	198.4200	0.1984	91.7800	0.0918	53.745	0.0000	0.0000
2025/10/10	2037	05/02/2026	10.65 Call	Bond Future	6267.6600	6.2677	5830.0600	5.8301	6.982	0.0000	0.0000
2025/10/10	2037	05/02/2026	12.73 Call	Bond Future	16998.5900	16.9986	16667.5600	16.6676	1.947	0.0000	0.0000
2025/10/10	2037	05/02/2026	12.73 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.40 Put	Bond Future	20.5200	0.0205	3.5900	0.0036	82.505	0.0000	0.0000
2025/10/10	2037	05/02/2026	11.40 Call	Bond Future	10270.4700	10.2705	9922.5800	9.9226	3.387	0.0000	0.0000
2025/10/10	2037	07/05/2026	12.40 Call	Bond Future	14746.3500	14.7464	14399.0100	14.3990	2.355	0.0000	0.0000
2025/10/10	2037	07/05/2026	12.40 Put	Bond Future	16.2000	0.0162	1.8100	0.0018	88.827	0.0000	0.0000
2025/10/10	2037	07/05/2026	10.95 Put	Bond Future	379.6700	0.3797	185.6200	0.1856	51.110	0.0000	0.0000
2025/10/10	2037	07/05/2026	10.95 Call	Bond Future	7553.5400	7.5535	7026.5400	7.0265	6.977	0.0000	0.0000
2025/10/10	2037	07/05/2026		Bond Future	9.7288	94.2778	9.7826	93.9448	0.553	0.0000	0.0000
2025/10/10	2037	07/05/2026	11.32 Call	Bond Future	9387.0000	9.3870	8932.1800	8.9322	4.845	0.0000	0.0000
2025/10/10	2037	07/05/2026	11.32 Put	Bond Future	191.0900	0.1911	69.2200	0.0692	63.776	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
2025/10/10	2037	06/08/2026		Bond Future	9.8220	91.7448	9.8782	91.4045	0.572	0.0000
2025/10/10	2037	06/08/2026	11.71 Call	Bond Future	10838.9300	10.8389	10325.9800	10.3260	4.732	0.0000
2025/10/10	2037	06/08/2026	11.71 Put	Bond Future	281.0800	0.2811	108.4600	0.1085	61.413	0.0000
2025/10/10	2037	06/08/2026	11.30 Call	Bond Future	8912.3100	8.9123	8322.5900	8.3226	6.617	0.0000
2025/10/10	2037	06/08/2026	11.30 Put	Bond Future	499.9700	0.5000	250.5800	0.2506	49.881	0.0000
2025/10/10	2037	06/08/2026	10.70 Call	Bond Future	6246.9600	6.2470	5530.0600	5.5301	11.476	0.0000
2025/10/10	2037	06/08/2026	10.70 Put	Bond Future	1117.3200	1.1173	740.7500	0.7408	33.703	0.0000
2025/10/10	2037	06/08/2026	10.02 Put	Bond Future	2551.2000	2.5512	2089.6400	2.0896	18.092	0.0000
2025/10/10	2037	06/08/2026	10.02 Call	Bond Future	3743.2500	3.7433	2941.3600	2.9414	21.422	0.0000
2025/10/10	2037	05/11/2026	10.83 Call	Bond Future	6698.8200	6.6988	5890.1100	5.8901	12.072	0.0000
2025/10/10	2037	05/11/2026	10.83 Put	Bond Future	1471.3000	1.4713	1005.8200	1.0058	31.637	0.0000
2025/10/10	2037	05/11/2026	10.23 Call	Bond Future	4533.5900	4.5336	3671.1000	3.6711	19.024	0.0000
2025/10/10	2037	05/11/2026	10.23 Put	Bond Future	2689.9600	2.6900	2170.7000	2.1707	19.304	0.0000
2025/10/10	2037	05/11/2026	9.46 Put	Bond Future	5310.1100	5.3101	4848.2300	4.8482	8.698	0.0000
2025/10/10	2037	05/11/2026	9.46 Call	Bond Future	2542.5400	2.5425	1737.4300	1.7374	31.666	0.0000
2025/10/10	2037	05/11/2026		Bond Future	9.9159	93.3608	9.9737	93.0176	0.583	0.0000
2025/10/10	2037	05/11/2026	10.62 Call	Bond Future	5891.1100	5.8911	5054.2000	5.0542	14.206	0.0000
2025/10/10	2037	05/11/2026	10.62 Put	Bond Future	1827.8900	1.8279	1334.2100	1.3342	27.008	0.0000
2025/10/10	2038	06/11/2025		Bond Future	146.8831	146.8831	146.9119	146.9119	0.020	0.0000
2025/10/10	2038	06/11/2025	143.88 Call	Bond Future	3003.1400	3.0031	3031.9100	3.0319	0.958	0.0000
2025/10/10	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2038	05/02/2026		Bond Future	147.4232	147.4232	147.4472	147.4472	0.016	0.0000
2025/10/10	2038	05/02/2026	143.20 Call	Bond Future	4223.2400	4.2232	4247.1600	4.2472	0.566	0.0000
2025/10/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2038	07/05/2026		Bond Future	150.1676	150.1676	150.1984	150.1984	0.021	0.0000
2025/10/10	2038	07/05/2026	144.53 Call	Bond Future	5637.6300	5.6376	5668.4400	5.6684	0.547	0.0000
2025/10/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2038	06/08/2026		Bond Future	150.7471	150.7471	150.7764	150.7764	0.019	0.0000
2025/10/10	2038	06/08/2026	144.72 Call	Bond Future	6027.1400	6.0271	6056.3800	6.0564	0.485	0.0000
2025/10/10	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2038	05/11/2026		Bond Future	153.4405	153.4405	153.4753	153.4753	0.023	0.0000
2025/10/10	2038	05/11/2026	146.31 Call	Bond Future	7130.5200	7.1305	7165.3400	7.1653	0.488	0.0000
2025/10/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2040	06/11/2025		Bond Future	9.9648	95.2392	10.0247	94.8136	0.602	0.0000
2025/10/10	2040	06/11/2025	11.84 Call	Bond Future	12065.6200	12.0656	11640.1000	11.6401	3.527	0.0000
2025/10/10	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2040	05/02/2026		Bond Future	10.0479	92.4645	10.1105	92.0278	0.623	0.0000
2025/10/10	2040	05/02/2026	11.49 Call	Bond Future	9408.1200	9.4081	8926.8100	8.9268	5.116	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
2025/10/10	2040	05/02/2026	11.49 Put	Bond Future	64.0300	0.0640	19.4000	0.0194	69.702	0.0000	0.0000
2025/10/10	2040	05/02/2026	10.35 Put	Bond Future	1235.5800	1.2356	971.1400	0.9711	21.402	0.0000	0.0000
2025/10/10	2040	05/02/2026	10.35 Call	Bond Future	3316.2100	3.3162	2615.0900	2.6151	21.142	0.0000	0.0000
2025/10/10	2040	05/02/2026	10.75 Call	Bond Future	5229.6500	5.2297	4604.0600	4.6041	11.962	0.0000	0.0000
2025/10/10	2040	05/02/2026	10.75 Put	Bond Future	497.6900	0.4977	308.7800	0.3088	37.957	0.0000	0.0000
2025/10/10	2040	05/02/2026	11.15 Call	Bond Future	7442.8400	7.4428	6909.6600	6.9097	7.164	0.0000	0.0000
2025/10/10	2040	05/02/2026	11.15 Put	Bond Future	172.1900	0.1722	75.6900	0.0757	56.043	0.0000	0.0000
2025/10/10	2040	05/02/2026	13.23 Call	Bond Future	18857.8500	18.8579	18421.1000	18.4211	2.316	0.0000	0.0000
2025/10/10	2040	05/02/2026	13.23 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	2040	05/02/2026	11.82 Put	Bond Future	22.9400	0.0229	4.4200	0.0044	80.732	0.0000	0.0000
2025/10/10	2040	05/02/2026	11.82 Call	Bond Future	11308.5100	11.3085	10853.3100	10.8533	4.025	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.22 Call	Bond Future	12943.5300	12.9435	12438.7200	12.4387	3.900	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.22 Put	Bond Future	83.6800	0.0837	19.4900	0.0195	76.709	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.72 Call	Bond Future	10250.7500	10.2508	9671.5700	9.6716	5.650	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.72 Put	Bond Future	221.9300	0.2219	83.3700	0.0834	62.434	0.0000	0.0000
2025/10/10	2040	07/05/2026	10.70 Put	Bond Future	1303.0800	1.3031	949.5900	0.9496	27.127	0.0000	0.0000
2025/10/10	2040	07/05/2026	10.70 Call	Bond Future	5071.1000	5.0711	4276.9900	4.2770	15.660	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.53 Call	Bond Future	14583.2000	14.5832	14108.4000	14.1084	3.256	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.53 Put	Bond Future	41.0300	0.0410	6.8500	0.0069	83.305	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.03 Call	Bond Future	11923.7800	11.9238	11395.4500	11.3955	4.431	0.0000	0.0000
2025/10/10	2040	07/05/2026	12.03 Put	Bond Future	122.2700	0.1223	34.5600	0.0346	71.735	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.12 Put	Bond Future	651.6100	0.6516	380.6000	0.3806	41.591	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.12 Call	Bond Future	7080.1200	7.0801	6368.4900	6.3685	10.051	0.0000	0.0000
2025/10/10	2040	07/05/2026		Bond Future	10.1358	94.1635	10.2000	93.7229	0.634	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.67 Call	Bond Future	9981.0900	9.9811	9392.3300	9.3923	5.899	0.0000	0.0000
2025/10/10	2040	07/05/2026	11.67 Put	Bond Future	243.6500	0.2437	95.5100	0.0955	60.800	0.0000	0.0000
2025/10/10	2040	06/08/2026		Bond Future	10.2333	91.3778	10.3001	90.9278	0.653	0.0000	0.0000
2025/10/10	2040	06/08/2026	12.19 Call	Bond Future	12238.3200	12.2383	11604.7500	11.6048	5.177	0.0000	0.0000
2025/10/10	2040	06/08/2026	12.19 Put	Bond Future	294.3800	0.2944	110.8000	0.1108	62.362	0.0000	0.0000
2025/10/10	2040	05/11/2026		Bond Future	10.3305	92.9871	10.3993	92.5323	0.666	0.0000	0.0000
2025/10/10	2040	05/11/2026	11.06 Call	Bond Future	6665.3200	6.6653	5672.5000	5.6725	14.895	0.0000	0.0000
2025/10/10	2040	05/11/2026	11.06 Put	Bond Future	2003.8400	2.0038	1465.8100	1.4658	26.850	0.0000	0.0000
2025/10/10	2040	05/11/2026	11.27 Call	Bond Future	7555.7600	7.5558	6591.8500	6.5919	12.757	0.0000	0.0000
2025/10/10	2040	05/11/2026	11.27 Put	Bond Future	1616.7500	1.6168	1107.6300	1.1076	31.490	0.0000	0.0000
2025/10/10	2040	05/11/2026	10.67 Call	Bond Future	5168.0600	5.1681	4130.6700	4.1307	20.073	0.0000	0.0000
2025/10/10	2040	05/11/2026	10.67 Put	Bond Future	2954.4500	2.9545	2371.8500	2.3719	19.719	0.0000	0.0000
2025/10/10	2040	05/11/2026	9.91 Put	Bond Future	5821.4800	5.8215	5257.1400	5.2571	9.694	0.0000	0.0000
2025/10/10	2040	05/11/2026	9.91 Call	Bond Future	2967.7200	2.9677	1948.5900	1.9486	34.341	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
2025/10/10	2043	06/11/2025		Bond Future	114.7681	114.7681	114.6596	114.6596	0.095	0.0000
2025/10/10	2043	06/11/2025	110.43 Call	Bond Future	4345.2762	4.3453	4231.5958	4.2316	2.616	0.0000
2025/10/10	2043	06/11/2025	110.43 Put	Bond Future	7.1862	0.0072	2.0458	0.0020	71.532	0.0000
2025/10/10	2043	05/02/2026		Bond Future	114.0695	114.0695	113.9550	113.9550	0.100	0.0000
2025/10/10	2043	05/02/2026	109.66 Call	Bond Future	4675.3022	4.6753	4452.2276	4.4522	4.771	0.0000
2025/10/10	2043	05/02/2026	109.66 Put	Bond Future	265.8022	0.2658	157.2576	0.1573	40.837	0.0000
2025/10/10	2043	07/05/2026		Bond Future	116.1929	116.1929	116.0811	116.0811	0.096	0.0000
2025/10/10	2043	07/05/2026	111.70 Call	Bond Future	5077.3382	5.0773	4776.8759	4.7769	5.918	0.0000
2025/10/10	2043	07/05/2026	111.70 Put	Bond Future	584.3982	0.5844	395.7659	0.3958	32.278	0.0000
2025/10/10	2043	06/08/2026		Bond Future	115.4848	115.4848	115.3692	115.3692	0.100	0.0000
2025/10/10	2043	06/08/2026	110.88 Call	Bond Future	5411.6069	5.4116	5127.5409	5.1275	5.249	0.0000
2025/10/10	2043	06/08/2026	110.88 Put	Bond Future	806.8469	0.8068	638.3409	0.6383	20.885	0.0000
2025/10/10	2043	05/11/2026		Bond Future	117.5469	117.5469	117.4330	117.4330	0.097	0.0000
2025/10/10	2043	05/11/2026	112.84 Call	Bond Future	5752.5125	5.7525	5450.3952	5.4504	5.252	0.0000
2025/10/10	2043	05/11/2026	112.84 Put	Bond Future	1045.6625	1.0457	857.3852	0.8574	18.006	0.0000
2025/10/10	2044	06/11/2025	11.75 Call	Bond Future	10794.3500	10.7944	10347.4700	10.3475	4.140	0.0000
2025/10/10	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2044	06/11/2025	11.25 Put	Bond Future	0.9500	0.0010	0.0800	0.0001	91.579	0.0000
2025/10/10	2044	06/11/2025	11.25 Call	Bond Future	7647.9900	7.6480	7200.2400	7.2002	5.854	0.0000
2025/10/10	2044	06/11/2025	12.20 Call	Bond Future	13462.1400	13.4621	13015.2600	13.0153	3.320	0.0000
2025/10/10	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2044	06/11/2025	12.25 Call	Bond Future	13749.4000	13.7494	13302.5200	13.3025	3.250	0.0000
2025/10/10	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2044	06/11/2025	12.00 Call	Bond Future	12295.0000	12.2950	11848.1200	11.8481	3.635	0.0000
2025/10/10	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2044	06/11/2025		Bond Future	10.1541	90.8693	10.2141	90.4224	0.590	0.0000
2025/10/10	2044	06/11/2025	11.88 Call	Bond Future	11580.5700	11.5806	11133.6900	11.1337	3.859	0.0000
2025/10/10	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	2044	05/02/2026		Bond Future	10.2350	88.1403	10.2973	87.6820	0.609	0.0000
2025/10/10	2044	05/02/2026	11.56 Call	Bond Future	9081.0000	9.0810	8562.2300	8.5622	5.713	0.0000
2025/10/10	2044	05/02/2026	11.56 Put	Bond Future	93.4100	0.0934	32.8800	0.0329	64.800	0.0000
2025/10/10	2044	05/02/2026	11.25 Call	Bond Future	7248.2700	7.2483	6668.0300	6.6680	8.005	0.0000
2025/10/10	2044	05/02/2026	11.25 Put	Bond Future	229.4200	0.2294	107.4200	0.1074	53.178	0.0000
2025/10/10	2044	05/02/2026	11.50 Call	Bond Future	8723.4100	8.7234	8196.0400	8.1960	6.045	0.0000
2025/10/10	2044	05/02/2026	11.50 Put	Bond Future	110.8900	0.1109	41.7600	0.0418	62.341	0.0000
2025/10/10	2044	05/02/2026	10.90 Put	Bond Future	570.0200	0.5700	361.3900	0.3614	36.600	0.0000
2025/10/10	2044	05/02/2026	10.90 Call	Bond Future	5271.1000	5.2711	4604.2300	4.6042	12.651	0.0000
2025/10/10	2044	05/02/2026	10.07 Put	Bond Future	3013.8800	3.0139	2798.0500	2.7981	7.161	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
2025/10/10	2044	05/02/2026	10.07 Call		Bond Future	1783.9200	1.7839	1109.8500	1.1099	37.786	0.0000	0.0000
2025/10/10	2044	05/02/2026	11.45 Call		Bond Future	8426.7600	8.4268	7890.3800	7.8904	6.365	0.0000	0.0000
2025/10/10	2044	05/02/2026	11.45 Put		Bond Future	128.9600	0.1290	50.8200	0.0508	60.592	0.0000	0.0000
2025/10/10	2044	07/05/2026			Bond Future	10.3198	89.7598	10.3837	89.2971	0.619	0.0000	0.0000
2025/10/10	2044	07/05/2026	11.80 Call		Bond Future	10088.0700	10.0881	9464.1500	9.4642	6.185	0.0000	0.0000
2025/10/10	2044	07/05/2026	11.80 Put		Bond Future	279.9800	0.2800	118.8300	0.1188	57.558	0.0000	0.0000
2025/10/10	2044	06/08/2026			Bond Future	10.4132	87.0187	10.4796	86.5462	0.637	0.0000	0.0000
2025/10/10	2044	06/08/2026	12.42 Call		Bond Future	12975.8600	12.9759	12322.6000	12.3226	5.034	0.0000	0.0000
2025/10/10	2044	06/08/2026	12.42 Put		Bond Future	286.7700	0.2868	105.9900	0.1060	63.040	0.0000	0.0000
2025/10/10	2044	05/11/2026			Bond Future	10.5057	88.5511	10.5739	88.0732	0.649	0.0000	0.0000
2025/10/10	2044	05/11/2026	11.34 Call		Bond Future	7458.9500	7.4590	6435.7200	6.4357	13.718	0.0000	0.0000
2025/10/10	2044	05/11/2026	11.34 Put		Bond Future	1880.8500	1.8809	1335.4900	1.3355	28.995	0.0000	0.0000
2025/10/10	2046	06/11/2025			Bond Future	125.5916	125.5916	125.5243	125.5243	0.054	0.0000	0.0000
2025/10/10	2046	06/11/2025	125.41 Call		Bond Future	181.5900	0.1816	114.2800	0.1143	37.067	0.0000	0.0000
2025/10/10	2046	06/11/2025	125.41 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2046	05/02/2026			Bond Future	127.9097	127.9097	127.8365	127.8365	0.057	0.0000	0.0000
2025/10/10	2046	05/02/2026	121.65 Call		Bond Future	6259.6600	6.2597	6186.4600	6.1865	1.169	0.0000	0.0000
2025/10/10	2046	05/02/2026	121.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2046	07/05/2026			Bond Future	127.9901	127.9901	127.9210	127.9210	0.054	0.0000	0.0000
2025/10/10	2046	07/05/2026	124.95 Call		Bond Future	3040.0900	3.0401	2970.9900	2.9710	2.273	0.0000	0.0000
2025/10/10	2046	07/05/2026	124.95 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2046	06/08/2026			Bond Future	130.3653	130.3653	130.2934	130.2934	0.055	0.0000	0.0000
2025/10/10	2046	06/08/2026	122.38 Call		Bond Future	7985.3000	7.9853	7913.3700	7.9134	0.901	0.0000	0.0000
2025/10/10	2046	06/08/2026	122.38 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2046	05/11/2026			Bond Future	130.3580	130.3580	130.2887	130.2887	0.053	0.0000	0.0000
2025/10/10	2046	05/11/2026	125.48 Call		Bond Future	4878.0300	4.8780	4808.6700	4.8087	1.422	0.0000	0.0000
2025/10/10	2046	05/11/2026	125.48 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2050	06/11/2025			Bond Future	126.9577	126.9577	126.5656	126.5656	0.309	0.0000	0.0000
2025/10/10	2050	06/11/2025	124.42 Call		Bond Future	2537.7200	2.5377	2145.6200	2.1456	15.451	0.0000	0.0000
2025/10/10	2050	06/11/2025	124.42 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2050	05/02/2026			Bond Future	126.8817	126.8817	126.4779	126.4779	0.318	0.0000	0.0000
2025/10/10	2050	05/02/2026	122.82 Call		Bond Future	4061.7300	4.0617	3657.8600	3.6579	9.943	0.0000	0.0000
2025/10/10	2050	05/02/2026	122.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2050	07/05/2026			Bond Future	129.2438	129.2438	128.8377	128.8377	0.314	0.0000	0.0000
2025/10/10	2050	07/05/2026	124.07 Call		Bond Future	5173.7900	5.1738	4767.7400	4.7677	7.848	0.0000	0.0000
2025/10/10	2050	07/05/2026	124.07 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2050	06/08/2026			Bond Future	129.1826	129.1826	128.7672	128.7672	0.322	0.0000	0.0000
2025/10/10	2050	06/08/2026	123.27 Call		Bond Future	5912.5600	5.9126	5497.1800	5.4972	7.025	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
2025/10/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	2050	05/11/2026		Bond Future	131.4904	131.4904	131.0718	131.0718	0.318	0.0000	0.0000
2025/10/10	2050	05/11/2026	123.84 Call	Bond Future	7650.4100	7.6504	7231.8200	7.2318	5.471	0.0000	0.0000
2025/10/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	AL37	06/11/2025		Index Future	1217.1920	1217.1920	1214.9500	1214.9500	0.184	0.0000	0.0000
2025/10/10	AL37	05/02/2026		Index Future	1239.3570	1239.3570	1237.0300	1237.0300	0.188	0.0000	0.0000
2025/10/10	AL37	07/05/2026		Index Future	1262.1370	1262.1370	1259.8190	1259.8190	0.184	0.0000	0.0000
2025/10/10	AL37	06/08/2026		Index Future	1285.0290	1285.0290	1282.6530	1282.6530	0.185	0.0000	0.0000
2025/10/10	AL37	05/11/2026		Index Future	1307.9820	1307.9820	1305.6040	1305.6040	0.182	0.0000	0.0000
2025/10/10	AL7T	06/11/2025		Index Future	1513.9950	1513.9950	1509.2270	1509.2270	0.315	0.0000	0.0000
2025/10/10	AL7T	05/02/2026		Index Future	1541.5650	1541.5650	1536.6550	1536.6550	0.319	0.0000	0.0000
2025/10/10	AL7T	07/05/2026		Index Future	1569.8990	1569.8990	1564.9640	1564.9640	0.314	0.0000	0.0000
2025/10/10	AL7T	06/08/2026		Index Future	1598.3740	1598.3740	1593.3280	1593.3280	0.316	0.0000	0.0000
2025/10/10	AL7T	05/11/2026		Index Future	1626.9240	1626.9240	1621.8380	1621.8380	0.313	0.0000	0.0000
2025/10/10	ALBI	06/11/2025		Index Future	1279.5100	1279.5100	1275.4940	1275.4940	0.314	0.0000	0.0000
2025/10/10	ALBI	05/02/2026		Index Future	1302.8110	1302.8110	1298.6750	1298.6750	0.317	0.0000	0.0000
2025/10/10	ALBI	07/05/2026		Index Future	1326.7570	1326.7570	1322.6000	1322.6000	0.313	0.0000	0.0000
2025/10/10	ALBI	06/08/2026		Index Future	1350.8210	1350.8210	1346.5710	1346.5710	0.315	0.0000	0.0000
2025/10/10	ALBI	05/11/2026		Index Future	1374.9490	1374.9490	1370.6660	1370.6660	0.312	0.0000	0.0000
2025/10/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	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
2025/10/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	ES33	06/11/2025		Bond Future	9.6345	89.5991	9.6844	89.3495	0.518	0.0000
2025/10/10	ES33	06/11/2025	12.01 Call	Bond Future	10948.9100	10.9489	10699.2900	10.6993	2.280	0.0000
2025/10/10	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	ES33	05/02/2026		Bond Future	9.7348	91.2529	9.7877	90.9954	0.543	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	
2025/10/10	ES33	05/02/2026	11.49 Call	Bond Future	8057.4000	8.0574	7799.8900	7.7999	3.196	0.0000	0.0000
2025/10/10	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES33	07/05/2026		Bond Future	9.8341	89.1570	9.8887	88.8986	0.555	0.0000	0.0000
2025/10/10	ES33	07/05/2026	11.69 Call	Bond Future	8276.4500	8.2765	8018.0600	8.0181	3.122	0.0000	0.0000
2025/10/10	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES33	06/08/2026		Bond Future	9.9447	90.8108	10.0022	90.5464	0.578	0.0000	0.0000
2025/10/10	ES33	06/08/2026	12.02 Call	Bond Future	8942.2000	8.9422	8677.8000	8.6778	2.957	0.0000	0.0000
2025/10/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES33	05/11/2026		Bond Future	10.0714	88.6395	10.1310	88.3734	0.592	0.0000	0.0000
2025/10/10	ES33	05/11/2026	10.83 Call	Bond Future	3311.1400	3.3111	3044.9700	3.0450	8.039	0.0000	0.0000
2025/10/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES42	06/11/2025		Bond Future	10.2759	86.4290	10.3353	86.0134	0.578	0.0000	0.0000
2025/10/10	ES42	06/11/2025	12.39 Call	Bond Future	13095.0900	13.0951	12679.4700	12.6795	3.174	0.0000	0.0000
2025/10/10	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES42	05/02/2026		Bond Future	10.3618	88.0241	10.4237	87.5978	0.597	0.0000	0.0000
2025/10/10	ES42	05/02/2026	11.85 Call	Bond Future	9424.4100	9.4244	8998.0400	8.9980	4.524	0.0000	0.0000
2025/10/10	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES42	07/05/2026		Bond Future	10.4503	85.3980	10.5137	84.9675	0.607	0.0000	0.0000
2025/10/10	ES42	07/05/2026	12.20 Call	Bond Future	10756.5900	10.7566	10326.0800	10.3261	4.002	0.0000	0.0000
2025/10/10	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES42	06/08/2026		Bond Future	10.5440	86.9814	10.6098	86.5419	0.625	0.0000	0.0000
2025/10/10	ES42	06/08/2026	12.65 Call	Bond Future	12507.0700	12.5071	12067.5300	12.0675	3.514	0.0000	0.0000
2025/10/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	ES42	05/11/2026		Bond Future	10.6450	84.2704	10.7128	83.8259	0.636	0.0000	0.0000
2025/10/10	ES42	05/11/2026	11.66 Call	Bond Future	6305.5400	6.3055	5861.0900	5.8611	7.049	0.0000	0.0000
2025/10/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	GOVI	06/11/2025		GOVI	1256.8090	1256.8090	1252.9950	1252.9950	0.303	0.0000	0.0000
2025/10/10	GOVI	06/11/2025	1,112. Call 00	GOVI	1448090.0000	144.8090	1409950.0000	140.9950	2.634	0.0000	0.0000
2025/10/10	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	GOVI	05/02/2026		GOVI	1279.6960	1279.6960	1275.7670	1275.7670	0.307	0.0000	0.0000
2025/10/10	GOVI	05/02/2026	1,150. Call 00	GOVI	1296960.0000	129.6960	1257670.0000	125.7670	3.029	0.0000	0.0000
2025/10/10	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	GOVI	07/05/2026		GOVI	1303.2170	1303.2170	1299.2700	1299.2700	0.303	0.0000	0.0000
2025/10/10	GOVI	07/05/2026	1,177. Call 00	GOVI	1262170.0000	126.2170	1222700.0000	122.2700	3.127	0.0000	0.0000
2025/10/10	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/10	GOVI	06/08/2026		GOVI	1326.8540	1326.8540	1322.8180	1322.8180	0.304	0.0000
2025/10/10	GOVI	06/08/2026	1,189. Call 00	GOVI	1378540.0000	137.8540	1338180.0000	133.8180	2.928	0.0000
2025/10/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	GOVI	05/11/2026		GOVI	1350.5540	1350.5540	1346.4880	1346.4880	0.301	0.0000
2025/10/10	GOVI	05/11/2026	1,277. Call 00	GOVI	735540.0000	73.5540	694880.0000	69.4880	5.528	0.0000
2025/10/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/10	I258	06/11/2025		Bond Future	115.9264	115.9264	115.5804	115.5804	0.298	0.0000
2025/10/10	I258	06/11/2025	112.39 Call	Bond Future	3689.5298	3.6895	3275.3320	3.2753	11.226	0.0000
2025/10/10	I258	06/11/2025	112.39 Put	Bond Future	153.1598	0.1532	84.8920	0.0849	44.573	0.0000
2025/10/10	I258	05/02/2026		Bond Future	115.2493	115.2493	114.8927	114.8927	0.309	0.0000
2025/10/10	I258	05/02/2026	111.65 Call	Bond Future	4612.8109	4.6128	3960.6521	3.9607	14.138	0.0000
2025/10/10	I258	05/02/2026	111.65 Put	Bond Future	1013.4709	1.0135	717.9221	0.7179	29.162	0.0000
2025/10/10	I258	07/05/2026		Bond Future	117.3947	117.3947	117.0365	117.0365	0.305	0.0000
2025/10/10	I258	07/05/2026	113.73 Call	Bond Future	5413.1709	5.4132	4588.2419	4.5882	15.239	0.0000
2025/10/10	I258	07/05/2026	113.73 Put	Bond Future	1748.4809	1.7485	1281.7719	1.2818	26.692	0.0000
2025/10/10	I258	06/08/2026		Bond Future	116.7088	116.7088	116.3421	116.3421	0.314	0.0000
2025/10/10	I258	06/08/2026	112.95 Call	Bond Future	6080.1692	6.0802	5174.4261	5.1744	14.897	0.0000
2025/10/10	I258	06/08/2026	112.95 Put	Bond Future	2321.4192	2.3214	1782.3161	1.7823	23.223	0.0000
2025/10/10	I258	05/11/2026		Bond Future	118.7927	118.7927	118.4235	118.4235	0.311	0.0000
2025/10/10	I258	05/11/2026	114.95 Call	Bond Future	6717.5335	6.7175	5687.8855	5.6879	15.328	0.0000
2025/10/10	I258	05/11/2026	114.95 Put	Bond Future	2874.7935	2.8748	2214.3555	2.2144	22.973	0.0000
2025/10/10	IGOV	06/11/2025		Index Future	401.6220	401.6220	401.3210	401.3210	0.075	0.0000
2025/10/10	IGOV	05/02/2026		Index Future	409.0350	409.0350	408.7130	408.7130	0.079	0.0000
2025/10/10	IGOV	07/05/2026		Index Future	416.6500	416.6500	416.3400	416.3400	0.074	0.0000
2025/10/10	IGOV	06/08/2026		Index Future	424.3030	424.3030	423.9810	423.9810	0.076	0.0000
2025/10/10	IGOV	05/11/2026		Index Future	431.9750	431.9750	431.6610	431.6610	0.073	0.0000
2025/10/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/10	R033	06/11/2025		Bond Future	8.5675	108.8562	8.5976	108.6862	0.351	0.0000
2025/10/10	R033	06/11/2025	10.33 Call	Bond Future	9400.7800	9.4008	9230.7100	9.2307	1.809	0.0000
2025/10/10	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/10	R033	05/02/2026		Bond Future	8.6266	110.8386	8.6589	110.6614	0.375	0.0000
2025/10/10	R033	05/02/2026	10.49 Call	Bond Future	9631.4700	9.6315	9470.8200	9.4708	1.668	0.0000
2025/10/10	R033	05/02/2026	10.49 Put	Bond Future	2.6400	0.0026	19.1800	0.0192	626.515	0.0000
2025/10/10	R033	07/05/2026		Bond Future	8.6861	107.8321	8.7191	107.6564	0.381	0.0000
2025/10/10	R033	07/05/2026	10.38 Call	Bond Future	8612.5600	8.6126	8511.0100	8.5110	1.179	0.0000
2025/10/10	R033	07/05/2026	10.38 Put	Bond Future	68.6600	0.0687	142.8500	0.1429	108.054	0.0000
2025/10/10	R033	06/08/2026		Bond Future	8.7548	109.8072	8.7899	109.6267	0.401	0.0000
2025/10/10	R033	06/08/2026	10.25 Call	Bond Future	7610.1100	7.6101	7664.3900	7.6644	0.713	0.0000
2025/10/10	R033	06/08/2026	10.25 Put	Bond Future	257.2300	0.2572	491.9300	0.4919	91.241	0.0000
2025/10/10	R033	05/11/2026		Bond Future	8.8351	106.7026	8.8713	106.5225	0.410	0.0000
2025/10/10	R033	05/11/2026	9.33 Call	Bond Future	3831.5400	3.8315	4247.6800	4.2477	10.861	0.0000
2025/10/10	R033	05/11/2026	9.33 Put	Bond Future	1405.8200	1.4058	2002.0200	2.0020	42.409	0.0000
2025/10/10	R035	06/11/2025	10.30 Call	Bond Future	7340.6300	7.3406	7032.5600	7.0326	4.197	0.0000
2025/10/10	R035	06/11/2025	10.30 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000
2025/10/10	R035	06/11/2025	10.68 Call	Bond Future	9422.0100	9.4220	9114.0100	9.1140	3.269	0.0000
2025/10/10	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R035	06/11/2025	10.50 Call	Bond Future	8444.0100	8.4440	8136.0000	8.1360	3.648	0.0000
2025/10/10	R035	06/11/2025	10.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/10	R035	06/11/2025	10.15 Call	Bond Future	6501.6000	6.5016	6193.2300	6.1932	4.743	0.0000
2025/10/10	R035	06/11/2025	10.15 Put	Bond Future	0.4200	0.0004	0.0500	0.0001	88.095	0.0000
2025/10/10	R035	06/11/2025	9.77 Put	Bond Future	14.3500	0.0144	4.2200	0.0042	70.592	0.0000
2025/10/10	R035	06/11/2025	9.77 Call	Bond Future	4342.9100	4.3429	4024.7800	4.0248	7.325	0.0000
2025/10/10	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R035	06/11/2025	11.00 Call	Bond Future	11126.0900	11.1261	10818.0900	10.8181	2.768	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
2025/10/10	R035	06/11/2025	9.91 Put	Bond Future		4.4100	0.0044	0.8500	0.0009	80.726	0.0000	0.0000
2025/10/10	R035	06/11/2025	9.91 Call	Bond Future		5141.2100	5.1412	4829.6500	4.8297	6.060	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.41 Put	Bond Future		0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.41 Call	Bond Future		7949.6700	7.9497	7641.6500	7.6417	3.875	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.43 Call	Bond Future		13348.1700	13.3482	13040.1700	13.0402	2.307	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.43 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.44 Put	Bond Future		0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.44 Call	Bond Future		8114.8600	8.1149	7806.8400	7.8068	3.796	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.94 Call	Bond Future		10809.9100	10.8099	10501.9100	10.5019	2.849	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.99 Call	Bond Future		16130.0000	16.1300	15822.0000	15.8220	1.909	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.08 Put	Bond Future		0.8700	0.0009	0.1100	0.0001	87.356	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.08 Call	Bond Future		6106.8400	6.1068	5798.0800	5.7981	5.056	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.58 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.58 Call	Bond Future		8880.4200	8.8804	8572.4200	8.5724	3.468	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.67 Call	Bond Future		14555.5900	14.5556	14247.5900	14.2476	2.116	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.67 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.95 Call	Bond Future		15935.3800	15.9354	15627.3800	15.6274	1.933	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.45 Call	Bond Future		13449.6700	13.4497	13141.6700	13.1417	2.290	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.45 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	06/11/2025	10.95 Call	Bond Future		10862.7100	10.8627	10554.7100	10.5547	2.835	0.0000	0.0000
2025/10/10	R035	06/11/2025		Bond Future		9.0462	100.6801	9.0963	100.3721	0.554	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.20 Call	Bond Future		12169.1300	12.1691	11861.1300	11.8611	2.531	0.0000	0.0000
2025/10/10	R035	06/11/2025	11.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R035	05/02/2026		Bond Future		9.1177	102.5136	9.1705	102.1963	0.580	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.79 Call	Bond Future		9438.1900	9.4382	9107.0200	9.1070	3.509	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.79 Put	Bond Future		19.1100	0.0191	5.2500	0.0053	72.527	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.44 Put	Bond Future		62.5000	0.0625	24.1600	0.0242	61.344	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.44 Call	Bond Future		7612.2500	7.6123	7256.6000	7.2566	4.672	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.94 Put	Bond Future		11.0700	0.0111	2.6000	0.0026	76.513	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.94 Call	Bond Future		10215.6500	10.2157	9889.8700	9.8899	3.189	0.0000	0.0000
2025/10/10	R035	05/02/2026	12.44 Call	Bond Future		17572.7000	17.5727	17255.3800	17.2554	1.806	0.0000	0.0000
2025/10/10	R035	05/02/2026	12.44 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	R035	05/02/2026	11.17 Call	Bond Future		11395.7600	11.3958	11074.6200	11.0746	2.818	0.0000	0.0000
2025/10/10	R035	05/02/2026	11.17 Put	Bond Future		4.5900	0.0046	0.7600	0.0008	83.442	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.67 Call	Bond Future		8813.0600	8.8131	8475.6900	8.4757	3.828	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
2025/10/10	R035	05/02/2026	10.67 Put	Bond Future	29.0900	0.0291	9.0300	0.0090	68.958	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.17 Put	Bond Future	144.6800	0.1447	69.8500	0.0699	51.721	0.0000	0.0000
2025/10/10	R035	05/02/2026	10.17 Call	Bond Future	6216.6500	6.2167	5824.5100	5.8245	6.308	0.0000	0.0000
2025/10/10	R035	05/02/2026	11.00 Put	Bond Future	8.8500	0.0089	1.9500	0.0020	77.966	0.0000	0.0000
2025/10/10	R035	05/02/2026	11.00 Call	Bond Future	10525.0500	10.5251	10200.8400	10.2008	3.080	0.0000	0.0000
2025/10/10	R035	05/02/2026	9.25 Call	Bond Future	2212.4600	2.2125	1669.8800	1.6699	24.524	0.0000	0.0000
2025/10/10	R035	05/02/2026	9.25 Put	Bond Future	1420.5100	1.4205	1195.2400	1.1952	15.858	0.0000	0.0000
2025/10/10	R035	05/02/2026	8.85 Put	Bond Future	2798.4500	2.7985	2652.2500	2.6523	5.224	0.0000	0.0000
2025/10/10	R035	05/02/2026	8.85 Call	Bond Future	1171.0300	1.1710	707.5200	0.7075	39.581	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.66 Call	Bond Future	8377.6100	8.3776	7956.2100	7.9562	5.030	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.66 Put	Bond Future	183.9600	0.1840	81.2800	0.0813	55.816	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.16 Call	Bond Future	6017.2400	6.0172	5497.8200	5.4978	8.632	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.16 Put	Bond Future	496.1600	0.4962	295.4600	0.2955	40.451	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.66 Put	Bond Future	1194.3600	1.1944	900.8800	0.9009	24.572	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.66 Call	Bond Future	3937.3000	3.9373	3325.1000	3.3251	15.549	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.71 Call	Bond Future	8620.7400	8.6207	8207.3600	8.2074	4.795	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.71 Put	Bond Future	165.4600	0.1655	70.8000	0.0708	57.210	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.21 Call	Bond Future	6243.2700	6.2433	5734.9800	5.7350	8.141	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.21 Put	Bond Future	450.2600	0.4503	260.6900	0.2607	42.102	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.71 Put	Bond Future	1100.3500	1.1004	813.0600	0.8131	26.109	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.71 Call	Bond Future	4125.9900	4.1260	3519.9800	3.5200	14.688	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.64 Call	Bond Future	8280.5300	8.2805	7855.9100	7.8559	5.128	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.64 Put	Bond Future	191.8100	0.1918	85.9100	0.0859	55.211	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.14 Call	Bond Future	5927.6200	5.9276	5403.6300	5.4036	8.840	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.14 Put	Bond Future	515.6100	0.5156	310.3400	0.3103	39.811	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.64 Put	Bond Future	1233.6300	1.2336	937.6500	0.9377	23.993	0.0000	0.0000
2025/10/10	R035	07/05/2026	9.64 Call	Bond Future	3863.1800	3.8632	3248.4800	3.2485	15.912	0.0000	0.0000
2025/10/10	R035	07/05/2026		Bond Future	9.1847	99.8944	9.2391	99.5757	0.592	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.86 Call	Bond Future	9353.7300	9.3537	8961.6100	8.9616	4.192	0.0000	0.0000
2025/10/10	R035	07/05/2026	10.86 Put	Bond Future	119.5900	0.1196	46.1900	0.0462	61.376	0.0000	0.0000
2025/10/10	R035	06/08/2026	10.22 Call	Bond Future	6153.4400	6.1534	5526.5900	5.5266	10.187	0.0000	0.0000
2025/10/10	R035	06/08/2026	10.22 Put	Bond Future	849.0400	0.8490	548.2000	0.5482	35.433	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.72 Call	Bond Future	4266.0800	4.2661	3539.3800	3.5394	17.034	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.72 Put	Bond Future	1678.5700	1.6786	1277.8800	1.2779	23.871	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.22 Put	Bond Future	3021.5500	3.0216	2597.7800	2.5978	14.025	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.22 Call	Bond Future	2786.8600	2.7869	2037.0800	2.0371	26.904	0.0000	0.0000
2025/10/10	R035	06/08/2026		Bond Future	9.2609	101.7245	9.3178	101.3985	0.615	0.0000	0.0000
2025/10/10	R035	06/08/2026	11.06 Call	Bond Future	9875.9700	9.8760	9423.2400	9.4232	4.584	0.0000	0.0000
2025/10/10	R035	06/08/2026	11.06 Put	Bond Future	232.2100	0.2322	105.4900	0.1055	54.571	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	
2025/10/10	R035	06/08/2026	10.13 Call	Bond Future	5788.3700	5.7884	5142.7800	5.1428	11.153	0.0000	0.0000
2025/10/10	R035	06/08/2026	10.13 Put	Bond Future	965.4400	0.9654	645.8600	0.6459	33.102	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.63 Call	Bond Future	3968.2600	3.9683	3230.5900	3.2306	18.589	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.63 Put	Bond Future	1880.8400	1.8808	1469.1800	1.4692	21.887	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.13 Put	Bond Future	3324.0500	3.3241	2907.1000	2.9071	12.543	0.0000	0.0000
2025/10/10	R035	06/08/2026	9.13 Call	Bond Future	2569.8400	2.5698	1826.8800	1.8269	28.911	0.0000	0.0000
2025/10/10	R035	05/11/2026		Bond Future	9.3495	99.0176	9.4084	98.6892	0.630	0.0000	0.0000
2025/10/10	R035	05/11/2026	10.03 Call	Bond Future	5315.1300	5.3151	4567.5100	4.5675	14.066	0.0000	0.0000
2025/10/10	R035	05/11/2026	10.03 Put	Bond Future	1605.9800	1.6060	1186.8300	1.1868	26.099	0.0000	0.0000
2025/10/10	R038	06/11/2025		Bond Future	9.6345	110.0929	9.6895	109.6768	0.570	0.0000	0.0000
2025/10/10	R038	06/11/2025	11.24 Call	Bond Future	11273.4200	11.2734	10857.3800	10.8574	3.690	0.0000	0.0000
2025/10/10	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R038	06/11/2025	12.33 Call	Bond Future	17985.8500	17.9859	17569.8100	17.5698	2.313	0.0000	0.0000
2025/10/10	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R038	06/11/2025	10.98 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/10	R038	06/11/2025	10.98 Call	Bond Future	9565.5400	9.5655	9149.4700	9.1495	4.350	0.0000	0.0000
2025/10/10	R038	05/02/2026		Bond Future	9.7169	112.0977	9.7746	111.6700	0.593	0.0000	0.0000
2025/10/10	R038	05/02/2026	11.44 Call	Bond Future	11833.5300	11.8335	11388.4300	11.3884	3.761	0.0000	0.0000
2025/10/10	R038	05/02/2026	11.44 Put	Bond Future	21.1300	0.0211	3.7200	0.0037	82.395	0.0000	0.0000
2025/10/10	R038	07/05/2026		Bond Future	9.8004	108.6730	9.8596	108.2423	0.604	0.0000	0.0000
2025/10/10	R038	07/05/2026	11.40 Call	Bond Future	11005.3600	11.0054	10458.6400	10.4586	4.968	0.0000	0.0000
2025/10/10	R038	07/05/2026	11.40 Put	Bond Future	181.5500	0.1816	65.6100	0.0656	63.861	0.0000	0.0000
2025/10/10	R038	06/08/2026		Bond Future	9.8917	110.6634	9.9535	110.2232	0.625	0.0000	0.0000
2025/10/10	R038	06/08/2026	11.77 Call	Bond Future	12609.5500	12.6096	11984.2400	11.9842	4.959	0.0000	0.0000
2025/10/10	R038	06/08/2026	11.77 Put	Bond Future	303.1000	0.3031	117.9300	0.1179	61.092	0.0000	0.0000
2025/10/10	R038	05/11/2026		Bond Future	9.9913	107.1325	10.0550	106.6882	0.638	0.0000	0.0000
2025/10/10	R038	05/11/2026	10.72 Call	Bond Future	6819.2600	6.8193	5862.4300	5.8624	14.031	0.0000	0.0000
2025/10/10	R038	05/11/2026	10.72 Put	Bond Future	1892.7300	1.8927	1380.1800	1.3802	27.080	0.0000	0.0000
2025/10/10	R053	06/11/2025		Bond Future	9.9916	116.5320	10.0516	115.9027	0.600	0.0000	0.0000
2025/10/10	R053	06/11/2025	11.76 Call	Bond Future	16317.7600	16.3178	15688.4500	15.6885	3.857	0.0000	0.0000
2025/10/10	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R053	05/02/2026		Bond Future	10.0636	118.6542	10.1259	118.0090	0.619	0.0000	0.0000
2025/10/10	R053	05/02/2026	11.49 Call	Bond Future	13414.9100	13.4149	12704.2700	12.7043	5.297	0.0000	0.0000
2025/10/10	R053	05/02/2026	11.49 Put	Bond Future	94.5100	0.0945	29.0000	0.0290	69.315	0.0000	0.0000
2025/10/10	R053	07/05/2026		Bond Future	10.1357	114.9729	10.1995	114.3210	0.630	0.0000	0.0000
2025/10/10	R053	07/05/2026	11.69 Call	Bond Future	14473.1100	14.4731	13664.4400	13.6644	5.587	0.0000	0.0000
2025/10/10	R053	07/05/2026	11.69 Put	Bond Future	275.3700	0.2754	118.5700	0.1186	56.942	0.0000	0.0000
2025/10/10	R053	06/08/2026		Bond Future	10.2131	117.0786	10.2792	116.4131	0.647	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	
2025/10/10	R053	06/08/2026	12.28 Call	Bond Future	18302.5400	18.3025	17429.0200	17.4290	4.773	0.0000	0.0000
2025/10/10	R053	06/08/2026	12.28 Put	Bond Future	335.2700	0.3353	127.2000	0.1272	62.060	0.0000	0.0000
2025/10/10	R053	05/11/2026		Bond Future	10.2957	113.2827	10.3636	112.6093	0.660	0.0000	0.0000
2025/10/10	R053	05/11/2026	11.21 Call	Bond Future	10750.0600	10.7501	9447.1400	9.4471	12.120	0.0000	0.0000
2025/10/10	R053	05/11/2026	11.21 Put	Bond Future	2243.0800	2.2431	1613.5500	1.6136	28.065	0.0000	0.0000
2025/10/10	R186	06/11/2025		Bond Future	7.4728	107.2522	7.5009	107.2220	0.376	0.0000	0.0000
2025/10/10	R186	06/11/2025	8.13 Call	Bond Future	701.3100	0.7013	671.1400	0.6711	4.302	0.0000	0.0000
2025/10/10	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R186	05/02/2026		Bond Future	7.5048	103.9016	7.5461	103.8671	0.550	0.0000	0.0000
2025/10/10	R186	05/02/2026	8.43 Call	Bond Future	770.5400	0.7705	734.7700	0.7348	4.642	0.0000	0.0000
2025/10/10	R186	05/02/2026	8.43 Put	Bond Future	1.2800	0.0013	0.0400	0.0000	96.875	0.0000	0.0000
2025/10/10	R186	07/05/2026		Bond Future	7.5418	105.8110	7.5931	105.7804	0.680	0.0000	0.0000
2025/10/10	R186	07/05/2026	8.69 Call	Bond Future	686.9700	0.6870	652.1300	0.6521	5.072	0.0000	0.0000
2025/10/10	R186	07/05/2026	8.69 Put	Bond Future	5.9200	0.0059	1.6700	0.0017	71.791	0.0000	0.0000
2025/10/10	R186	06/08/2026		Bond Future	7.6309	102.4443	7.7220	102.4117	1.193	0.0000	0.0000
2025/10/10	R186	06/08/2026	8.57 Call	Bond Future	354.3100	0.3543	313.5000	0.3135	11.518	0.0000	0.0000
2025/10/10	R186	06/08/2026	8.57 Put	Bond Future	19.3300	0.0193	11.0900	0.0111	42.628	0.0000	0.0000
2025/10/10	R186	05/11/2026		Bond Future	8.5443	104.2494	8.8004	104.2198	2.997	0.0000	0.0000
2025/10/10	R186	05/11/2026	8.12 Call	Bond Future	30.8000	0.0308	19.7300	0.0197	35.942	0.0000	0.0000
2025/10/10	R186	05/11/2026	8.12 Put	Bond Future	80.0400	0.0800	98.6600	0.0987	23.263	0.0000	0.0000
2025/10/10	R202	06/11/2025		Bond Future	283.3645	283.3645	283.4197	283.4197	0.019	0.0000	0.0000
2025/10/10	R202	06/11/2025	275.64 Call	Bond Future	7724.5400	7.7245	7779.7000	7.7797	0.714	0.0000	0.0000
2025/10/10	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R202	05/02/2026		Bond Future	283.2431	283.2431	283.2890	283.2890	0.016	0.0000	0.0000
2025/10/10	R202	05/02/2026	277.82 Call	Bond Future	5423.1100	5.4231	5469.0400	5.4690	0.847	0.0000	0.0000
2025/10/10	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R202	07/05/2026		Bond Future	288.5162	288.5162	288.5751	288.5751	0.020	0.0000	0.0000
2025/10/10	R202	07/05/2026	277.55 Call	Bond Future	10966.2200	10.9662	11025.1300	11.0251	0.537	0.0000	0.0000
2025/10/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R202	06/08/2026		Bond Future	288.4318	288.4318	288.4880	288.4880	0.019	0.0000	0.0000
2025/10/10	R202	06/08/2026	278.86 Call	Bond Future	9571.8300	9.5718	9627.9600	9.6280	0.586	0.0000	0.0000
2025/10/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R202	05/11/2026		Bond Future	293.5857	293.5857	293.6521	293.6521	0.023	0.0000	0.0000
2025/10/10	R202	05/11/2026	280.46 Call	Bond Future	13125.6500	13.1257	13192.1200	13.1921	0.506	0.0000	0.0000
2025/10/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/10	R209	06/11/2025		Bond Future	9.2955	80.6984	9.3455	80.4147	0.538	0.0000	0.0000
2025/10/10	R209	06/11/2025	11.27 Call	Bond Future	10269.1200	10.2691	9985.4300	9.9854	2.763	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
2025/10/10	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R209	05/02/2026		Bond Future	9.3642	82.1679	9.4166	81.8761	0.559	0.0000
2025/10/10	R209	05/02/2026	10.93 Call	Bond Future	8185.5300	8.1855	7871.3200	7.8713	3.839	0.0000
2025/10/10	R209	05/02/2026	10.93 Put	Bond Future	29.4700	0.0295	7.0800	0.0071	75.976	0.0000
2025/10/10	R209	07/05/2026		Bond Future	9.4333	80.5265	9.4870	80.2328	0.569	0.0000
2025/10/10	R209	07/05/2026	11.07 Call	Bond Future	8494.9100	8.4949	8110.7600	8.1108	4.522	0.0000
2025/10/10	R209	07/05/2026	11.07 Put	Bond Future	138.2900	0.1383	47.8100	0.0478	65.428	0.0000
2025/10/10	R209	06/08/2026		Bond Future	9.5098	82.0016	9.5657	81.7015	0.588	0.0000
2025/10/10	R209	06/08/2026	11.39 Call	Bond Future	9564.2000	9.5642	9122.7600	9.1228	4.616	0.0000
2025/10/10	R209	06/08/2026	11.39 Put	Bond Future	229.0800	0.2291	87.7900	0.0878	61.677	0.0000
2025/10/10	R209	05/11/2026		Bond Future	9.5941	80.2975	9.6517	79.9946	0.600	0.0000
2025/10/10	R209	05/11/2026	10.32 Call	Bond Future	5210.3600	5.2104	4498.6000	4.4986	13.660	0.0000
2025/10/10	R209	05/11/2026	10.32 Put	Bond Future	1499.9600	1.5000	1091.0400	1.0910	27.262	0.0000
2025/10/10	R210	06/11/2025		Bond Future	253.7665	253.7665	253.8128	253.8128	0.018	0.0000
2025/10/10	R210	06/11/2025	252.14 Call	Bond Future	1626.4800	1.6265	1672.7800	1.6728	2.847	0.0000
2025/10/10	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R210	05/02/2026		Bond Future	258.4503	258.4503	258.4881	258.4881	0.015	0.0000
2025/10/10	R210	05/02/2026	253.10 Call	Bond Future	5350.2600	5.3503	5388.0700	5.3881	0.707	0.0000
2025/10/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R210	07/05/2026		Bond Future	259.7740	259.7740	259.8235	259.8235	0.019	0.0000
2025/10/10	R210	07/05/2026	255.40 Call	Bond Future	4374.0400	4.3740	4423.5400	4.4235	1.132	0.0000
2025/10/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R210	06/08/2026		Bond Future	264.5955	264.5955	264.6424	264.6424	0.018	0.0000
2025/10/10	R210	06/08/2026	259.84 Call	Bond Future	4755.5200	4.7555	4802.4000	4.8024	0.986	0.0000
2025/10/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R210	05/11/2026		Bond Future	265.7820	265.7820	265.8381	265.8381	0.021	0.0000
2025/10/10	R210	05/11/2026	253.33 Call	Bond Future	12452.0300	12.4520	12508.1200	12.5081	0.450	0.0000
2025/10/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R213	06/11/2025		Bond Future	8.0737	96.8186	8.1244	96.6094	0.629	0.0000
2025/10/10	R213	06/11/2025	10.05 Call	Bond Future	7749.0100	7.7490	7539.8200	7.5398	2.700	0.0000
2025/10/10	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R213	05/02/2026		Bond Future	8.1197	98.5817	8.1744	98.3652	0.674	0.0000
2025/10/10	R213	05/02/2026	9.89 Call	Bond Future	6715.3300	6.7153	6495.4700	6.4955	3.274	0.0000
2025/10/10	R213	05/02/2026	9.89 Put	Bond Future	3.8000	0.0038	0.4600	0.0005	87.895	0.0000
2025/10/10	R213	07/05/2026		Bond Future	8.1592	96.8417	8.2162	96.6254	0.698	0.0000
2025/10/10	R213	07/05/2026	9.80 Call	Bond Future	6043.9600	6.0440	5793.9800	5.7940	4.136	0.0000
2025/10/10	R213	07/05/2026	9.80 Put	Bond Future	46.9800	0.0470	13.3000	0.0133	71.690	0.0000
2025/10/10	R213	06/08/2026		Bond Future	8.2090	98.6162	8.2701	98.3946	0.744	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
2025/10/10	R213	06/08/2026	9.69 Call	Bond Future	5353.8000	5.3538	5042.1200	5.0421	5.822	0.0000
2025/10/10	R213	06/08/2026	9.69 Put	Bond Future	153.7800	0.1538	63.6900	0.0637	58.584	0.0000
2025/10/10	R213	05/11/2026		Bond Future	8.2782	96.8059	8.3425	96.5836	0.777	0.0000
2025/10/10	R213	05/11/2026	8.75 Call	Bond Future	2698.0900	2.6981	2218.5000	2.2185	17.775	0.0000
2025/10/10	R213	05/11/2026	8.75 Put	Bond Future	1081.5800	1.0816	824.2900	0.8243	23.788	0.0000
2025/10/10	R214	06/11/2025		Bond Future	9.9434	74.4889	10.0033	74.1169	0.603	0.0000
2025/10/10	R214	06/11/2025	11.64 Call	Bond Future	9556.5500	9.5566	9184.6000	9.1846	3.892	0.0000
2025/10/10	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R214	05/02/2026		Bond Future	10.0217	75.8454	10.0840	75.4639	0.622	0.0000
2025/10/10	R214	05/02/2026	11.26 Call	Bond Future	7164.5200	7.1645	6725.1500	6.7252	6.133	0.0000
2025/10/10	R214	05/02/2026	11.26 Put	Bond Future	94.2700	0.0943	36.3600	0.0364	61.430	0.0000
2025/10/10	R214	07/05/2026		Bond Future	10.0961	73.9412	10.1599	73.5560	0.632	0.0000
2025/10/10	R214	07/05/2026	11.53 Call	Bond Future	8237.5200	8.2375	7716.8100	7.7168	6.321	0.0000
2025/10/10	R214	07/05/2026	11.53 Put	Bond Future	239.8000	0.2398	104.3000	0.1043	56.505	0.0000
2025/10/10	R214	06/08/2026		Bond Future	10.1775	75.2958	10.2435	74.9025	0.649	0.0000
2025/10/10	R214	06/08/2026	11.97 Call	Bond Future	9987.9800	9.9880	9405.2100	9.4052	5.835	0.0000
2025/10/10	R214	06/08/2026	11.97 Put	Bond Future	317.9700	0.3180	128.5200	0.1285	59.581	0.0000
2025/10/10	R214	05/11/2026		Bond Future	10.2669	73.3273	10.3348	72.9295	0.661	0.0000
2025/10/10	R214	05/11/2026	10.97 Call	Bond Future	5736.9000	5.7369	4878.9600	4.8790	14.955	0.0000
2025/10/10	R214	05/11/2026	10.97 Put	Bond Future	1760.7100	1.7607	1300.5700	1.3006	26.134	0.0000
2025/10/10	R248	06/11/2025		Bond Future	10.1186	89.6854	10.1785	89.2130	0.592	0.0000
2025/10/10	R248	06/11/2025	11.74 Call	Bond Future	11443.1400	11.4431	10970.7200	10.9707	4.128	0.0000
2025/10/10	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/10	R248	05/02/2026		Bond Future	10.1976	91.3186	10.2599	90.8343	0.611	0.0000
2025/10/10	R248	05/02/2026	11.46 Call	Bond Future	9124.2600	9.1243	8569.8800	8.5699	6.076	0.0000
2025/10/10	R248	05/02/2026	11.46 Put	Bond Future	113.2100	0.1132	43.1000	0.0431	61.929	0.0000
2025/10/10	R248	05/02/2026	9.50 Put	Bond Future	6466.7600	6.4668	6518.1000	6.5181	0.794	0.0000
2025/10/10	R248	05/02/2026	9.50 Call	Bond Future	729.4100	0.7294	296.4800	0.2965	59.353	0.0000
2025/10/10	R248	05/02/2026	10.00 Put	Bond Future	3323.9900	3.3240	3120.9600	3.1210	6.108	0.0000
2025/10/10	R248	05/02/2026	10.00 Call	Bond Future	1758.5700	1.7586	1071.2700	1.0713	39.083	0.0000
2025/10/10	R248	05/02/2026	10.48 Call	Bond Future	3556.2200	3.5562	2785.9500	2.7860	21.660	0.0000
2025/10/10	R248	05/02/2026	10.48 Put	Bond Future	1395.7500	1.3958	1109.7500	1.1098	20.491	0.0000
2025/10/10	R248	07/05/2026		Bond Future	10.2725	88.5571	10.3363	88.0678	0.621	0.0000
2025/10/10	R248	07/05/2026	11.72 Call	Bond Future	10375.5000	10.3755	9718.6100	9.7186	6.331	0.0000
2025/10/10	R248	07/05/2026	11.72 Put	Bond Future	298.7300	0.2987	131.1100	0.1311	56.111	0.0000
2025/10/10	R248	06/08/2026		Bond Future	10.3541	90.1793	10.4202	89.6799	0.638	0.0000
2025/10/10	R248	06/08/2026	12.37 Call	Bond Future	13618.3600	13.6184	12940.6700	12.9407	4.976	0.0000
2025/10/10	R248	06/08/2026	12.37 Put	Bond Future	288.2400	0.2882	110.0000	0.1100	61.837	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
2025/10/10	R248	05/11/2026		Bond Future	10.4429	87.3319	10.5108	86.8265	0.650	0.0000
2025/10/10	R248	05/11/2026	11.31 Call	Bond Future	7975.2300	7.9752	6919.6000	6.9196	13.236	0.0000
2025/10/10	R248	05/11/2026	11.31 Put	Bond Future	1868.0600	1.8681	1317.8300	1.3178	29.455	0.0000
2025/10/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Total

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