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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2025 TO 13/10/2025

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
2025/10/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	2029	06/11/2025	139.79 Call	Bond Future	1890.5600	1.8906	1872.4800	1.8725	0.956	0.0000
2025/10/13	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2029	06/11/2025		Bond Future	141.6806	141.6806	141.6625	141.6625	0.013	0.0000
2025/10/13	2029	05/02/2026		Bond Future	144.2904	144.2904	144.2721	144.2721	0.013	0.0000
2025/10/13	2029	05/02/2026	140.11 Call	Bond Future	4180.3600	4.1804	4162.1000	4.1621	0.437	0.0000
2025/10/13	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	
2025/10/13	2029	07/05/2026		Bond Future		145.5185	145.5185	145.5002	145.5002	0.013	0.0000	0.0000
2025/10/13	2029	07/05/2026	141.82 Call	Bond Future		3698.5400	3.6985	3680.2000	3.6802	0.496	0.0000	0.0000
2025/10/13	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2029	06/08/2026		Bond Future		148.2176	148.2176	148.1993	148.1993	0.012	0.0000	0.0000
2025/10/13	2029	06/08/2026	144.10 Call	Bond Future		4117.6400	4.1176	4099.2800	4.0993	0.446	0.0000	0.0000
2025/10/13	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2029	05/11/2026		Bond Future		149.3846	149.3846	149.3668	149.3668	0.012	0.0000	0.0000
2025/10/13	2029	05/11/2026	147.56 Call	Bond Future		1824.6000	1.8246	1806.7500	1.8068	0.978	0.0000	0.0000
2025/10/13	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2030	06/11/2025	8.72 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/13	2030	06/11/2025	8.72 Call	Bond Future		3140.1800	3.1402	3068.9300	3.0689	2.269	0.0000	0.0000
2025/10/13	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2030	06/11/2025	9.22 Call	Bond Future		4830.6900	4.8307	4759.4500	4.7595	1.475	0.0000	0.0000
2025/10/13	2030	06/11/2025	10.08 Call	Bond Future		7655.0400	7.6550	7583.8000	7.5838	0.931	0.0000	0.0000
2025/10/13	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2030	06/11/2025		Bond Future		7.8189	102.8609	7.8389	102.7896	0.257	0.0000	0.0000
2025/10/13	2030	06/11/2025	9.54 Call	Bond Future		5893.7600	5.8938	5822.5200	5.8225	1.209	0.0000	0.0000
2025/10/13	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2030	05/02/2026		Bond Future		7.8495	100.7222	7.8710	100.6498	0.274	0.0000	0.0000
2025/10/13	2030	05/02/2026	9.49 Call	Bond Future		5343.4800	5.3435	5271.0700	5.2711	1.355	0.0000	0.0000
2025/10/13	2030	05/02/2026	9.49 Put	Bond Future		0.1200	0.0001	0.1200	0.0001	0.000	0.0000	0.0000
2025/10/13	2030	07/05/2026		Bond Future		7.8850	102.5775	7.9082	102.5038	0.294	0.0000	0.0000
2025/10/13	2030	07/05/2026	9.39 Call	Bond Future		4658.2100	4.6582	4584.9000	4.5849	1.574	0.0000	0.0000
2025/10/13	2030	07/05/2026	9.39 Put	Bond Future		8.1700	0.0082	8.5600	0.0086	4.774	0.0000	0.0000
2025/10/13	2030	06/08/2026		Bond Future		7.9363	100.4460	7.9614	100.3712	0.316	0.0000	0.0000
2025/10/13	2030	06/08/2026	9.22 Call	Bond Future		3798.2900	3.7983	3726.3000	3.7263	1.895	0.0000	0.0000
2025/10/13	2030	06/08/2026	9.22 Put	Bond Future		56.0000	0.0560	58.8300	0.0588	5.054	0.0000	0.0000
2025/10/13	2030	05/11/2026		Bond Future		7.9923	102.2194	8.0195	102.1436	0.340	0.0000	0.0000
2025/10/13	2030	05/11/2026	8.39 Call	Bond Future		1735.7500	1.7358	1682.0600	1.6821	3.093	0.0000	0.0000
2025/10/13	2030	05/11/2026	8.39 Put	Bond Future		631.7400	0.6317	653.9100	0.6539	3.509	0.0000	0.0000
2025/10/13	2031	06/11/2025		Bond Future		112.4617	112.4617	112.4058	112.4058	0.050	0.0000	0.0000
2025/10/13	2031	06/11/2025	109.69 Call	Bond Future		2771.7200	2.7717	2715.8000	2.7158	2.018	0.0000	0.0000
2025/10/13	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2031	05/02/2026		Bond Future		112.1421	112.1421	112.0854	112.0854	0.051	0.0000	0.0000
2025/10/13	2031	05/02/2026	111.76 Call	Bond Future		763.0600	0.7631	721.9600	0.7220	5.386	0.0000	0.0000
2025/10/13	2031	05/02/2026	111.76 Put	Bond Future		380.9400	0.3809	396.6000	0.3966	4.111	0.0000	0.0000
2025/10/13	2031	07/05/2026		Bond Future		114.2345	114.2345	114.1768	114.1768	0.051	0.0000	0.0000
2025/10/13	2031	07/05/2026	113.84 Call	Bond Future		907.0400	0.9070	868.2900	0.8683	4.272	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/13	2031	07/05/2026	113.84 Put	Bond Future		512.5100	0.5125	531.4900	0.5315	3.703	0.0000	0.0000
2025/10/13	2031	06/08/2026		Bond Future		113.9213	113.9213	113.8632	113.8632	0.051	0.0000	0.0000
2025/10/13	2031	06/08/2026	113.81 Call	Bond Future		851.6900	0.8517	817.5200	0.8175	4.012	0.0000	0.0000
2025/10/13	2031	06/08/2026	113.81 Put	Bond Future		740.4300	0.7404	764.3200	0.7643	3.227	0.0000	0.0000
2025/10/13	2031	05/11/2026		Bond Future		115.9596	115.9596	115.9008	115.9008	0.051	0.0000	0.0000
2025/10/13	2031	05/11/2026	111.49 Call	Bond Future		4482.4600	4.4825	4424.2900	4.4243	1.298	0.0000	0.0000
2025/10/13	2031	05/11/2026	111.49 Put	Bond Future		12.8300	0.0128	13.4800	0.0135	5.066	0.0000	0.0000
2025/10/13	2032	06/11/2025	9.40 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/13	2032	06/11/2025	9.40 Call	Bond Future		4572.4300	4.5724	4452.8000	4.4528	2.616	0.0000	0.0000
2025/10/13	2032	06/11/2025	9.90 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2032	06/11/2025	9.90 Call	Bond Future		6818.2000	6.8182	6698.5800	6.6986	1.754	0.0000	0.0000
2025/10/13	2032	06/11/2025	10.89 Call	Bond Future		11070.6300	11.0706	10951.0100	10.9510	1.081	0.0000	0.0000
2025/10/13	2032	06/11/2025	10.89 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2032	06/11/2025		Bond Future		8.4265	100.0792	8.4512	99.9595	0.294	0.0000	0.0000
2025/10/13	2032	06/11/2025	10.42 Call	Bond Future		9083.2500	9.0833	8963.6300	8.9636	1.317	0.0000	0.0000
2025/10/13	2032	06/11/2025	10.42 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2032	05/02/2026		Bond Future		8.4836	101.8980	8.5096	101.7763	0.307	0.0000	0.0000
2025/10/13	2032	05/02/2026	10.16 Call	Bond Future		7468.8700	7.4689	7347.2000	7.3472	1.629	0.0000	0.0000
2025/10/13	2032	05/02/2026	10.16 Put	Bond Future		1.3500	0.0014	1.3700	0.0014	1.481	0.0000	0.0000
2025/10/13	2032	07/05/2026		Bond Future		8.5393	99.6150	8.5667	99.4911	0.321	0.0000	0.0000
2025/10/13	2032	07/05/2026	10.14 Call	Bond Future		6933.1800	6.9332	6810.4400	6.8104	1.770	0.0000	0.0000
2025/10/13	2032	07/05/2026	10.14 Put	Bond Future		21.7000	0.0217	22.8300	0.0228	5.207	0.0000	0.0000
2025/10/13	2032	06/08/2026		Bond Future		8.6064	101.4383	8.6353	101.3125	0.336	0.0000	0.0000
2025/10/13	2032	06/08/2026	10.12 Call	Bond Future		6399.8500	6.3999	6278.1200	6.2781	1.902	0.0000	0.0000
2025/10/13	2032	06/08/2026	10.12 Put	Bond Future		78.9400	0.0789	83.0600	0.0831	5.219	0.0000	0.0000
2025/10/13	2032	05/11/2026		Bond Future		8.6854	99.0720	8.7160	98.9441	0.352	0.0000	0.0000
2025/10/13	2032	05/11/2026	9.16 Call	Bond Future		2942.0100	2.9420	2849.7700	2.8498	3.135	0.0000	0.0000
2025/10/13	2032	05/11/2026	9.16 Put	Bond Future		980.6000	0.9806	1016.2100	1.0162	3.631	0.0000	0.0000
2025/10/13	2033	06/11/2025		Bond Future		135.4234	135.4234	135.4974	135.4974	0.055	0.0000	0.0000
2025/10/13	2033	06/11/2025	133.14 Call	Bond Future		2283.3700	2.2834	2357.3600	2.3574	3.240	0.0000	0.0000
2025/10/13	2033	06/11/2025	133.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2033	05/02/2026		Bond Future		137.9179	137.9179	137.9934	137.9934	0.055	0.0000	0.0000
2025/10/13	2033	05/02/2026	132.88 Call	Bond Future		5037.8500	5.0379	5113.4100	5.1134	1.500	0.0000	0.0000
2025/10/13	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2033	07/05/2026		Bond Future		138.9252	138.9252	139.0023	139.0023	0.055	0.0000	0.0000
2025/10/13	2033	07/05/2026	135.16 Call	Bond Future		3765.1600	3.7652	3842.2500	3.8423	2.047	0.0000	0.0000
2025/10/13	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2033	06/08/2026		Bond Future		141.5021	141.5021	141.5808	141.5808	0.056	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/13	2033	06/08/2026	134.25	Call	Bond Future		7252.0500	7.2521		7330.8400	7.3308	1.086	0.0000
2025/10/13	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2033	05/11/2026			Bond Future		142.4448	142.4448		142.5258	142.5258	0.057	0.0000
2025/10/13	2033	05/11/2026	137.26	Call	Bond Future		5184.7500	5.1848		5265.7700	5.2658	1.563	0.0000
2025/10/13	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2037	06/11/2025	10.50	Put	Bond Future		0.4600	0.0005		0.3800	0.0004	17.391	0.0000
2025/10/13	2037	06/11/2025	10.50	Call	Bond Future		5435.6100	5.4356		5181.9400	5.1819	4.667	0.0000
2025/10/13	2037	06/11/2025	11.00	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2037	06/11/2025	11.00	Call	Bond Future		8322.6300	8.3226		8069.0400	8.0690	3.047	0.0000
2025/10/13	2037	06/11/2025	12.16	Call	Bond Future		14527.8600	14.5279		14274.2700	14.2743	1.746	0.0000
2025/10/13	2037	06/11/2025	12.16	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2037	06/11/2025			Bond Future		9.6180	94.7817		9.6576	94.5281	0.411	0.0000
2025/10/13	2037	06/11/2025	11.63	Call	Bond Future		11774.9600	11.7750		11521.3700	11.5214	2.154	0.0000
2025/10/13	2037	06/11/2025	11.63	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2037	05/02/2026			Bond Future		9.6982	92.2457		9.7392	91.9876	0.423	0.0000
2025/10/13	2037	05/02/2026	11.20	Call	Bond Future		8841.2100	8.8412		8584.0500	8.5841	2.909	0.0000
2025/10/13	2037	05/02/2026	11.20	Put	Bond Future		9.2200	0.0092		10.1600	0.0102	10.195	0.0000
2025/10/13	2037	05/02/2026	12.27	Call	Bond Future		14424.4500	14.4245		14166.3500	14.1664	1.789	0.0000
2025/10/13	2037	05/02/2026	12.27	Put	Bond Future		0.0200	0.0000		0.0200	0.0000	0.000	0.0000
2025/10/13	2037	05/02/2026	10.90	Put	Bond Future		33.9200	0.0339		37.5000	0.0375	10.554	0.0000
2025/10/13	2037	05/02/2026	10.90	Call	Bond Future		7197.7600	7.1978		6943.2400	6.9432	3.536	0.0000
2025/10/13	2037	05/02/2026	11.86	Call	Bond Future		12345.6400	12.3456		12087.5700	12.0876	2.090	0.0000
2025/10/13	2037	05/02/2026	11.86	Put	Bond Future		0.3100	0.0003		0.3400	0.0003	9.677	0.0000
2025/10/13	2037	05/02/2026	11.36	Call	Bond Future		9707.5200	9.7075		9449.8500	9.4499	2.654	0.0000
2025/10/13	2037	05/02/2026	11.36	Put	Bond Future		4.3500	0.0044		4.7800	0.0048	9.885	0.0000
2025/10/13	2037	05/02/2026	10.65	Put	Bond Future		91.7800	0.0918		101.3300	0.1013	10.405	0.0000
2025/10/13	2037	05/02/2026	10.65	Call	Bond Future		5830.0600	5.8301		5581.5100	5.5815	4.263	0.0000
2025/10/13	2037	05/02/2026	12.73	Call	Bond Future		16667.5600	16.6676		16409.4600	16.4095	1.549	0.0000
2025/10/13	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/13	2037	05/02/2026	11.40	Put	Bond Future		3.5900	0.0036		3.9400	0.0039	9.749	0.0000
2025/10/13	2037	05/02/2026	11.40	Call	Bond Future		9922.5800	9.9226		9664.8300	9.6648	2.598	0.0000
2025/10/13	2037	07/05/2026	12.40	Call	Bond Future		14399.0100	14.3990		14136.3800	14.1364	1.824	0.0000
2025/10/13	2037	07/05/2026	12.40	Put	Bond Future		1.8100	0.0018		1.9900	0.0020	9.945	0.0000
2025/10/13	2037	07/05/2026	10.95	Put	Bond Future		185.6200	0.1856		201.5300	0.2015	8.571	0.0000
2025/10/13	2037	07/05/2026	10.95	Call	Bond Future		7026.5400	7.0265		6779.6400	6.7796	3.514	0.0000
2025/10/13	2037	07/05/2026			Bond Future		9.7826	93.9448		9.8252	93.6820	0.436	0.0000
2025/10/13	2037	07/05/2026	11.32	Call	Bond Future		8932.1800	8.9322		8675.6900	8.6757	2.872	0.0000
2025/10/13	2037	07/05/2026	11.32	Put	Bond Future		69.2200	0.0692		75.5400	0.0755	9.130	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
2025/10/13	2037	06/08/2026		Bond Future	9.8782	91.4045	9.9225	91.1371	0.449	0.0000
2025/10/13	2037	06/08/2026	11.71 Call	Bond Future	10325.9800	10.3260	10067.0900	10.0671	2.507	0.0000
2025/10/13	2037	06/08/2026	11.71 Put	Bond Future	108.4600	0.1085	116.9600	0.1170	7.837	0.0000
2025/10/13	2037	06/08/2026	11.30 Call	Bond Future	8322.5900	8.3226	8073.5300	8.0735	2.993	0.0000
2025/10/13	2037	06/08/2026	11.30 Put	Bond Future	250.5800	0.2506	268.9100	0.2689	7.315	0.0000
2025/10/13	2037	06/08/2026	10.70 Call	Bond Future	5530.0600	5.5301	5309.9700	5.3100	3.980	0.0000
2025/10/13	2037	06/08/2026	10.70 Put	Bond Future	740.7500	0.7408	788.0500	0.7881	6.385	0.0000
2025/10/13	2037	06/08/2026	10.02 Put	Bond Future	2089.6400	2.0896	2195.0600	2.1951	5.045	0.0000
2025/10/13	2037	06/08/2026	10.02 Call	Bond Future	2941.3600	2.9414	2779.3900	2.7794	5.507	0.0000
2025/10/13	2037	05/11/2026	10.83 Call	Bond Future	5890.1100	5.8901	5673.9800	5.6740	3.669	0.0000
2025/10/13	2037	05/11/2026	10.83 Put	Bond Future	1005.8200	1.0058	1061.5800	1.0616	5.544	0.0000
2025/10/13	2037	05/11/2026	10.23 Call	Bond Future	3671.1000	3.6711	3499.6900	3.4997	4.669	0.0000
2025/10/13	2037	05/11/2026	10.23 Put	Bond Future	2170.7000	2.1707	2271.1800	2.2712	4.629	0.0000
2025/10/13	2037	05/11/2026	9.46 Put	Bond Future	4848.2300	4.8482	5014.3900	5.0144	3.427	0.0000
2025/10/13	2037	05/11/2026	9.46 Call	Bond Future	1737.4300	1.7374	1631.7000	1.6317	6.085	0.0000
2025/10/13	2037	05/11/2026		Bond Future	9.9737	93.0176	10.0197	92.7457	0.461	0.0000
2025/10/13	2037	05/11/2026	10.62 Call	Bond Future	5054.2000	5.0542	4852.1400	4.8521	3.998	0.0000
2025/10/13	2037	05/11/2026	10.62 Put	Bond Future	1334.2100	1.3342	1404.0400	1.4040	5.234	0.0000
2025/10/13	2038	06/11/2025		Bond Future	146.9119	146.9119	146.3444	146.3444	0.386	0.0000
2025/10/13	2038	06/11/2025	143.88 Call	Bond Future	3031.9100	3.0319	2464.3700	2.4644	18.719	0.0000
2025/10/13	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2038	05/02/2026		Bond Future	147.4472	147.4472	146.8694	146.8694	0.392	0.0000
2025/10/13	2038	05/02/2026	143.20 Call	Bond Future	4247.1600	4.2472	3669.3500	3.6694	13.605	0.0000
2025/10/13	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2038	07/05/2026		Bond Future	150.1984	150.1984	149.6100	149.6100	0.392	0.0000
2025/10/13	2038	07/05/2026	144.53 Call	Bond Future	5668.4400	5.6684	5079.9500	5.0800	10.382	0.0000
2025/10/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2038	06/08/2026		Bond Future	150.7764	150.7764	150.1777	150.1777	0.397	0.0000
2025/10/13	2038	06/08/2026	144.72 Call	Bond Future	6056.3800	6.0564	5457.7200	5.4577	9.885	0.0000
2025/10/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2038	05/11/2026		Bond Future	153.4753	153.4753	152.8663	152.8663	0.397	0.0000
2025/10/13	2038	05/11/2026	146.31 Call	Bond Future	7165.3400	7.1653	6556.2600	6.5563	8.500	0.0000
2025/10/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2040	06/11/2025		Bond Future	10.0247	94.8136	10.0793	94.4284	0.545	0.0000
2025/10/13	2040	06/11/2025	11.84 Call	Bond Future	11640.1000	11.6401	11254.8800	11.2549	3.309	0.0000
2025/10/13	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2040	05/02/2026		Bond Future	10.1105	92.0278	10.1671	91.6356	0.560	0.0000
2025/10/13	2040	05/02/2026	11.49 Call	Bond Future	8926.8100	8.9268	8538.2100	8.5382	4.353	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
2025/10/13	2040	05/02/2026	11.49 Put	Bond Future	19.4000	0.0194	22.9700	0.0230	18.402	0.0000	0.0000
2025/10/13	2040	05/02/2026	10.35 Put	Bond Future	971.1400	0.9711	1090.3400	1.0903	12.274	0.0000	0.0000
2025/10/13	2040	05/02/2026	10.35 Call	Bond Future	2615.0900	2.6151	2342.1200	2.3421	10.438	0.0000	0.0000
2025/10/13	2040	05/02/2026	10.75 Call	Bond Future	4604.0600	4.6041	4258.5600	4.2586	7.504	0.0000	0.0000
2025/10/13	2040	05/02/2026	10.75 Put	Bond Future	308.7800	0.3088	355.4500	0.3555	15.114	0.0000	0.0000
2025/10/13	2040	05/02/2026	11.15 Call	Bond Future	6909.6600	6.9097	6530.6100	6.5306	5.486	0.0000	0.0000
2025/10/13	2040	05/02/2026	11.15 Put	Bond Future	75.6900	0.0757	88.8100	0.0888	17.334	0.0000	0.0000
2025/10/13	2040	05/02/2026	13.23 Call	Bond Future	18421.1000	18.4211	18028.9300	18.0289	2.129	0.0000	0.0000
2025/10/13	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2040	05/02/2026	11.82 Put	Bond Future	4.4200	0.0044	5.2500	0.0053	18.778	0.0000	0.0000
2025/10/13	2040	05/02/2026	11.82 Call	Bond Future	10853.3100	10.8533	10461.9700	10.4620	3.606	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.22 Call	Bond Future	12438.7200	12.4387	12042.4200	12.0424	3.186	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.22 Put	Bond Future	19.4900	0.0195	22.5300	0.0225	15.598	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.72 Call	Bond Future	9671.5700	9.6716	9284.0900	9.2841	4.006	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.72 Put	Bond Future	83.3700	0.0834	95.2300	0.0952	14.226	0.0000	0.0000
2025/10/13	2040	07/05/2026	10.70 Put	Bond Future	949.5900	0.9496	1046.4500	1.0465	10.200	0.0000	0.0000
2025/10/13	2040	07/05/2026	10.70 Call	Bond Future	4276.9900	4.2770	3974.5100	3.9745	7.072	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.53 Call	Bond Future	14108.4000	14.1084	13710.1800	13.7102	2.823	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.53 Put	Bond Future	6.8500	0.0069	7.9700	0.0080	16.350	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.03 Call	Bond Future	11395.4500	11.3955	11001.3300	11.0013	3.459	0.0000	0.0000
2025/10/13	2040	07/05/2026	12.03 Put	Bond Future	34.5600	0.0346	39.7800	0.0398	15.104	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.12 Put	Bond Future	380.6000	0.3806	426.5600	0.4266	12.076	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.12 Call	Bond Future	6368.4900	6.3685	6015.1100	6.0151	5.549	0.0000	0.0000
2025/10/13	2040	07/05/2026		Bond Future	10.2000	93.7229	10.2586	93.3236	0.575	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.67 Call	Bond Future	9392.3300	9.3923	9006.4300	9.0064	4.109	0.0000	0.0000
2025/10/13	2040	07/05/2026	11.67 Put	Bond Future	95.5100	0.0955	108.9500	0.1090	14.072	0.0000	0.0000
2025/10/13	2040	06/08/2026		Bond Future	10.3001	90.9278	10.3609	90.5213	0.590	0.0000	0.0000
2025/10/13	2040	06/08/2026	12.19 Call	Bond Future	11604.7500	11.6048	11211.4900	11.2115	3.389	0.0000	0.0000
2025/10/13	2040	06/08/2026	12.19 Put	Bond Future	110.8000	0.1108	124.0300	0.1240	11.940	0.0000	0.0000
2025/10/13	2040	05/11/2026		Bond Future	10.3993	92.5323	10.4622	92.1189	0.605	0.0000	0.0000
2025/10/13	2040	05/11/2026	11.06 Call	Bond Future	5672.5000	5.6725	5368.3200	5.3683	5.362	0.0000	0.0000
2025/10/13	2040	05/11/2026	11.06 Put	Bond Future	1465.8100	1.4658	1575.0000	1.5750	7.449	0.0000	0.0000
2025/10/13	2040	05/11/2026	11.27 Call	Bond Future	6591.8500	6.5919	6266.2100	6.2662	4.940	0.0000	0.0000
2025/10/13	2040	05/11/2026	11.27 Put	Bond Future	1107.6300	1.1076	1195.3600	1.1954	7.921	0.0000	0.0000
2025/10/13	2040	05/11/2026	10.67 Call	Bond Future	4130.6700	4.1307	3873.0100	3.8730	6.238	0.0000	0.0000
2025/10/13	2040	05/11/2026	10.67 Put	Bond Future	2371.8500	2.3719	2527.5600	2.5276	6.565	0.0000	0.0000
2025/10/13	2040	05/11/2026	9.91 Put	Bond Future	5257.1400	5.2571	5512.6200	5.5126	4.860	0.0000	0.0000
2025/10/13	2040	05/11/2026	9.91 Call	Bond Future	1948.5900	1.9486	1790.7000	1.7907	8.103	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
2025/10/13	2043	06/11/2025		Bond Future	114.6596	114.6596	114.5534	114.5534	0.093	0.0000
2025/10/13	2043	06/11/2025	110.43 Call	Bond Future	4231.5958	4.2316	4124.7920	4.1248	2.524	0.0000
2025/10/13	2043	06/11/2025	110.43 Put	Bond Future	2.0458	0.0020	1.4320	0.0014	30.002	0.0000
2025/10/13	2043	05/02/2026		Bond Future	113.9550	113.9550	113.8469	113.8469	0.095	0.0000
2025/10/13	2043	05/02/2026	109.66 Call	Bond Future	4452.2276	4.4522	4347.2599	4.3473	2.358	0.0000
2025/10/13	2043	05/02/2026	109.66 Put	Bond Future	157.2576	0.1573	160.3199	0.1603	1.947	0.0000
2025/10/13	2043	07/05/2026		Bond Future	116.0811	116.0811	115.9713	115.9713	0.095	0.0000
2025/10/13	2043	07/05/2026	111.70 Call	Bond Future	4776.8759	4.7769	4676.7813	4.6768	2.095	0.0000
2025/10/13	2043	07/05/2026	111.70 Put	Bond Future	395.7659	0.3958	405.5013	0.4055	2.460	0.0000
2025/10/13	2043	06/08/2026		Bond Future	115.3692	115.3692	115.2582	115.2582	0.096	0.0000
2025/10/13	2043	06/08/2026	110.88 Call	Bond Future	5127.5409	5.1275	5031.0578	5.0311	1.882	0.0000
2025/10/13	2043	06/08/2026	110.88 Put	Bond Future	638.3409	0.6383	652.8678	0.6529	2.276	0.0000
2025/10/13	2043	05/11/2026		Bond Future	117.4330	117.4330	117.3202	117.3202	0.096	0.0000
2025/10/13	2043	05/11/2026	112.84 Call	Bond Future	5450.3952	5.4504	5355.7752	5.3558	1.736	0.0000
2025/10/13	2043	05/11/2026	112.84 Put	Bond Future	857.3852	0.8574	875.5452	0.8755	2.118	0.0000
2025/10/13	2044	06/11/2025	11.75 Call	Bond Future	10347.4700	10.3475	9906.0100	9.9060	4.266	0.0000
2025/10/13	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2044	06/11/2025	11.25 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000
2025/10/13	2044	06/11/2025	11.25 Call	Bond Future	7200.2400	7.2002	6758.7700	6.7588	6.131	0.0000
2025/10/13	2044	06/11/2025	12.20 Call	Bond Future	13015.2600	13.0153	12573.8000	12.5738	3.392	0.0000
2025/10/13	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2044	06/11/2025	12.25 Call	Bond Future	13302.5200	13.3025	12861.0600	12.8611	3.319	0.0000
2025/10/13	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2044	06/11/2025	12.00 Call	Bond Future	11848.1200	11.8481	11406.6600	11.4067	3.726	0.0000
2025/10/13	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2044	06/11/2025		Bond Future	10.2141	90.4224	10.2737	89.9810	0.584	0.0000
2025/10/13	2044	06/11/2025	11.88 Call	Bond Future	11133.6900	11.1337	10692.2300	10.6922	3.965	0.0000
2025/10/13	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	2044	05/02/2026		Bond Future	10.2973	87.6820	10.3590	87.2326	0.599	0.0000
2025/10/13	2044	05/02/2026	11.56 Call	Bond Future	8562.2300	8.5622	8119.6500	8.1197	5.169	0.0000
2025/10/13	2044	05/02/2026	11.56 Put	Bond Future	32.8800	0.0329	39.7600	0.0398	20.925	0.0000
2025/10/13	2044	05/02/2026	11.25 Call	Bond Future	6668.0300	6.6680	6239.4400	6.2394	6.428	0.0000
2025/10/13	2044	05/02/2026	11.25 Put	Bond Future	107.4200	0.1074	128.2900	0.1283	19.428	0.0000
2025/10/13	2044	05/02/2026	11.50 Call	Bond Future	8196.0400	8.1960	7755.2300	7.7552	5.378	0.0000
2025/10/13	2044	05/02/2026	11.50 Put	Bond Future	41.7600	0.0418	50.4100	0.0504	20.714	0.0000
2025/10/13	2044	05/02/2026	10.90 Put	Bond Future	361.3900	0.3614	421.9400	0.4219	16.755	0.0000
2025/10/13	2044	05/02/2026	10.90 Call	Bond Future	4604.2300	4.6042	4215.3200	4.2153	8.447	0.0000
2025/10/13	2044	05/02/2026	10.07 Put	Bond Future	2798.0500	2.7981	3070.2300	3.0702	9.727	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
2025/10/13	2044	05/02/2026	10.07 Call	Bond Future	1109.8500	1.1099	932.5700	0.9326	15.973	0.0000	0.0000
2025/10/13	2044	05/02/2026	11.45 Call	Bond Future	7890.3800	7.8904	7451.3200	7.4513	5.564	0.0000	0.0000
2025/10/13	2044	05/02/2026	11.45 Put	Bond Future	50.8200	0.0508	61.2200	0.0612	20.464	0.0000	0.0000
2025/10/13	2044	07/05/2026		Bond Future	10.3837	89.2971	10.4475	88.8394	0.614	0.0000	0.0000
2025/10/13	2044	07/05/2026	11.80 Call	Bond Future	9464.1500	9.4642	9024.9400	9.0249	4.641	0.0000	0.0000
2025/10/13	2044	07/05/2026	11.80 Put	Bond Future	118.8300	0.1188	137.2500	0.1373	15.501	0.0000	0.0000
2025/10/13	2044	06/08/2026		Bond Future	10.4796	86.5462	10.5455	86.0804	0.630	0.0000	0.0000
2025/10/13	2044	06/08/2026	12.42 Call	Bond Future	12322.6000	12.3226	11871.0700	11.8711	3.664	0.0000	0.0000
2025/10/13	2044	06/08/2026	12.42 Put	Bond Future	105.9900	0.1060	120.2500	0.1203	13.454	0.0000	0.0000
2025/10/13	2044	05/11/2026		Bond Future	10.5739	88.0732	10.6420	87.5994	0.645	0.0000	0.0000
2025/10/13	2044	05/11/2026	11.34 Call	Bond Future	6435.7200	6.4357	6074.7400	6.0747	5.609	0.0000	0.0000
2025/10/13	2044	05/11/2026	11.34 Put	Bond Future	1335.4900	1.3355	1448.3100	1.4483	8.448	0.0000	0.0000
2025/10/13	2046	06/11/2025		Bond Future	125.5243	125.5243	125.4592	125.4592	0.052	0.0000	0.0000
2025/10/13	2046	06/11/2025	125.41 Call	Bond Future	114.2800	0.1143	49.2300	0.0492	56.922	0.0000	0.0000
2025/10/13	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2046	05/02/2026		Bond Future	127.8365	127.8365	127.7704	127.7704	0.052	0.0000	0.0000
2025/10/13	2046	05/02/2026	121.65 Call	Bond Future	6186.4600	6.1865	6120.4000	6.1204	1.068	0.0000	0.0000
2025/10/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2046	07/05/2026		Bond Future	127.9210	127.9210	127.8540	127.8540	0.052	0.0000	0.0000
2025/10/13	2046	07/05/2026	124.95 Call	Bond Future	2970.9900	2.9710	2903.9600	2.9040	2.256	0.0000	0.0000
2025/10/13	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2046	06/08/2026		Bond Future	130.2934	130.2934	130.2254	130.2254	0.052	0.0000	0.0000
2025/10/13	2046	06/08/2026	122.38 Call	Bond Future	7913.3700	7.9134	7845.4100	7.8454	0.859	0.0000	0.0000
2025/10/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2046	05/11/2026		Bond Future	130.2887	130.2887	130.2207	130.2207	0.052	0.0000	0.0000
2025/10/13	2046	05/11/2026	125.48 Call	Bond Future	4808.6700	4.8087	4740.6800	4.7407	1.414	0.0000	0.0000
2025/10/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2050	06/11/2025		Bond Future	126.5656	126.5656	127.0101	127.0101	0.351	0.0000	0.0000
2025/10/13	2050	06/11/2025	124.42 Call	Bond Future	2145.6200	2.1456	2590.1200	2.5901	20.717	0.0000	0.0000
2025/10/13	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2050	05/02/2026		Bond Future	126.4779	126.4779	126.9306	126.9306	0.358	0.0000	0.0000
2025/10/13	2050	05/02/2026	122.82 Call	Bond Future	3657.8600	3.6579	4110.5700	4.1106	12.376	0.0000	0.0000
2025/10/13	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2050	07/05/2026		Bond Future	128.8377	128.8377	129.2991	129.2991	0.358	0.0000	0.0000
2025/10/13	2050	07/05/2026	124.07 Call	Bond Future	4767.7400	4.7677	5229.0700	5.2291	9.676	0.0000	0.0000
2025/10/13	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2050	06/08/2026		Bond Future	128.7672	128.7672	129.2378	129.2378	0.366	0.0000	0.0000
2025/10/13	2050	06/08/2026	123.27 Call	Bond Future	5497.1800	5.4972	5967.8400	5.9678	8.562	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
2025/10/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	2050	05/11/2026		Bond Future	131.0718	131.0718	131.5514	131.5514	0.366	0.0000	0.0000
2025/10/13	2050	05/11/2026	123.84 Call	Bond Future	7231.8200	7.2318	7711.4000	7.7114	6.632	0.0000	0.0000
2025/10/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	AL37	06/11/2025		Index Future	1214.9500	1214.9500	1213.9390	1213.9390	0.083	0.0000	0.0000
2025/10/13	AL37	05/02/2026		Index Future	1237.0300	1237.0300	1236.0050	1236.0050	0.083	0.0000	0.0000
2025/10/13	AL37	07/05/2026		Index Future	1259.8190	1259.8190	1258.7770	1258.7770	0.083	0.0000	0.0000
2025/10/13	AL37	06/08/2026		Index Future	1282.6530	1282.6530	1281.6000	1281.6000	0.082	0.0000	0.0000
2025/10/13	AL37	05/11/2026		Index Future	1305.6040	1305.6040	1304.5420	1304.5420	0.081	0.0000	0.0000
2025/10/13	AL7T	06/11/2025		Index Future	1509.2270	1509.2270	1506.3160	1506.3160	0.193	0.0000	0.0000
2025/10/13	AL7T	05/02/2026		Index Future	1536.6550	1536.6550	1533.6950	1533.6950	0.193	0.0000	0.0000
2025/10/13	AL7T	07/05/2026		Index Future	1564.9640	1564.9640	1561.9530	1561.9530	0.192	0.0000	0.0000
2025/10/13	AL7T	06/08/2026		Index Future	1593.3280	1593.3280	1590.2720	1590.2720	0.192	0.0000	0.0000
2025/10/13	AL7T	05/11/2026		Index Future	1621.8380	1621.8380	1618.7400	1618.7400	0.191	0.0000	0.0000
2025/10/13	ALBI	06/11/2025		Index Future	1275.4940	1275.4940	1272.5240	1272.5240	0.233	0.0000	0.0000
2025/10/13	ALBI	05/02/2026		Index Future	1298.6750	1298.6750	1295.6540	1295.6540	0.233	0.0000	0.0000
2025/10/13	ALBI	07/05/2026		Index Future	1322.6000	1322.6000	1319.5250	1319.5250	0.232	0.0000	0.0000
2025/10/13	ALBI	06/08/2026		Index Future	1346.5710	1346.5710	1343.4500	1343.4500	0.232	0.0000	0.0000
2025/10/13	ALBI	05/11/2026		Index Future	1370.6660	1370.6660	1367.4990	1367.4990	0.231	0.0000	0.0000
2025/10/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	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	
2025/10/13	C048	28/02/2048	12.01 Call 12.01 Put	Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES33	06/11/2025		Bond Future	9.6844	89.3495	9.7188	89.1782	0.355	0.0000	0.0000
2025/10/13	ES33	06/11/2025		Bond Future	10699.2900	10.6993	10527.9800	10.5280	1.601	0.0000	0.0000
2025/10/13	ES33	06/11/2025	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/13	ES33	05/02/2026	Bond Future	9.7877	90.9954	9.8236	90.8211	0.367	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	
2025/10/13	ES33	05/02/2026	11.49 Call	Bond Future	7799.8900	7.7999	7625.5800	7.6256	2.235	0.0000	0.0000
2025/10/13	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES33	07/05/2026		Bond Future	9.8887	88.8986	9.9263	88.7211	0.380	0.0000	0.0000
2025/10/13	ES33	07/05/2026	11.69 Call	Bond Future	8018.0600	8.0181	7840.5200	7.8405	2.214	0.0000	0.0000
2025/10/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES33	06/08/2026		Bond Future	10.0022	90.5464	10.0416	90.3658	0.394	0.0000	0.0000
2025/10/13	ES33	06/08/2026	12.02 Call	Bond Future	8677.8000	8.6778	8497.2000	8.4972	2.081	0.0000	0.0000
2025/10/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES33	05/11/2026		Bond Future	10.1310	88.3734	10.1723	88.1898	0.407	0.0000	0.0000
2025/10/13	ES33	05/11/2026	10.83 Call	Bond Future	3044.9700	3.0450	2861.3800	2.8614	6.029	0.0000	0.0000
2025/10/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES42	06/11/2025		Bond Future	10.3353	86.0134	10.3899	85.6341	0.528	0.0000	0.0000
2025/10/13	ES42	06/11/2025	12.39 Call	Bond Future	12679.4700	12.6795	12300.2400	12.3002	2.991	0.0000	0.0000
2025/10/13	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES42	05/02/2026		Bond Future	10.4237	87.5978	10.4801	87.2116	0.541	0.0000	0.0000
2025/10/13	ES42	05/02/2026	11.85 Call	Bond Future	8998.0400	8.9980	8611.8800	8.6119	4.292	0.0000	0.0000
2025/10/13	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES42	07/05/2026		Bond Future	10.5137	84.9675	10.5721	84.5742	0.556	0.0000	0.0000
2025/10/13	ES42	07/05/2026	12.20 Call	Bond Future	10326.0800	10.3261	9932.7800	9.9328	3.809	0.0000	0.0000
2025/10/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES42	06/08/2026		Bond Future	10.6098	86.5419	10.6703	86.1414	0.570	0.0000	0.0000
2025/10/13	ES42	06/08/2026	12.65 Call	Bond Future	12067.5300	12.0675	11667.1100	11.6671	3.318	0.0000	0.0000
2025/10/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	ES42	05/11/2026		Bond Future	10.7128	83.8259	10.7753	83.4186	0.584	0.0000	0.0000
2025/10/13	ES42	05/11/2026	11.66 Call	Bond Future	5861.0900	5.8611	5453.7500	5.4538	6.950	0.0000	0.0000
2025/10/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	GOVI	06/11/2025		GOVI	1252.9950	1252.9950	1250.2090	1250.2090	0.222	0.0000	0.0000
2025/10/13	GOVI	06/11/2025	1,112. Call 00	GOVI	1409950.0000	140.9950	1382090.0000	138.2090	1.976	0.0000	0.0000
2025/10/13	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	GOVI	05/02/2026		GOVI	1275.7670	1275.7670	1272.9340	1272.9340	0.222	0.0000	0.0000
2025/10/13	GOVI	05/02/2026	1,150. Call 00	GOVI	1257670.0000	125.7670	1229340.0000	122.9340	2.253	0.0000	0.0000
2025/10/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	GOVI	07/05/2026		GOVI	1299.2700	1299.2700	1296.3870	1296.3870	0.222	0.0000	0.0000
2025/10/13	GOVI	07/05/2026	1,177. Call 00	GOVI	1222700.0000	122.2700	1193870.0000	119.3870	2.358	0.0000	0.0000
2025/10/13	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	
2025/10/13	GOVI	06/08/2026		GOVI	1322.8180	1322.8180	1319.8920	1319.8920	0.221	0.0000	0.0000
2025/10/13	GOVI	06/08/2026	1,189. Call 00	GOVI	1338180.0000	133.8180	1308920.0000	130.8920	2.187	0.0000	0.0000
2025/10/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	GOVI	05/11/2026		GOVI	1346.4880	1346.4880	1343.5190	1343.5190	0.220	0.0000	0.0000
2025/10/13	GOVI	05/11/2026	1,277. Call 00	GOVI	694880.0000	69.4880	665190.0000	66.5190	4.273	0.0000	0.0000
2025/10/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/13	I258	06/11/2025		Bond Future	115.5804	115.5804	115.6051	115.6051	0.021	0.0000	0.0000
2025/10/13	I258	06/11/2025	112.39 Call	Bond Future	3275.3320	3.2753	3279.7354	3.2797	0.134	0.0000	0.0000
2025/10/13	I258	06/11/2025	112.39 Put	Bond Future	84.8920	0.0849	64.6054	0.0646	23.897	0.0000	0.0000
2025/10/13	I258	05/02/2026		Bond Future	114.8927	114.8927	114.9181	114.9181	0.022	0.0000	0.0000
2025/10/13	I258	05/02/2026	111.65 Call	Bond Future	3960.6521	3.9607	3960.4176	3.9604	0.006	0.0000	0.0000
2025/10/13	I258	05/02/2026	111.65 Put	Bond Future	717.9221	0.7179	692.3376	0.6923	3.564	0.0000	0.0000
2025/10/13	I258	07/05/2026		Bond Future	117.0365	117.0365	117.0622	117.0622	0.022	0.0000	0.0000
2025/10/13	I258	07/05/2026	113.73 Call	Bond Future	4588.2419	4.5882	4589.8944	4.5899	0.036	0.0000	0.0000
2025/10/13	I258	07/05/2026	113.73 Put	Bond Future	1281.7719	1.2818	1257.6644	1.2577	1.881	0.0000	0.0000
2025/10/13	I258	06/08/2026		Bond Future	116.3421	116.3421	116.3694	116.3694	0.023	0.0000	0.0000
2025/10/13	I258	06/08/2026	112.95 Call	Bond Future	5174.4261	5.1744	5178.2857	5.1783	0.075	0.0000	0.0000
2025/10/13	I258	06/08/2026	112.95 Put	Bond Future	1782.3161	1.7823	1758.8957	1.7589	1.314	0.0000	0.0000
2025/10/13	I258	05/11/2026		Bond Future	118.4235	118.4235	118.4516	118.4516	0.024	0.0000	0.0000
2025/10/13	I258	05/11/2026	114.95 Call	Bond Future	5687.8855	5.6879	5693.2127	5.6932	0.094	0.0000	0.0000
2025/10/13	I258	05/11/2026	114.95 Put	Bond Future	2214.3555	2.2144	2191.6527	2.1917	1.025	0.0000	0.0000
2025/10/13	IGOV	06/11/2025		Index Future	401.3210	401.3210	401.4680	401.4680	0.037	0.0000	0.0000
2025/10/13	IGOV	05/02/2026		Index Future	408.7130	408.7130	408.8640	408.8640	0.037	0.0000	0.0000
2025/10/13	IGOV	07/05/2026		Index Future	416.3400	416.3400	416.4940	416.4940	0.037	0.0000	0.0000
2025/10/13	IGOV	06/08/2026		Index Future	423.9810	423.9810	424.1410	424.1410	0.038	0.0000	0.0000
2025/10/13	IGOV	05/11/2026		Index Future	431.6610	431.6610	431.8280	431.8280	0.039	0.0000	0.0000
2025/10/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/13	R033	06/11/2025		Bond Future	8.5976	108.6862	8.6173	108.5755	0.228	0.0000
2025/10/13	R033	06/11/2025	10.33 Call	Bond Future	9230.7100	9.2307	9120.0900	9.1201	1.198	0.0000
2025/10/13	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R033	05/02/2026		Bond Future	8.6589	110.6614	8.6795	110.5489	0.237	0.0000
2025/10/13	R033	05/02/2026	10.49 Call	Bond Future	9470.8200	9.4708	9357.8700	9.3579	1.193	0.0000
2025/10/13	R033	05/02/2026	10.49 Put	Bond Future	19.1800	0.0192	18.7500	0.0188	2.242	0.0000
2025/10/13	R033	07/05/2026		Bond Future	8.7191	107.6564	8.7407	107.5419	0.248	0.0000
2025/10/13	R033	07/05/2026	10.38 Call	Bond Future	8511.0100	8.5110	8398.4500	8.3985	1.323	0.0000
2025/10/13	R033	07/05/2026	10.38 Put	Bond Future	142.8500	0.1429	144.8200	0.1448	1.379	0.0000
2025/10/13	R033	06/08/2026		Bond Future	8.7899	109.6267	8.8125	109.5104	0.258	0.0000
2025/10/13	R033	06/08/2026	10.25 Call	Bond Future	7664.3900	7.6644	7556.3500	7.5564	1.410	0.0000
2025/10/13	R033	06/08/2026	10.25 Put	Bond Future	491.9300	0.4919	500.2400	0.5002	1.689	0.0000
2025/10/13	R033	05/11/2026		Bond Future	8.8713	106.5225	8.8951	106.4044	0.269	0.0000
2025/10/13	R033	05/11/2026	9.33 Call	Bond Future	4247.6800	4.2477	4162.4400	4.1624	2.007	0.0000
2025/10/13	R033	05/11/2026	9.33 Put	Bond Future	2002.0200	2.0020	2034.9100	2.0349	1.643	0.0000
2025/10/13	R035	06/11/2025	10.30 Call	Bond Future	7032.5600	7.0326	6882.4800	6.8825	2.134	0.0000
2025/10/13	R035	06/11/2025	10.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/13	R035	06/11/2025	10.68 Call	Bond Future	9114.0100	9.1140	8963.9400	8.9639	1.647	0.0000
2025/10/13	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R035	06/11/2025	10.50 Call	Bond Future	8136.0000	8.1360	7985.9300	7.9859	1.845	0.0000
2025/10/13	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R035	06/11/2025	10.15 Call	Bond Future	6193.2300	6.1932	6043.1300	6.0431	2.424	0.0000
2025/10/13	R035	06/11/2025	10.15 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000
2025/10/13	R035	06/11/2025	9.77 Put	Bond Future	4.2200	0.0042	3.3900	0.0034	19.668	0.0000
2025/10/13	R035	06/11/2025	9.77 Call	Bond Future	4024.7800	4.0248	3873.8800	3.8739	3.749	0.0000
2025/10/13	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R035	06/11/2025	11.00 Call	Bond Future	10818.0900	10.8181	10668.0200	10.6680	1.387	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	
2025/10/13	R035	06/11/2025	9.91 Put			Bond Future	0.8500	0.0009	0.6000	0.0006	29.412	0.0000	0.0000
2025/10/13	R035	06/11/2025	9.91 Call			Bond Future	4829.6500	4.8297	4679.3300	4.6793	3.112	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.41 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.41 Call			Bond Future	7641.6500	7.6417	7491.5800	7.4916	1.964	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.43 Call			Bond Future	13040.1700	13.0402	12890.1000	12.8901	1.151	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.43 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.44 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.44 Call			Bond Future	7806.8400	7.8068	7656.7700	7.6568	1.922	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.94 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.94 Call			Bond Future	10501.9100	10.5019	10351.8400	10.3518	1.429	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.99 Call			Bond Future	15822.0000	15.8220	15671.9300	15.6719	0.948	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.99 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.08 Put			Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.08 Call			Bond Future	5798.0800	5.7981	5647.9600	5.6480	2.589	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.58 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.58 Call			Bond Future	8572.4200	8.5724	8422.3500	8.4224	1.751	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.67 Call			Bond Future	14247.5900	14.2476	14097.5200	14.0975	1.053	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.67 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.95 Call			Bond Future	15627.3800	15.6274	15477.3100	15.4773	0.960	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.95 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.45 Call			Bond Future	13141.6700	13.1417	12991.6000	12.9916	1.142	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.45 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.95 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	06/11/2025	10.95 Call			Bond Future	10554.7100	10.5547	10404.6400	10.4046	1.422	0.0000	0.0000
2025/10/13	R035	06/11/2025				Bond Future	9.0963	100.3721	9.1208	100.2220	0.269	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.20 Call			Bond Future	11861.1300	11.8611	11711.0600	11.7111	1.265	0.0000	0.0000
2025/10/13	R035	06/11/2025	11.20 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	05/02/2026				Bond Future	9.1705	102.1963	9.1960	102.0435	0.278	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.79 Call			Bond Future	9107.0200	9.1070	8954.3200	8.9543	1.677	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.79 Put			Bond Future	5.2500	0.0053	5.3200	0.0053	1.333	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.44 Put			Bond Future	24.1600	0.0242	24.9000	0.0249	3.063	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.44 Call			Bond Future	7256.6000	7.2566	7104.5700	7.1046	2.095	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.94 Put			Bond Future	2.6000	0.0026	2.6100	0.0026	0.385	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.94 Call			Bond Future	9889.8700	9.8899	9737.1100	9.7371	1.545	0.0000	0.0000
2025/10/13	R035	05/02/2026	12.44 Call			Bond Future	17255.3800	17.2554	17102.6100	17.1026	0.885	0.0000	0.0000
2025/10/13	R035	05/02/2026	12.44 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R035	05/02/2026	11.17 Call			Bond Future	11074.6200	11.0746	10921.8400	10.9218	1.380	0.0000	0.0000
2025/10/13	R035	05/02/2026	11.17 Put			Bond Future	0.7600	0.0008	0.7500	0.0008	1.316	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.67 Call			Bond Future	8475.6900	8.4757	8323.1000	8.3231	1.800	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
2025/10/13	R035	05/02/2026	10.67 Put	Bond Future	9.0300	0.0090	9.2100	0.0092	1.993	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.17 Put	Bond Future	69.8500	0.0699	72.6200	0.0726	3.966	0.0000	0.0000
2025/10/13	R035	05/02/2026	10.17 Call	Bond Future	5824.5100	5.8245	5674.5100	5.6745	2.575	0.0000	0.0000
2025/10/13	R035	05/02/2026	11.00 Put	Bond Future	1.9500	0.0020	1.9500	0.0020	0.000	0.0000	0.0000
2025/10/13	R035	05/02/2026	11.00 Call	Bond Future	10200.8400	10.2008	10048.0700	10.0481	1.498	0.0000	0.0000
2025/10/13	R035	05/02/2026	9.25 Call	Bond Future	1669.8800	1.6699	1567.5600	1.5676	6.127	0.0000	0.0000
2025/10/13	R035	05/02/2026	9.25 Put	Bond Future	1195.2400	1.1952	1245.6900	1.2457	4.221	0.0000	0.0000
2025/10/13	R035	05/02/2026	8.85 Put	Bond Future	2652.2500	2.6523	2743.2000	2.7432	3.429	0.0000	0.0000
2025/10/13	R035	05/02/2026	8.85 Call	Bond Future	707.5200	0.7075	645.7000	0.6457	8.738	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.66 Call	Bond Future	7956.2100	7.9562	7804.1600	7.8042	1.911	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.66 Put	Bond Future	81.2800	0.0813	84.7300	0.0847	4.245	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.16 Call	Bond Future	5497.8200	5.4978	5354.9300	5.3549	2.599	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.16 Put	Bond Future	295.4600	0.2955	308.0700	0.3081	4.268	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.66 Put	Bond Future	900.8800	0.9009	935.5500	0.9356	3.848	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.66 Call	Bond Future	3325.1000	3.3251	3204.2700	3.2043	3.634	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.71 Call	Bond Future	8207.3600	8.2074	8054.8400	8.0548	1.858	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.71 Put	Bond Future	70.8000	0.0708	73.7800	0.0738	4.209	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.21 Call	Bond Future	5734.9800	5.7350	5590.6700	5.5907	2.516	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.21 Put	Bond Future	260.6900	0.2607	271.8800	0.2719	4.292	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.71 Put	Bond Future	813.0600	0.8131	844.8400	0.8448	3.909	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.71 Call	Bond Future	3519.9800	3.5200	3396.2600	3.3963	3.515	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.64 Call	Bond Future	7855.9100	7.8559	7704.0600	7.7041	1.933	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.64 Put	Bond Future	85.9100	0.0859	89.5600	0.0896	4.249	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.14 Call	Bond Future	5403.6300	5.4036	5261.3500	5.2614	2.633	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.14 Put	Bond Future	310.3400	0.3103	323.5600	0.3236	4.260	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.64 Put	Bond Future	937.6500	0.9377	973.5200	0.9735	3.826	0.0000	0.0000
2025/10/13	R035	07/05/2026	9.64 Call	Bond Future	3248.4800	3.2485	3128.8500	3.1289	3.683	0.0000	0.0000
2025/10/13	R035	07/05/2026		Bond Future	9.2391	99.5757	9.2656	99.4202	0.288	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.86 Call	Bond Future	8961.6100	8.9616	8808.0100	8.8080	1.714	0.0000	0.0000
2025/10/13	R035	07/05/2026	10.86 Put	Bond Future	46.1900	0.0462	48.0900	0.0481	4.113	0.0000	0.0000
2025/10/13	R035	06/08/2026	10.22 Call	Bond Future	5526.5900	5.5266	5389.4000	5.3894	2.482	0.0000	0.0000
2025/10/13	R035	06/08/2026	10.22 Put	Bond Future	548.2000	0.5482	569.0600	0.5691	3.805	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.72 Call	Bond Future	3539.3800	3.5394	3424.3200	3.4243	3.251	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.72 Put	Bond Future	1277.8800	1.2779	1320.8700	1.3209	3.364	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.22 Put	Bond Future	2597.7800	2.5978	2670.5200	2.6705	2.800	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.22 Call	Bond Future	2037.0800	2.0371	1951.7700	1.9518	4.188	0.0000	0.0000
2025/10/13	R035	06/08/2026		Bond Future	9.3178	101.3985	9.3455	101.2405	0.297	0.0000	0.0000
2025/10/13	R035	06/08/2026	11.06 Call	Bond Future	9423.2400	9.4232	9269.4800	9.2695	1.632	0.0000	0.0000
2025/10/13	R035	06/08/2026	11.06 Put	Bond Future	105.4900	0.1055	109.7800	0.1098	4.067	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/13	R035	06/08/2026	10.13 Call			Bond Future	5142.7800	5.1428	5008.8400	5.0088	2.604	0.0000	0.0000
2025/10/13	R035	06/08/2026	10.13 Put			Bond Future	645.8600	0.6459	669.9700	0.6700	3.733	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.63 Call			Bond Future	3230.5900	3.2306	3120.5100	3.1205	3.407	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.63 Put			Bond Future	1469.1800	1.4692	1517.1500	1.5172	3.265	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.13 Put			Bond Future	2907.1000	2.9071	2985.4100	2.9854	2.694	0.0000	0.0000
2025/10/13	R035	06/08/2026	9.13 Call			Bond Future	1826.8800	1.8269	1747.1400	1.7471	4.365	0.0000	0.0000
2025/10/13	R035	05/11/2026				Bond Future	9.4084	98.6892	9.4373	98.5286	0.307	0.0000	0.0000
2025/10/13	R035	05/11/2026	10.03 Call			Bond Future	4567.5100	4.5675	4444.9200	4.4449	2.684	0.0000	0.0000
2025/10/13	R035	05/11/2026	10.03 Put			Bond Future	1186.8300	1.1868	1224.8500	1.2249	3.203	0.0000	0.0000
2025/10/13	R038	06/11/2025				Bond Future	9.6895	109.6768	9.7239	109.4171	0.356	0.0000	0.0000
2025/10/13	R038	06/11/2025	11.24 Call			Bond Future	10857.3800	10.8574	10597.6700	10.5977	2.392	0.0000	0.0000
2025/10/13	R038	06/11/2025	11.24 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R038	06/11/2025	12.33 Call			Bond Future	17569.8100	17.5698	17310.1000	17.3101	1.478	0.0000	0.0000
2025/10/13	R038	06/11/2025	12.33 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R038	06/11/2025	10.98 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R038	06/11/2025	10.98 Call			Bond Future	9149.4700	9.1495	8889.7600	8.8898	2.839	0.0000	0.0000
2025/10/13	R038	05/02/2026				Bond Future	9.7746	111.6700	9.8103	111.4057	0.366	0.0000	0.0000
2025/10/13	R038	05/02/2026	11.44 Call			Bond Future	11388.4300	11.3884	11124.4400	11.1244	2.318	0.0000	0.0000
2025/10/13	R038	05/02/2026	11.44 Put			Bond Future	3.7200	0.0037	3.9900	0.0040	7.258	0.0000	0.0000
2025/10/13	R038	07/05/2026				Bond Future	9.8596	108.2423	9.8968	107.9731	0.377	0.0000	0.0000
2025/10/13	R038	07/05/2026	11.40 Call			Bond Future	10458.6400	10.4586	10194.6900	10.1947	2.524	0.0000	0.0000
2025/10/13	R038	07/05/2026	11.40 Put			Bond Future	65.6100	0.0656	70.7900	0.0708	7.895	0.0000	0.0000
2025/10/13	R038	06/08/2026				Bond Future	9.9535	110.2232	9.9921	109.9494	0.388	0.0000	0.0000
2025/10/13	R038	06/08/2026	11.77 Call			Bond Future	11984.2400	11.9842	11718.3800	11.7184	2.218	0.0000	0.0000
2025/10/13	R038	06/08/2026	11.77 Put			Bond Future	117.9300	0.1179	125.8600	0.1259	6.724	0.0000	0.0000
2025/10/13	R038	05/11/2026				Bond Future	10.0550	106.6882	10.0952	106.4098	0.399	0.0000	0.0000
2025/10/13	R038	05/11/2026	10.72 Call			Bond Future	5862.4300	5.8624	5650.7400	5.6507	3.611	0.0000	0.0000
2025/10/13	R038	05/11/2026	10.72 Put			Bond Future	1380.1800	1.3802	1446.8600	1.4469	4.831	0.0000	0.0000
2025/10/13	R053	06/11/2025				Bond Future	10.0516	115.9027	10.1113	115.2816	0.594	0.0000	0.0000
2025/10/13	R053	06/11/2025	11.76 Call			Bond Future	15688.4500	15.6885	15067.3500	15.0674	3.959	0.0000	0.0000
2025/10/13	R053	06/11/2025	11.76 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R053	05/02/2026				Bond Future	10.1259	118.0090	10.1876	117.3768	0.609	0.0000	0.0000
2025/10/13	R053	05/02/2026	11.49 Call			Bond Future	12704.2700	12.7043	12078.4400	12.0784	4.926	0.0000	0.0000
2025/10/13	R053	05/02/2026	11.49 Put			Bond Future	29.0000	0.0290	35.3900	0.0354	22.034	0.0000	0.0000
2025/10/13	R053	07/05/2026				Bond Future	10.1995	114.3210	10.2632	113.6772	0.624	0.0000	0.0000
2025/10/13	R053	07/05/2026	11.69 Call			Bond Future	13664.4400	13.6644	13040.4900	13.0405	4.566	0.0000	0.0000
2025/10/13	R053	07/05/2026	11.69 Put			Bond Future	118.5700	0.1186	138.4300	0.1384	16.750	0.0000	0.0000
2025/10/13	R053	06/08/2026				Bond Future	10.2792	116.4131	10.3450	115.7578	0.640	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	
2025/10/13	R053	06/08/2026	12.28 Call	Bond Future	17429.0200	17.4290	16791.4700	16.7915	3.658	0.0000	0.0000
2025/10/13	R053	06/08/2026	12.28 Put	Bond Future	127.2000	0.1272	144.9700	0.1450	13.970	0.0000	0.0000
2025/10/13	R053	05/11/2026		Bond Future	10.3636	112.6093	10.4315	111.9427	0.656	0.0000	0.0000
2025/10/13	R053	05/11/2026	11.21 Call	Bond Future	9447.1400	9.4471	8923.7700	8.9238	5.540	0.0000	0.0000
2025/10/13	R053	05/11/2026	11.21 Put	Bond Future	1613.5500	1.6136	1756.7800	1.7568	8.877	0.0000	0.0000
2025/10/13	R186	06/11/2025		Bond Future	7.5009	107.2220	7.5058	107.2168	0.065	0.0000	0.0000
2025/10/13	R186	06/11/2025	8.13 Call	Bond Future	671.1400	0.6711	665.9000	0.6659	0.781	0.0000	0.0000
2025/10/13	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R186	05/02/2026		Bond Future	7.5461	103.8671	7.5524	103.8619	0.083	0.0000	0.0000
2025/10/13	R186	05/02/2026	8.43 Call	Bond Future	734.7700	0.7348	729.5400	0.7295	0.712	0.0000	0.0000
2025/10/13	R186	05/02/2026	8.43 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2025/10/13	R186	07/05/2026		Bond Future	7.5931	105.7804	7.6020	105.7752	0.116	0.0000	0.0000
2025/10/13	R186	07/05/2026	8.69 Call	Bond Future	652.1300	0.6521	646.8400	0.6468	0.811	0.0000	0.0000
2025/10/13	R186	07/05/2026	8.69 Put	Bond Future	1.6700	0.0017	1.6600	0.0017	0.599	0.0000	0.0000
2025/10/13	R186	06/08/2026		Bond Future	7.7220	102.4117	7.7363	102.4066	0.185	0.0000	0.0000
2025/10/13	R186	06/08/2026	8.57 Call	Bond Future	313.5000	0.3135	308.6800	0.3087	1.537	0.0000	0.0000
2025/10/13	R186	06/08/2026	8.57 Put	Bond Future	11.0900	0.0111	11.3900	0.0114	2.705	0.0000	0.0000
2025/10/13	R186	05/11/2026		Bond Future	8.8004	104.2198	8.8429	104.2148	0.483	0.0000	0.0000
2025/10/13	R186	05/11/2026	8.12 Call	Bond Future	19.7300	0.0197	18.3200	0.0183	7.146	0.0000	0.0000
2025/10/13	R186	05/11/2026	8.12 Put	Bond Future	98.6600	0.0987	102.1800	0.1022	3.568	0.0000	0.0000
2025/10/13	R202	06/11/2025		Bond Future	283.4197	283.4197	283.4797	283.4797	0.021	0.0000	0.0000
2025/10/13	R202	06/11/2025	275.64 Call	Bond Future	7779.7000	7.7797	7839.6600	7.8397	0.771	0.0000	0.0000
2025/10/13	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R202	05/02/2026		Bond Future	283.2890	283.2890	283.3506	283.3506	0.022	0.0000	0.0000
2025/10/13	R202	05/02/2026	277.82 Call	Bond Future	5469.0400	5.4690	5530.6300	5.5306	1.126	0.0000	0.0000
2025/10/13	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R202	07/05/2026		Bond Future	288.5751	288.5751	288.6379	288.6379	0.022	0.0000	0.0000
2025/10/13	R202	07/05/2026	277.55 Call	Bond Future	11025.1300	11.0251	11087.9300	11.0879	0.570	0.0000	0.0000
2025/10/13	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R202	06/08/2026		Bond Future	288.4880	288.4880	288.5534	288.5534	0.023	0.0000	0.0000
2025/10/13	R202	06/08/2026	278.86 Call	Bond Future	9627.9600	9.6280	9693.3600	9.6934	0.679	0.0000	0.0000
2025/10/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R202	05/11/2026		Bond Future	293.6521	293.6521	293.7196	293.7196	0.023	0.0000	0.0000
2025/10/13	R202	05/11/2026	280.46 Call	Bond Future	13192.1200	13.1921	13259.6100	13.2596	0.512	0.0000	0.0000
2025/10/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R209	06/11/2025		Bond Future	9.3455	80.4147	9.3801	80.2192	0.370	0.0000	0.0000
2025/10/13	R209	06/11/2025	11.27 Call	Bond Future	9985.4300	9.9854	9790.0100	9.7900	1.957	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
2025/10/13	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R209	05/02/2026		Bond Future	9.4166	81.8761	9.4524	81.6772	0.381	0.0000
2025/10/13	R209	05/02/2026	10.93 Call	Bond Future	7871.3200	7.8713	7672.9600	7.6730	2.520	0.0000
2025/10/13	R209	05/02/2026	10.93 Put	Bond Future	7.0800	0.0071	7.6100	0.0076	7.486	0.0000
2025/10/13	R209	07/05/2026		Bond Future	9.4870	80.2328	9.5242	80.0303	0.392	0.0000
2025/10/13	R209	07/05/2026	11.07 Call	Bond Future	8110.7600	8.1108	7911.8900	7.9119	2.452	0.0000
2025/10/13	R209	07/05/2026	11.07 Put	Bond Future	47.8100	0.0478	51.4600	0.0515	7.634	0.0000
2025/10/13	R209	06/08/2026		Bond Future	9.5657	81.7015	9.6043	81.4954	0.403	0.0000
2025/10/13	R209	06/08/2026	11.39 Call	Bond Future	9122.7600	9.1228	8922.5500	8.9226	2.195	0.0000
2025/10/13	R209	06/08/2026	11.39 Put	Bond Future	87.7900	0.0878	93.6200	0.0936	6.641	0.0000
2025/10/13	R209	05/11/2026		Bond Future	9.6517	79.9946	9.6917	79.7852	0.415	0.0000
2025/10/13	R209	05/11/2026	10.32 Call	Bond Future	4498.6000	4.4986	4339.7100	4.3397	3.532	0.0000
2025/10/13	R209	05/11/2026	10.32 Put	Bond Future	1091.0400	1.0910	1141.6100	1.1416	4.635	0.0000
2025/10/13	R210	06/11/2025		Bond Future	253.8128	253.8128	253.7446	253.7446	0.027	0.0000
2025/10/13	R210	06/11/2025	252.14 Call	Bond Future	1672.7800	1.6728	1604.5800	1.6046	4.077	0.0000
2025/10/13	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R210	05/02/2026		Bond Future	258.4881	258.4881	258.4189	258.4189	0.027	0.0000
2025/10/13	R210	05/02/2026	253.10 Call	Bond Future	5388.0700	5.3881	5318.9400	5.3189	1.283	0.0000
2025/10/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R210	07/05/2026		Bond Future	259.8235	259.8235	259.7536	259.7536	0.027	0.0000
2025/10/13	R210	07/05/2026	255.40 Call	Bond Future	4423.5400	4.4235	4353.5900	4.3536	1.581	0.0000
2025/10/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R210	06/08/2026		Bond Future	264.6424	264.6424	264.5718	264.5718	0.027	0.0000
2025/10/13	R210	06/08/2026	259.84 Call	Bond Future	4802.4000	4.8024	4731.7800	4.7318	1.471	0.0000
2025/10/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R210	05/11/2026		Bond Future	265.8381	265.8381	265.7679	265.7679	0.026	0.0000
2025/10/13	R210	05/11/2026	253.33 Call	Bond Future	12508.1200	12.5081	12437.9300	12.4379	0.561	0.0000
2025/10/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R213	06/11/2025		Bond Future	8.1244	96.6094	8.1442	96.5281	0.243	0.0000
2025/10/13	R213	06/11/2025	10.05 Call	Bond Future	7539.8200	7.5398	7458.4800	7.4585	1.079	0.0000
2025/10/13	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R213	05/02/2026		Bond Future	8.1744	98.3652	8.1954	98.2825	0.256	0.0000
2025/10/13	R213	05/02/2026	9.89 Call	Bond Future	6495.4700	6.4955	6412.7300	6.4127	1.274	0.0000
2025/10/13	R213	05/02/2026	9.89 Put	Bond Future	0.4600	0.0005	0.4600	0.0005	0.000	0.0000
2025/10/13	R213	07/05/2026		Bond Future	8.2162	96.6254	8.2384	96.5412	0.271	0.0000
2025/10/13	R213	07/05/2026	9.80 Call	Bond Future	5793.9800	5.7940	5710.2500	5.7103	1.445	0.0000
2025/10/13	R213	07/05/2026	9.80 Put	Bond Future	13.3000	0.0133	13.7900	0.0138	3.684	0.0000
2025/10/13	R213	06/08/2026		Bond Future	8.2701	98.3946	8.2937	98.3090	0.286	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	
2025/10/13	R213	06/08/2026	9.69 Call	Bond Future	5042.1200	5.0421	4959.1900	4.9592	1.645	0.0000	0.0000
2025/10/13	R213	06/08/2026	9.69 Put	Bond Future	63.6900	0.0637	66.3400	0.0663	4.161	0.0000	0.0000
2025/10/13	R213	05/11/2026		Bond Future	8.3425	96.5836	8.3677	96.4968	0.302	0.0000	0.0000
2025/10/13	R213	05/11/2026	8.75 Call	Bond Future	2218.5000	2.2185	2156.5300	2.1565	2.793	0.0000	0.0000
2025/10/13	R213	05/11/2026	8.75 Put	Bond Future	824.2900	0.8243	849.1400	0.8491	3.015	0.0000	0.0000
2025/10/13	R214	06/11/2025		Bond Future	10.0033	74.1169	10.0580	73.7802	0.546	0.0000	0.0000
2025/10/13	R214	06/11/2025	11.64 Call	Bond Future	9184.6000	9.1846	8847.8400	8.8478	3.667	0.0000	0.0000
2025/10/13	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R214	05/02/2026		Bond Future	10.0840	75.4639	10.1404	75.1211	0.559	0.0000	0.0000
2025/10/13	R214	05/02/2026	11.26 Call	Bond Future	6725.1500	6.7252	6388.9900	6.3890	4.999	0.0000	0.0000
2025/10/13	R214	05/02/2026	11.26 Put	Bond Future	36.3600	0.0364	42.9800	0.0430	18.207	0.0000	0.0000
2025/10/13	R214	07/05/2026		Bond Future	10.1599	73.5560	10.2181	73.2069	0.573	0.0000	0.0000
2025/10/13	R214	07/05/2026	11.53 Call	Bond Future	7716.8100	7.7168	7382.1500	7.3822	4.337	0.0000	0.0000
2025/10/13	R214	07/05/2026	11.53 Put	Bond Future	104.3000	0.1043	118.7400	0.1187	13.845	0.0000	0.0000
2025/10/13	R214	06/08/2026		Bond Future	10.2435	74.9025	10.3037	74.5472	0.587	0.0000	0.0000
2025/10/13	R214	06/08/2026	11.97 Call	Bond Future	9405.2100	9.4052	9064.9400	9.0649	3.618	0.0000	0.0000
2025/10/13	R214	06/08/2026	11.97 Put	Bond Future	128.5200	0.1285	143.5600	0.1436	11.702	0.0000	0.0000
2025/10/13	R214	05/11/2026		Bond Future	10.3348	72.9295	10.3968	72.5681	0.601	0.0000	0.0000
2025/10/13	R214	05/11/2026	10.97 Call	Bond Future	4878.9600	4.8790	4613.9400	4.6139	5.432	0.0000	0.0000
2025/10/13	R214	05/11/2026	10.97 Put	Bond Future	1300.5700	1.3006	1396.9700	1.3970	7.412	0.0000	0.0000
2025/10/13	R248	06/11/2025		Bond Future	10.1785	89.2130	10.2332	88.7859	0.537	0.0000	0.0000
2025/10/13	R248	06/11/2025	11.74 Call	Bond Future	10970.7200	10.9707	10543.6200	10.5436	3.893	0.0000	0.0000
2025/10/13	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/13	R248	05/02/2026		Bond Future	10.2599	90.8343	10.3163	90.3995	0.550	0.0000	0.0000
2025/10/13	R248	05/02/2026	11.46 Call	Bond Future	8569.8800	8.5699	8142.9600	8.1430	4.982	0.0000	0.0000
2025/10/13	R248	05/02/2026	11.46 Put	Bond Future	43.1000	0.0431	51.0300	0.0510	18.399	0.0000	0.0000
2025/10/13	R248	05/02/2026	9.50 Put	Bond Future	6518.1000	6.5181	6892.0300	6.8920	5.737	0.0000	0.0000
2025/10/13	R248	05/02/2026	9.50 Call	Bond Future	296.4800	0.2965	235.5600	0.2356	20.548	0.0000	0.0000
2025/10/13	R248	05/02/2026	10.00 Put	Bond Future	3120.9600	3.1210	3391.4800	3.3915	8.668	0.0000	0.0000
2025/10/13	R248	05/02/2026	10.00 Call	Bond Future	1071.2700	1.0713	906.9400	0.9069	15.340	0.0000	0.0000
2025/10/13	R248	05/02/2026	10.48 Call	Bond Future	2785.9500	2.7860	2487.5100	2.4875	10.712	0.0000	0.0000
2025/10/13	R248	05/02/2026	10.48 Put	Bond Future	1109.7500	1.1098	1246.1600	1.2462	12.292	0.0000	0.0000
2025/10/13	R248	07/05/2026		Bond Future	10.3363	88.0678	10.3945	87.6250	0.563	0.0000	0.0000
2025/10/13	R248	07/05/2026	11.72 Call	Bond Future	9718.6100	9.7186	9294.0900	9.2941	4.368	0.0000	0.0000
2025/10/13	R248	07/05/2026	11.72 Put	Bond Future	131.1100	0.1311	149.3600	0.1494	13.920	0.0000	0.0000
2025/10/13	R248	06/08/2026		Bond Future	10.4202	89.6799	10.4803	89.2292	0.577	0.0000	0.0000
2025/10/13	R248	06/08/2026	12.37 Call	Bond Future	12940.6700	12.9407	12503.3400	12.5033	3.380	0.0000	0.0000
2025/10/13	R248	06/08/2026	12.37 Put	Bond Future	110.0000	0.1100	123.3300	0.1233	12.118	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
2025/10/13	R248	05/11/2026		Bond Future	10.5108	86.8265	10.5729	86.3681	0.591	0.0000
2025/10/13	R248	05/11/2026	11.31 Call	Bond Future	6919.6000	6.9196	6564.1700	6.5642	5.137	0.0000
2025/10/13	R248	05/11/2026	11.31 Put	Bond Future	1317.8300	1.3178	1420.8000	1.4208	7.814	0.0000
2025/10/13	R2R9	06/11/2025		Bond Future	101.1600	101.1600	101.1600	101.1600	0.000	0.0000
2025/10/13	R2R9	06/11/2025	101.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	06/11/2025	101.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	05/02/2026		Bond Future	102.9900	102.9900	102.9900	102.9900	0.000	0.0000
2025/10/13	R2R9	05/02/2026	102.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	07/05/2026		Bond Future	99.9100	99.9100	99.9100	99.9100	0.000	0.0000
2025/10/13	R2R9	07/05/2026	99.91 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	06/08/2026		Bond Future	101.7400	101.7400	101.7400	101.7400	0.000	0.0000
2025/10/13	R2R9	06/08/2026	101.74 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	05/11/2026		Bond Future	98.5600	98.5600	98.5600	98.5600	0.000	0.0000
2025/10/13	R2R9	05/11/2026	98.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	06/11/2025		Bond Future	101.5800	101.5800	101.5800	101.5800	0.000	0.0000
2025/10/13	R4R2	06/11/2025	101.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	06/11/2025	101.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	05/02/2026		Bond Future	103.4300	103.4300	103.4300	103.4300	0.000	0.0000
2025/10/13	R4R2	05/02/2026	103.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	07/05/2026		Bond Future	100.2300	100.2300	100.2300	100.2300	0.000	0.0000
2025/10/13	R4R2	07/05/2026	100.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	06/08/2026		Bond Future	102.0600	102.0600	102.0600	102.0600	0.000	0.0000
2025/10/13	R4R2	06/08/2026	102.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	05/11/2026		Bond Future	98.7600	98.7600	98.7600	98.7600	0.000	0.0000
2025/10/13	R4R2	05/11/2026	98.76 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

