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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2025 TO 14/10/2025

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
2025/10/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	2029	06/11/2025	139.79 Call	Bond Future	1872.4800	1.8725	2133.6800	2.1337	13.949	0.0000
2025/10/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2029	06/11/2025		Bond Future	141.6625	141.6625	141.9237	141.9237	0.184	0.0000
2025/10/14	2029	05/02/2026		Bond Future	144.2721	144.2721	144.5382	144.5382	0.184	0.0000
2025/10/14	2029	05/02/2026	140.11 Call	Bond Future	4162.1000	4.1621	4428.2400	4.4282	6.394	0.0000
2025/10/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/14	2029	07/05/2026		Bond Future	145.5002	145.5002	145.7716	0.187	0.0000	0.0000
2025/10/14	2029	07/05/2026	141.82 Call	Bond Future	3680.2000	3.6802	3951.5800	3.9516	7.374	0.0000
2025/10/14	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2029	06/08/2026		Bond Future	148.1993	148.1993	148.4761	148.4761	0.187	0.0000
2025/10/14	2029	06/08/2026	144.10 Call	Bond Future	4099.2800	4.0993	4376.0900	4.3761	6.753	0.0000
2025/10/14	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2029	05/11/2026		Bond Future	149.3668	149.3668	149.6493	149.6493	0.189	0.0000
2025/10/14	2029	05/11/2026	147.56 Call	Bond Future	1806.7500	1.8068	2089.2600	2.0893	15.636	0.0000
2025/10/14	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2030	06/11/2025	8.72 Call	Bond Future	3068.9300	3.0689	3034.0400	3.0340	1.137	0.0000
2025/10/14	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2030	06/11/2025	9.22 Call	Bond Future	4759.4500	4.7595	4724.5600	4.7246	0.733	0.0000
2025/10/14	2030	06/11/2025	10.08 Call	Bond Future	7583.8000	7.5838	7548.9100	7.5489	0.460	0.0000
2025/10/14	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2030	06/11/2025		Bond Future	7.8389	102.7896	7.8487	102.7547	0.125	0.0000
2025/10/14	2030	06/11/2025	9.54 Call	Bond Future	5822.5200	5.8225	5787.6300	5.7876	0.599	0.0000
2025/10/14	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2030	05/02/2026		Bond Future	7.8710	100.6498	7.8815	100.6144	0.134	0.0000
2025/10/14	2030	05/02/2026	9.49 Call	Bond Future	5271.0700	5.2711	5235.6400	5.2356	0.672	0.0000
2025/10/14	2030	05/02/2026	9.49 Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0.0000
2025/10/14	2030	07/05/2026		Bond Future	7.9082	102.5038	7.9196	102.4678	0.143	0.0000
2025/10/14	2030	07/05/2026	9.39 Call	Bond Future	4584.9000	4.5849	4549.1800	4.5492	0.779	0.0000
2025/10/14	2030	07/05/2026	9.39 Put	Bond Future	8.5600	0.0086	8.8400	0.0088	3.271	0.0000
2025/10/14	2030	06/08/2026		Bond Future	7.9614	100.3712	7.9736	100.3348	0.153	0.0000
2025/10/14	2030	06/08/2026	9.22 Call	Bond Future	3726.3000	3.7263	3691.5300	3.6915	0.933	0.0000
2025/10/14	2030	06/08/2026	9.22 Put	Bond Future	58.8300	0.0588	60.4800	0.0605	2.805	0.0000
2025/10/14	2030	05/11/2026		Bond Future	8.0195	102.1436	8.0327	102.1068	0.164	0.0000
2025/10/14	2030	05/11/2026	8.39 Call	Bond Future	1682.0600	1.6821	1656.8600	1.6569	1.498	0.0000
2025/10/14	2030	05/11/2026	8.39 Put	Bond Future	653.9100	0.6539	665.5100	0.6655	1.774	0.0000
2025/10/14	2031	06/11/2025		Bond Future	112.4058	112.4058	112.4283	112.4283	0.020	0.0000
2025/10/14	2031	06/11/2025	109.69 Call	Bond Future	2715.8000	2.7158	2738.2900	2.7383	0.828	0.0000
2025/10/14	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2031	05/02/2026		Bond Future	112.0854	112.0854	112.1086	112.1086	0.021	0.0000
2025/10/14	2031	05/02/2026	111.76 Call	Bond Future	721.9600	0.7220	733.6000	0.7336	1.612	0.0000
2025/10/14	2031	05/02/2026	111.76 Put	Bond Future	396.6000	0.3966	385.0100	0.3850	2.922	0.0000
2025/10/14	2031	07/05/2026		Bond Future	114.1768	114.1768	114.2006	114.2006	0.021	0.0000
2025/10/14	2031	07/05/2026	113.84 Call	Bond Future	868.2900	0.8683	880.5200	0.8805	1.409	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
2025/10/14	2031	07/05/2026	113.84 Put	Bond Future	531.4900	0.5315	519.9500	0.5200	2.171	0.0000	0.0000
2025/10/14	2031	06/08/2026		Bond Future	113.8632	113.8632	113.8882	113.8882	0.022	0.0000	0.0000
2025/10/14	2031	06/08/2026	113.81 Call	Bond Future	817.5200	0.8175	829.0900	0.8291	1.415	0.0000	0.0000
2025/10/14	2031	06/08/2026	113.81 Put	Bond Future	764.3200	0.7643	750.9300	0.7509	1.752	0.0000	0.0000
2025/10/14	2031	05/11/2026		Bond Future	115.9008	115.9008	115.9265	115.9265	0.022	0.0000	0.0000
2025/10/14	2031	05/11/2026	111.49 Call	Bond Future	4424.2900	4.4243	4449.4400	4.4494	0.568	0.0000	0.0000
2025/10/14	2031	05/11/2026	111.49 Put	Bond Future	13.4800	0.0135	12.9300	0.0129	4.080	0.0000	0.0000
2025/10/14	2032	06/11/2025	9.40 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/14	2032	06/11/2025	9.40 Call	Bond Future	4452.8000	4.4528	4431.4100	4.4314	0.480	0.0000	0.0000
2025/10/14	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2032	06/11/2025	9.90 Call	Bond Future	6698.5800	6.6986	6677.1900	6.6772	0.319	0.0000	0.0000
2025/10/14	2032	06/11/2025	10.89 Call	Bond Future	10951.0100	10.9510	10929.6200	10.9296	0.195	0.0000	0.0000
2025/10/14	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2032	06/11/2025		Bond Future	8.4512	99.9595	8.4556	99.9381	0.052	0.0000	0.0000
2025/10/14	2032	06/11/2025	10.42 Call	Bond Future	8963.6300	8.9636	8942.2400	8.9422	0.239	0.0000	0.0000
2025/10/14	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2032	05/02/2026		Bond Future	8.5096	101.7763	8.5143	101.7546	0.055	0.0000	0.0000
2025/10/14	2032	05/02/2026	10.16 Call	Bond Future	7347.2000	7.3472	7325.5200	7.3255	0.295	0.0000	0.0000
2025/10/14	2032	05/02/2026	10.16 Put	Bond Future	1.3700	0.0014	1.3500	0.0014	1.460	0.0000	0.0000
2025/10/14	2032	07/05/2026		Bond Future	8.5667	99.4911	8.5716	99.4691	0.057	0.0000	0.0000
2025/10/14	2032	07/05/2026	10.14 Call	Bond Future	6810.4400	6.8104	6788.4300	6.7884	0.323	0.0000	0.0000
2025/10/14	2032	07/05/2026	10.14 Put	Bond Future	22.8300	0.0228	22.8600	0.0229	0.131	0.0000	0.0000
2025/10/14	2032	06/08/2026		Bond Future	8.6353	101.3125	8.6405	101.2902	0.059	0.0000	0.0000
2025/10/14	2032	06/08/2026	10.12 Call	Bond Future	6278.1200	6.2781	6256.3100	6.2563	0.347	0.0000	0.0000
2025/10/14	2032	06/08/2026	10.12 Put	Bond Future	83.0600	0.0831	83.4900	0.0835	0.518	0.0000	0.0000
2025/10/14	2032	05/11/2026		Bond Future	8.7160	98.9441	8.7213	98.9218	0.061	0.0000	0.0000
2025/10/14	2032	05/11/2026	9.16 Call	Bond Future	2849.7700	2.8498	2832.7600	2.8328	0.597	0.0000	0.0000
2025/10/14	2032	05/11/2026	9.16 Put	Bond Future	1016.2100	1.0162	1021.5500	1.0216	0.525	0.0000	0.0000
2025/10/14	2033	06/11/2025		Bond Future	135.4974	135.4974	135.5713	135.5713	0.055	0.0000	0.0000
2025/10/14	2033	06/11/2025	133.14 Call	Bond Future	2357.3600	2.3574	2431.3100	2.4313	3.137	0.0000	0.0000
2025/10/14	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2033	05/02/2026		Bond Future	137.9934	137.9934	138.0688	138.0688	0.055	0.0000	0.0000
2025/10/14	2033	05/02/2026	132.88 Call	Bond Future	5113.4100	5.1134	5188.8400	5.1888	1.475	0.0000	0.0000
2025/10/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2033	07/05/2026		Bond Future	139.0023	139.0023	139.0795	139.0795	0.056	0.0000	0.0000
2025/10/14	2033	07/05/2026	135.16 Call	Bond Future	3842.2500	3.8423	3919.4500	3.9195	2.009	0.0000	0.0000
2025/10/14	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2033	06/08/2026		Bond Future	141.5808	141.5808	141.6598	141.6598	0.056	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
2025/10/14	2033	06/08/2026	134.25	Call	Bond Future	7330.8400	7.3308	7409.8100	7.4098	1.077	0.0000	0.0000
2025/10/14	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2033	05/11/2026			Bond Future	142.5258	142.5258	142.6069	142.6069	0.057	0.0000	0.0000
2025/10/14	2033	05/11/2026	137.26	Call	Bond Future	5265.7700	5.2658	5346.8500	5.3469	1.540	0.0000	0.0000
2025/10/14	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2037	06/11/2025	10.50	Put	Bond Future	0.3800	0.0004	0.4100	0.0004	7.895	0.0000	0.0000
2025/10/14	2037	06/11/2025	10.50	Call	Bond Future	5181.9400	5.1819	5026.1600	5.0262	3.006	0.0000	0.0000
2025/10/14	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2037	06/11/2025	11.00	Call	Bond Future	8069.0400	8.0690	7913.2300	7.9132	1.931	0.0000	0.0000
2025/10/14	2037	06/11/2025	12.16	Call	Bond Future	14274.2700	14.2743	14118.4600	14.1185	1.092	0.0000	0.0000
2025/10/14	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2037	06/11/2025			Bond Future	9.6576	94.5281	9.6820	94.3723	0.252	0.0000	0.0000
2025/10/14	2037	06/11/2025	11.63	Call	Bond Future	11521.3700	11.5214	11365.5600	11.3656	1.352	0.0000	0.0000
2025/10/14	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2037	05/02/2026			Bond Future	9.7392	91.9876	9.7645	91.8291	0.260	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.20	Call	Bond Future	8584.0500	8.5841	8426.5200	8.4265	1.835	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.20	Put	Bond Future	10.1600	0.0102	11.1200	0.0111	9.449	0.0000	0.0000
2025/10/14	2037	05/02/2026	12.27	Call	Bond Future	14166.3500	14.1664	14007.8700	14.0079	1.119	0.0000	0.0000
2025/10/14	2037	05/02/2026	12.27	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/10/14	2037	05/02/2026	10.90	Put	Bond Future	37.5000	0.0375	40.7800	0.0408	8.747	0.0000	0.0000
2025/10/14	2037	05/02/2026	10.90	Call	Bond Future	6943.2400	6.9432	6788.0300	6.7880	2.235	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.86	Call	Bond Future	12087.5700	12.0876	11929.1100	11.9291	1.311	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.86	Put	Bond Future	0.3400	0.0003	0.3700	0.0004	8.824	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.36	Call	Bond Future	9449.8500	9.4499	9291.8200	9.2918	1.672	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.36	Put	Bond Future	4.7800	0.0048	5.2400	0.0052	9.623	0.0000	0.0000
2025/10/14	2037	05/02/2026	10.65	Put	Bond Future	101.3300	0.1013	109.4700	0.1095	8.033	0.0000	0.0000
2025/10/14	2037	05/02/2026	10.65	Call	Bond Future	5581.5100	5.5815	5431.1600	5.4312	2.694	0.0000	0.0000
2025/10/14	2037	05/02/2026	12.73	Call	Bond Future	16409.4600	16.4095	16250.9700	16.2510	0.966	0.0000	0.0000
2025/10/14	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.40	Put	Bond Future	3.9400	0.0039	4.3200	0.0043	9.645	0.0000	0.0000
2025/10/14	2037	05/02/2026	11.40	Call	Bond Future	9664.8300	9.6648	9506.7200	9.5067	1.636	0.0000	0.0000
2025/10/14	2037	07/05/2026	12.40	Call	Bond Future	14136.3800	14.1364	13975.1200	13.9751	1.141	0.0000	0.0000
2025/10/14	2037	07/05/2026	12.40	Put	Bond Future	1.9900	0.0020	2.1500	0.0022	8.040	0.0000	0.0000
2025/10/14	2037	07/05/2026	10.95	Put	Bond Future	201.5300	0.2015	213.6400	0.2136	6.009	0.0000	0.0000
2025/10/14	2037	07/05/2026	10.95	Call	Bond Future	6779.6400	6.7796	6630.3300	6.6303	2.202	0.0000	0.0000
2025/10/14	2037	07/05/2026			Bond Future	9.8252	93.6820	9.8515	93.5206	0.267	0.0000	0.0000
2025/10/14	2037	07/05/2026	11.32	Call	Bond Future	8675.6900	8.6757	8519.3100	8.5193	1.803	0.0000	0.0000
2025/10/14	2037	07/05/2026	11.32	Put	Bond Future	75.5400	0.0755	80.5800	0.0806	6.672	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
2025/10/14	2037	06/08/2026		Bond Future	9.9225	91.1371	9.9498	90.9729	0.275	0.0000	0.0000
2025/10/14	2037	06/08/2026	11.71 Call	Bond Future	10067.0900	10.0671	9909.3600	9.9094	1.567	0.0000	0.0000
2025/10/14	2037	06/08/2026	11.71 Put	Bond Future	116.9600	0.1170	123.3700	0.1234	5.481	0.0000	0.0000
2025/10/14	2037	06/08/2026	11.30 Call	Bond Future	8073.5300	8.0735	7922.7800	7.9228	1.867	0.0000	0.0000
2025/10/14	2037	06/08/2026	11.30 Put	Bond Future	268.9100	0.2689	282.3000	0.2823	4.979	0.0000	0.0000
2025/10/14	2037	06/08/2026	10.70 Call	Bond Future	5309.9700	5.3100	5178.8700	5.1789	2.469	0.0000	0.0000
2025/10/14	2037	06/08/2026	10.70 Put	Bond Future	788.0500	0.7881	821.0900	0.8211	4.193	0.0000	0.0000
2025/10/14	2037	06/08/2026	10.02 Put	Bond Future	2195.0600	2.1951	2265.4500	2.2655	3.207	0.0000	0.0000
2025/10/14	2037	06/08/2026	10.02 Call	Bond Future	2779.3900	2.7794	2685.6400	2.6856	3.373	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.83 Call	Bond Future	5673.9800	5.6740	5545.2400	5.5452	2.269	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.83 Put	Bond Future	1061.5800	1.0616	1099.6100	1.0996	3.582	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.23 Call	Bond Future	3499.6900	3.4997	3399.5100	3.3995	2.863	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.23 Put	Bond Future	2271.1800	2.2712	2337.7700	2.3378	2.932	0.0000	0.0000
2025/10/14	2037	05/11/2026	9.46 Put	Bond Future	5014.3900	5.0144	5121.2300	5.1212	2.131	0.0000	0.0000
2025/10/14	2037	05/11/2026	9.46 Call	Bond Future	1631.7000	1.6317	1571.7700	1.5718	3.673	0.0000	0.0000
2025/10/14	2037	05/11/2026		Bond Future	10.0197	92.7457	10.0480	92.5789	0.283	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.62 Call	Bond Future	4852.1400	4.8521	4732.5200	4.7325	2.465	0.0000	0.0000
2025/10/14	2037	05/11/2026	10.62 Put	Bond Future	1404.0400	1.4040	1451.1900	1.4512	3.358	0.0000	0.0000
2025/10/14	2038	06/11/2025		Bond Future	146.3444	146.3444	146.5252	146.5252	0.124	0.0000	0.0000
2025/10/14	2038	06/11/2025	143.88 Call	Bond Future	2464.3700	2.4644	2645.2000	2.6452	7.338	0.0000	0.0000
2025/10/14	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2038	05/02/2026		Bond Future	146.8694	146.8694	147.0539	147.0539	0.126	0.0000	0.0000
2025/10/14	2038	05/02/2026	143.20 Call	Bond Future	3669.3500	3.6694	3853.8900	3.8539	5.029	0.0000	0.0000
2025/10/14	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2038	07/05/2026		Bond Future	149.6100	149.6100	149.7980	149.7980	0.126	0.0000	0.0000
2025/10/14	2038	07/05/2026	144.53 Call	Bond Future	5079.9500	5.0800	5267.9800	5.2680	3.701	0.0000	0.0000
2025/10/14	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2038	06/08/2026		Bond Future	150.1777	150.1777	150.3701	150.3701	0.128	0.0000	0.0000
2025/10/14	2038	06/08/2026	144.72 Call	Bond Future	5457.7200	5.4577	5650.1200	5.6501	3.525	0.0000	0.0000
2025/10/14	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2038	05/11/2026		Bond Future	152.8663	152.8663	153.0625	153.0625	0.128	0.0000	0.0000
2025/10/14	2038	05/11/2026	146.31 Call	Bond Future	6556.2600	6.5563	6752.5200	6.7525	2.993	0.0000	0.0000
2025/10/14	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2040	06/11/2025		Bond Future	10.0793	94.4284	10.1188	94.1517	0.391	0.0000	0.0000
2025/10/14	2040	06/11/2025	11.84 Call	Bond Future	11254.8800	11.2549	10978.1700	10.9782	2.459	0.0000	0.0000
2025/10/14	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2040	05/02/2026		Bond Future	10.1671	91.6356	10.2079	91.3540	0.402	0.0000	0.0000
2025/10/14	2040	05/02/2026	11.49 Call	Bond Future	8538.2100	8.5382	8260.4800	8.2605	3.253	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
2025/10/14	2040	05/02/2026	11.49 Put	Bond Future	22.9700	0.0230	26.8500	0.0269	16.892	0.0000	0.0000
2025/10/14	2040	05/02/2026	10.35 Put	Bond Future	1090.3400	1.0903	1191.7700	1.1918	9.303	0.0000	0.0000
2025/10/14	2040	05/02/2026	10.35 Call	Bond Future	2342.1200	2.3421	2161.9400	2.1619	7.693	0.0000	0.0000
2025/10/14	2040	05/02/2026	10.75 Call	Bond Future	4258.5600	4.2586	4019.9500	4.0200	5.603	0.0000	0.0000
2025/10/14	2040	05/02/2026	10.75 Put	Bond Future	355.4500	0.3555	398.4500	0.3985	12.097	0.0000	0.0000
2025/10/14	2040	05/02/2026	11.15 Call	Bond Future	6530.6100	6.5306	6262.1900	6.2622	4.110	0.0000	0.0000
2025/10/14	2040	05/02/2026	11.15 Put	Bond Future	88.8100	0.0888	102.0000	0.1020	14.852	0.0000	0.0000
2025/10/14	2040	05/02/2026	13.23 Call	Bond Future	18028.9300	18.0289	17747.3200	17.7473	1.562	0.0000	0.0000
2025/10/14	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2040	05/02/2026	11.82 Put	Bond Future	5.2500	0.0053	6.2400	0.0062	18.857	0.0000	0.0000
2025/10/14	2040	05/02/2026	11.82 Call	Bond Future	10461.9700	10.4620	10181.3500	10.1814	2.682	0.0000	0.0000
2025/10/14	2040	05/02/2026	9.80 Put	Bond Future	3325.9500	3.3260	3524.7800	3.5248	5.978	0.0000	0.0000
2025/10/14	2040	05/02/2026	9.80 Call	Bond Future	737.4400	0.7374	654.6600	0.6547	11.225	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.22 Call	Bond Future	12042.4200	12.0424	11758.6500	11.7587	2.356	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.22 Put	Bond Future	22.5300	0.0225	25.5200	0.0255	13.271	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.72 Call	Bond Future	9284.0900	9.2841	9008.3700	9.0084	2.970	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.72 Put	Bond Future	95.2300	0.0952	106.2700	0.1063	11.593	0.0000	0.0000
2025/10/14	2040	07/05/2026	10.70 Put	Bond Future	1046.4500	1.0465	1126.8000	1.1268	7.678	0.0000	0.0000
2025/10/14	2040	07/05/2026	10.70 Call	Bond Future	3974.5100	3.9745	3768.1000	3.7681	5.193	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.53 Call	Bond Future	13710.1800	13.7102	13424.5800	13.4246	2.083	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.53 Put	Bond Future	7.9700	0.0080	9.1300	0.0091	14.555	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.03 Call	Bond Future	11001.3300	11.0013	10719.6100	10.7196	2.561	0.0000	0.0000
2025/10/14	2040	07/05/2026	12.03 Put	Bond Future	39.7800	0.0398	44.8200	0.0448	12.670	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.12 Put	Bond Future	426.5600	0.4266	466.4700	0.4665	9.356	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.12 Call	Bond Future	6015.1100	6.0151	5768.2600	5.7683	4.104	0.0000	0.0000
2025/10/14	2040	07/05/2026		Bond Future	10.2586	93.3236	10.3009	93.0368	0.412	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.67 Call	Bond Future	9006.4300	9.0064	8732.1000	8.7321	3.046	0.0000	0.0000
2025/10/14	2040	07/05/2026	11.67 Put	Bond Future	108.9500	0.1090	121.3800	0.1214	11.409	0.0000	0.0000
2025/10/14	2040	06/08/2026		Bond Future	10.3609	90.5213	10.4048	90.2295	0.424	0.0000	0.0000
2025/10/14	2040	06/08/2026	12.19 Call	Bond Future	11211.4900	11.2115	10931.4600	10.9315	2.498	0.0000	0.0000
2025/10/14	2040	06/08/2026	12.19 Put	Bond Future	124.0300	0.1240	135.7800	0.1358	9.474	0.0000	0.0000
2025/10/14	2040	05/11/2026		Bond Future	10.4622	92.1189	10.5077	91.8221	0.434	0.0000	0.0000
2025/10/14	2040	05/11/2026	11.06 Call	Bond Future	5368.3200	5.3683	5158.3700	5.1584	3.911	0.0000	0.0000
2025/10/14	2040	05/11/2026	11.06 Put	Bond Future	1575.0000	1.5750	1661.8000	1.6618	5.511	0.0000	0.0000
2025/10/14	2040	05/11/2026	11.27 Call	Bond Future	6266.2100	6.2662	6039.9600	6.0400	3.611	0.0000	0.0000
2025/10/14	2040	05/11/2026	11.27 Put	Bond Future	1195.3600	1.1954	1265.8600	1.2659	5.898	0.0000	0.0000
2025/10/14	2040	05/11/2026	10.67 Call	Bond Future	3873.0100	3.8730	3697.7100	3.6977	4.526	0.0000	0.0000
2025/10/14	2040	05/11/2026	10.67 Put	Bond Future	2527.5600	2.5276	2649.0100	2.6490	4.805	0.0000	0.0000
2025/10/14	2040	05/11/2026	9.91 Put	Bond Future	5512.6200	5.5126	5705.5000	5.7055	3.499	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	
2025/10/14	2040	05/11/2026	9.91 Call	Bond Future	1790.7000	1.7907	1686.8300	1.6868	5.801	0.0000	0.0000
2025/10/14	2043	06/11/2025		Bond Future	114.5534	114.5534	114.5777	114.5777	0.021	0.0000	0.0000
2025/10/14	2043	06/11/2025	110.43 Call	Bond Future	4124.7920	4.1248	4148.8120	4.1488	0.582	0.0000	0.0000
2025/10/14	2043	06/11/2025	110.43 Put	Bond Future	1.4320	0.0014	1.0920	0.0011	23.745	0.0000	0.0000
2025/10/14	2043	05/02/2026		Bond Future	113.8469	113.8469	113.8721	113.8721	0.022	0.0000	0.0000
2025/10/14	2043	05/02/2026	109.66 Call	Bond Future	4347.2599	4.3473	4367.3738	4.3674	0.463	0.0000	0.0000
2025/10/14	2043	05/02/2026	109.66 Put	Bond Future	160.3199	0.1603	155.3038	0.1553	3.129	0.0000	0.0000
2025/10/14	2043	07/05/2026		Bond Future	115.9713	115.9713	115.9970	115.9970	0.022	0.0000	0.0000
2025/10/14	2043	07/05/2026	111.70 Call	Bond Future	4676.7813	4.6768	4695.5164	4.6955	0.401	0.0000	0.0000
2025/10/14	2043	07/05/2026	111.70 Put	Bond Future	405.5013	0.4055	398.5564	0.3986	1.713	0.0000	0.0000
2025/10/14	2043	06/08/2026		Bond Future	115.2582	115.2582	115.2851	115.2851	0.023	0.0000	0.0000
2025/10/14	2043	06/08/2026	110.88 Call	Bond Future	5031.0578	5.0311	5049.8765	5.0499	0.374	0.0000	0.0000
2025/10/14	2043	06/08/2026	110.88 Put	Bond Future	652.8678	0.6529	644.7365	0.6447	1.245	0.0000	0.0000
2025/10/14	2043	05/11/2026		Bond Future	117.3202	117.3202	117.3480	117.3480	0.024	0.0000	0.0000
2025/10/14	2043	05/11/2026	112.84 Call	Bond Future	5355.7752	5.3558	5374.7105	5.3747	0.354	0.0000	0.0000
2025/10/14	2043	05/11/2026	112.84 Put	Bond Future	875.5452	0.8755	866.7005	0.8667	1.010	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.75 Call	Bond Future	9906.0100	9.9060	9542.1200	9.5421	3.673	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.25 Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.25 Call	Bond Future	6758.7700	6.7588	6394.9300	6.3949	5.383	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.20 Call	Bond Future	12573.8000	12.5738	12209.9100	12.2099	2.894	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.25 Call	Bond Future	12861.0600	12.8611	12497.1700	12.4972	2.829	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.00 Call	Bond Future	11406.6600	11.4067	11042.7700	11.0428	3.190	0.0000	0.0000
2025/10/14	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2044	06/11/2025		Bond Future	10.2737	89.9810	10.3232	89.6171	0.482	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.88 Call	Bond Future	10692.2300	10.6922	10328.3400	10.3283	3.403	0.0000	0.0000
2025/10/14	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	2044	05/02/2026		Bond Future	10.3590	87.2326	10.4102	86.8621	0.494	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.56 Call	Bond Future	8119.6500	8.1197	7757.7900	7.7578	4.457	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.56 Put	Bond Future	39.7600	0.0398	48.3400	0.0483	21.579	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.25 Call	Bond Future	6239.4400	6.2394	5893.1900	5.8932	5.549	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.25 Put	Bond Future	128.2900	0.1283	152.4800	0.1525	18.856	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.50 Call	Bond Future	7755.2300	7.7552	7395.4000	7.3954	4.640	0.0000	0.0000
2025/10/14	2044	05/02/2026	11.50 Put	Bond Future	50.4100	0.0504	61.0200	0.0610	21.047	0.0000	0.0000
2025/10/14	2044	05/02/2026	10.90 Put	Bond Future	421.9400	0.4219	486.6500	0.4867	15.336	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
2025/10/14	2044	05/02/2026	10.90 Call	Bond Future	4215.3200	4.2153	3909.5900	3.9096	7.253	0.0000
2025/10/14	2044	05/02/2026	10.07 Put	Bond Future	3070.2300	3.0702	3318.1700	3.3182	8.076	0.0000
2025/10/14	2044	05/02/2026	10.07 Call	Bond Future	932.5700	0.9326	810.0700	0.8101	13.136	0.0000
2025/10/14	2044	05/02/2026	11.45 Call	Bond Future	7451.3200	7.4513	7093.5000	7.0935	4.802	0.0000
2025/10/14	2044	05/02/2026	11.45 Put	Bond Future	61.2200	0.0612	73.8400	0.0738	20.614	0.0000
2025/10/14	2044	07/05/2026		Bond Future	10.4475	88.8394	10.5004	88.4622	0.507	0.0000
2025/10/14	2044	07/05/2026	11.80 Call	Bond Future	9024.9400	9.0249	8667.4700	8.6675	3.961	0.0000
2025/10/14	2044	07/05/2026	11.80 Put	Bond Future	137.2500	0.1373	157.0400	0.1570	14.419	0.0000
2025/10/14	2044	06/08/2026		Bond Future	10.5455	86.0804	10.6003	85.6964	0.520	0.0000
2025/10/14	2044	06/08/2026	12.42 Call	Bond Future	11871.0700	11.8711	11501.9200	11.5019	3.110	0.0000
2025/10/14	2044	06/08/2026	12.42 Put	Bond Future	120.2500	0.1203	135.0700	0.1351	12.324	0.0000
2025/10/14	2044	05/11/2026		Bond Future	10.6420	87.5994	10.6986	87.2090	0.532	0.0000
2025/10/14	2044	05/11/2026	11.34 Call	Bond Future	6074.7400	6.0747	5788.7700	5.7888	4.708	0.0000
2025/10/14	2044	05/11/2026	11.34 Put	Bond Future	1448.3100	1.4483	1552.8100	1.5528	7.215	0.0000
2025/10/14	2046	06/11/2025		Bond Future	125.4592	125.4592	125.3024	125.3024	0.125	0.0000
2025/10/14	2046	06/11/2025	125.41 Call	Bond Future	49.2300	0.0492	0.0000	0.0000	(100.000)	0.0000
2025/10/14	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	107.6400	0.1076	100.000	0.0000
2025/10/14	2046	05/02/2026		Bond Future	127.7704	127.7704	127.6108	127.6108	0.125	0.0000
2025/10/14	2046	05/02/2026	121.65 Call	Bond Future	6120.4000	6.1204	5960.8100	5.9608	2.608	0.0000
2025/10/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2046	07/05/2026		Bond Future	127.8540	127.8540	127.6919	127.6919	0.127	0.0000
2025/10/14	2046	07/05/2026	124.95 Call	Bond Future	2903.9600	2.9040	2741.8600	2.7419	5.582	0.0000
2025/10/14	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2046	06/08/2026		Bond Future	130.2254	130.2254	130.0604	130.0604	0.127	0.0000
2025/10/14	2046	06/08/2026	122.38 Call	Bond Future	7845.4100	7.8454	7680.4000	7.6804	2.103	0.0000
2025/10/14	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2046	05/11/2026		Bond Future	130.2207	130.2207	130.0538	130.0538	0.128	0.0000
2025/10/14	2046	05/11/2026	125.48 Call	Bond Future	4740.6800	4.7407	4573.7500	4.5738	3.521	0.0000
2025/10/14	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2050	06/11/2025		Bond Future	127.0101	127.0101	126.8287	126.8287	0.143	0.0000
2025/10/14	2050	06/11/2025	124.42 Call	Bond Future	2590.1200	2.5901	2408.7100	2.4087	7.004	0.0000
2025/10/14	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2050	05/02/2026		Bond Future	126.9306	126.9306	126.7461	126.7461	0.145	0.0000
2025/10/14	2050	05/02/2026	122.82 Call	Bond Future	4110.5700	4.1106	3926.0600	3.9261	4.489	0.0000
2025/10/14	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2050	07/05/2026		Bond Future	129.2991	129.2991	129.1111	129.1111	0.145	0.0000
2025/10/14	2050	07/05/2026	124.07 Call	Bond Future	5229.0700	5.2291	5041.0500	5.0411	3.596	0.0000
2025/10/14	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/10/14	2050	06/08/2026		Bond Future	129.2378	129.2378	129.0471	129.0471	0.148	0.0000
2025/10/14	2050	06/08/2026	123.27 Call	Bond Future	5967.8400	5.9678	5777.0500	5.7771	3.197	0.0000
2025/10/14	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	2050	05/11/2026		Bond Future	131.5514	131.5514	131.3575	131.3575	0.147	0.0000
2025/10/14	2050	05/11/2026	123.84 Call	Bond Future	7711.4000	7.7114	7517.4900	7.5175	2.515	0.0000
2025/10/14	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	AL37	06/11/2025		Index Future	1213.9390	1213.9390	1213.5640	1213.5640	0.031	0.0000
2025/10/14	AL37	05/02/2026		Index Future	1236.0050	1236.0050	1235.6240	1235.6240	0.031	0.0000
2025/10/14	AL37	07/05/2026		Index Future	1258.7770	1258.7770	1258.3900	1258.3900	0.031	0.0000
2025/10/14	AL37	06/08/2026		Index Future	1281.6000	1281.6000	1281.2080	1281.2080	0.031	0.0000
2025/10/14	AL37	05/11/2026		Index Future	1304.5420	1304.5420	1304.1470	1304.1470	0.030	0.0000
2025/10/14	AL7T	06/11/2025		Index Future	1506.3160	1506.3160	1504.0430	1504.0430	0.151	0.0000
2025/10/14	AL7T	05/02/2026		Index Future	1533.6950	1533.6950	1531.3830	1531.3830	0.151	0.0000
2025/10/14	AL7T	07/05/2026		Index Future	1561.9530	1561.9530	1559.5980	1559.5980	0.151	0.0000
2025/10/14	AL7T	06/08/2026		Index Future	1590.2720	1590.2720	1587.8790	1587.8790	0.150	0.0000
2025/10/14	AL7T	05/11/2026		Index Future	1618.7400	1618.7400	1616.3070	1616.3070	0.150	0.0000
2025/10/14	ALBI	06/11/2025		Index Future	1272.5240	1272.5240	1270.2080	1270.2080	0.182	0.0000
2025/10/14	ALBI	05/02/2026		Index Future	1295.6540	1295.6540	1293.2980	1293.2980	0.182	0.0000
2025/10/14	ALBI	07/05/2026		Index Future	1319.5250	1319.5250	1317.1260	1317.1260	0.182	0.0000
2025/10/14	ALBI	06/08/2026		Index Future	1343.4500	1343.4500	1341.0100	1341.0100	0.182	0.0000
2025/10/14	ALBI	05/11/2026		Index Future	1367.4990	1367.4990	1365.0190	1365.0190	0.181	0.0000
2025/10/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2025/10/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/14	ES33	06/11/2025		Bond Future	9.7188	89.1782	9.7430	89.0578	0.249	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	
2025/10/14	ES33	06/11/2025	12.01 Call	Bond Future	10527.9800	10.5280	10407.5900	10.4076	1.144	0.0000	0.0000
2025/10/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES33	05/02/2026		Bond Future	9.8236	90.8211	9.8489	90.6985	0.258	0.0000	0.0000
2025/10/14	ES33	05/02/2026	11.49 Call	Bond Future	7625.5800	7.6256	7503.0600	7.5031	1.607	0.0000	0.0000
2025/10/14	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES33	07/05/2026		Bond Future	9.9263	88.7211	9.9527	88.5963	0.267	0.0000	0.0000
2025/10/14	ES33	07/05/2026	11.69 Call	Bond Future	7840.5200	7.8405	7715.7600	7.7158	1.591	0.0000	0.0000
2025/10/14	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES33	06/08/2026		Bond Future	10.0416	90.3658	10.0693	90.2390	0.276	0.0000	0.0000
2025/10/14	ES33	06/08/2026	12.02 Call	Bond Future	8497.2000	8.4972	8370.3600	8.3704	1.493	0.0000	0.0000
2025/10/14	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES33	05/11/2026		Bond Future	10.1723	88.1898	10.2013	88.0609	0.285	0.0000	0.0000
2025/10/14	ES33	05/11/2026	10.83 Call	Bond Future	2861.3800	2.8614	2732.4800	2.7325	4.505	0.0000	0.0000
2025/10/14	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES42	06/11/2025		Bond Future	10.3899	85.6341	10.4293	85.3619	0.379	0.0000	0.0000
2025/10/14	ES42	06/11/2025	12.39 Call	Bond Future	12300.2400	12.3002	12027.9800	12.0280	2.213	0.0000	0.0000
2025/10/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES42	05/02/2026		Bond Future	10.4801	87.2116	10.5209	86.9344	0.389	0.0000	0.0000
2025/10/14	ES42	05/02/2026	11.85 Call	Bond Future	8611.8800	8.6119	8334.7000	8.3347	3.219	0.0000	0.0000
2025/10/14	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES42	07/05/2026		Bond Future	10.5721	84.5742	10.6143	84.2919	0.399	0.0000	0.0000
2025/10/14	ES42	07/05/2026	12.20 Call	Bond Future	9932.7800	9.9328	9650.4700	9.6505	2.842	0.0000	0.0000
2025/10/14	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES42	06/08/2026		Bond Future	10.6703	86.1414	10.7139	85.8541	0.409	0.0000	0.0000
2025/10/14	ES42	06/08/2026	12.65 Call	Bond Future	11667.1100	11.6671	11379.7600	11.3798	2.463	0.0000	0.0000
2025/10/14	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	ES42	05/11/2026		Bond Future	10.7753	83.4186	10.8205	83.1263	0.419	0.0000	0.0000
2025/10/14	ES42	05/11/2026	11.66 Call	Bond Future	5453.7500	5.4538	5161.4800	5.1615	5.359	0.0000	0.0000
2025/10/14	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GOVI	06/11/2025		GOVI	1250.2090	1250.2090	1248.0480	1248.0480	0.173	0.0000	0.0000
2025/10/14	GOVI	06/11/2025	1,112.00 Call	GOVI	1382090.0000	138.2090	1360480.0000	136.0480	1.564	0.0000	0.0000
2025/10/14	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GOVI	05/02/2026		GOVI	1272.9340	1272.9340	1270.7340	1270.7340	0.173	0.0000	0.0000
2025/10/14	GOVI	05/02/2026	1,150.00 Call	GOVI	1229340.0000	122.9340	1207340.0000	120.7340	1.790	0.0000	0.0000
2025/10/14	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GOVI	07/05/2026		GOVI	1296.3870	1296.3870	1294.1470	1294.1470	0.173	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	
2025/10/14	GOVI	07/05/2026	1,177. Call 00	GOVI	1193870.0000	119.3870	1171470.0000	117.1470	1.876	0.0000	0.0000
2025/10/14	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GOVI	06/08/2026		GOVI	1319.8920	1319.8920	1317.6140	1317.6140	0.173	0.0000	0.0000
2025/10/14	GOVI	06/08/2026	1,189. Call 00	GOVI	1308920.0000	130.8920	1286140.0000	128.6140	1.740	0.0000	0.0000
2025/10/14	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GOVI	05/11/2026		GOVI	1343.5190	1343.5190	1341.2040	1341.2040	0.172	0.0000	0.0000
2025/10/14	GOVI	05/11/2026	1,277. Call 00	GOVI	665190.0000	66.5190	642040.0000	64.2040	3.480	0.0000	0.0000
2025/10/14	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/14	I258	06/11/2025		Bond Future	115.6051	115.6051	115.9984	115.9984	0.340	0.0000	0.0000
2025/10/14	I258	06/11/2025	112.39 Call	Bond Future	3279.7354	3.2797	3646.5281	3.6465	11.184	0.0000	0.0000
2025/10/14	I258	06/11/2025	112.39 Put	Bond Future	64.6054	0.0646	38.1381	0.0381	40.968	0.0000	0.0000
2025/10/14	I258	05/02/2026		Bond Future	114.9181	114.9181	115.3190	115.3190	0.349	0.0000	0.0000
2025/10/14	I258	05/02/2026	111.65 Call	Bond Future	3960.4176	3.9604	4264.4192	4.2644	7.676	0.0000	0.0000
2025/10/14	I258	05/02/2026	111.65 Put	Bond Future	692.3376	0.6923	595.3792	0.5954	14.005	0.0000	0.0000
2025/10/14	I258	07/05/2026		Bond Future	117.0622	117.0622	117.4708	117.4708	0.349	0.0000	0.0000
2025/10/14	I258	07/05/2026	113.73 Call	Bond Future	4589.8944	4.5899	4877.2402	4.8772	6.260	0.0000	0.0000
2025/10/14	I258	07/05/2026	113.73 Put	Bond Future	1257.6644	1.2577	1136.4702	1.1365	9.636	0.0000	0.0000
2025/10/14	I258	06/08/2026		Bond Future	116.3694	116.3694	116.7864	116.7864	0.358	0.0000	0.0000
2025/10/14	I258	06/08/2026	112.95 Call	Bond Future	5178.2857	5.1783	5460.2396	5.4602	5.445	0.0000	0.0000
2025/10/14	I258	06/08/2026	112.95 Put	Bond Future	1758.8957	1.7589	1623.8896	1.6239	7.676	0.0000	0.0000
2025/10/14	I258	05/11/2026		Bond Future	118.4516	118.4516	118.8761	118.8761	0.358	0.0000	0.0000
2025/10/14	I258	05/11/2026	114.95 Call	Bond Future	5693.2127	5.6932	5973.5988	5.9736	4.925	0.0000	0.0000
2025/10/14	I258	05/11/2026	114.95 Put	Bond Future	2191.6527	2.1917	2047.4588	2.0475	6.579	0.0000	0.0000
2025/10/14	IGOV	06/11/2025		Index Future	401.4680	401.4680	401.4570	401.4570	0.003	0.0000	0.0000
2025/10/14	IGOV	05/02/2026		Index Future	408.8640	408.8640	408.8540	408.8540	0.002	0.0000	0.0000
2025/10/14	IGOV	07/05/2026		Index Future	416.4940	416.4940	416.4840	416.4840	0.002	0.0000	0.0000
2025/10/14	IGOV	06/08/2026		Index Future	424.1410	424.1410	424.1320	424.1320	0.002	0.0000	0.0000
2025/10/14	IGOV	05/11/2026		Index Future	431.8280	431.8280	431.8190	431.8190	0.002	0.0000	0.0000
2025/10/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/14	R033	06/11/2025		Bond Future	8.6173	108.5755	8.6216	108.5508	0.051	0.0000	0.0000
2025/10/14	R033	06/11/2025	10.33 Call	Bond Future	9120.0900	9.1201	9095.3500	9.0954	0.271	0.0000	0.0000
2025/10/14	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R033	05/02/2026		Bond Future	8.6795	110.5489	8.6841	110.5238	0.053	0.0000	0.0000
2025/10/14	R033	05/02/2026	10.49 Call	Bond Future	9357.8700	9.3579	9332.4700	9.3325	0.271	0.0000	0.0000
2025/10/14	R033	05/02/2026	10.49 Put	Bond Future	18.7500	0.0188	18.4500	0.0185	1.600	0.0000	0.0000
2025/10/14	R033	07/05/2026		Bond Future	8.7407	107.5419	8.7455	107.5164	0.055	0.0000	0.0000
2025/10/14	R033	07/05/2026	10.38 Call	Bond Future	8398.4500	8.3985	8372.8700	8.3729	0.305	0.0000	0.0000
2025/10/14	R033	07/05/2026	10.38 Put	Bond Future	144.8200	0.1448	144.7300	0.1447	0.062	0.0000	0.0000
2025/10/14	R033	06/08/2026		Bond Future	8.8125	109.5104	8.8176	109.4847	0.057	0.0000	0.0000
2025/10/14	R033	06/08/2026	10.25 Call	Bond Future	7556.3500	7.5564	7531.6400	7.5316	0.327	0.0000	0.0000
2025/10/14	R033	06/08/2026	10.25 Put	Bond Future	500.2400	0.5002	501.2300	0.5012	0.198	0.0000	0.0000
2025/10/14	R033	05/11/2026		Bond Future	8.8951	106.4044	8.9003	106.3785	0.059	0.0000	0.0000
2025/10/14	R033	05/11/2026	9.33 Call	Bond Future	4162.4400	4.1624	4142.5500	4.1426	0.478	0.0000	0.0000
2025/10/14	R033	05/11/2026	9.33 Put	Bond Future	2034.9100	2.0349	2040.9400	2.0409	0.296	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.30 Call	Bond Future	6882.4800	6.8825	6732.8400	6.7328	2.174	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.68 Call	Bond Future	8963.9400	8.9639	8814.3000	8.8143	1.669	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.50 Call	Bond Future	7985.9300	7.9859	7836.2900	7.8363	1.874	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.15 Call	Bond Future	6043.1300	6.0431	5893.5000	5.8935	2.476	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.15 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	9.77 Put	Bond Future	3.3900	0.0034	3.7700	0.0038	11.209	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
2025/10/14	R035	06/11/2025	9.77 Call	Bond Future	3873.8800	3.8739	3724.6200	3.7246	3.853	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.00 Call	Bond Future	10668.0200	10.6680	10518.3800	10.5184	1.403	0.0000	0.0000
2025/10/14	R035	06/11/2025	9.91 Put	Bond Future	0.6000	0.0006	0.6500	0.0007	8.333	0.0000	0.0000
2025/10/14	R035	06/11/2025	9.91 Call	Bond Future	4679.3300	4.6793	4529.7400	4.5297	3.197	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.41 Call	Bond Future	7491.5800	7.4916	7341.9400	7.3419	1.997	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.43 Call	Bond Future	12890.1000	12.8901	12740.4600	12.7405	1.161	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.44 Call	Bond Future	7656.7700	7.6568	7507.1300	7.5071	1.954	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.94 Call	Bond Future	10351.8400	10.3518	10202.2000	10.2022	1.446	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.99 Call	Bond Future	15671.9300	15.6719	15522.2900	15.5223	0.955	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.08 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.08 Call	Bond Future	5647.9600	5.6480	5498.3200	5.4983	2.649	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.58 Call	Bond Future	8422.3500	8.4224	8272.7100	8.2727	1.777	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.67 Call	Bond Future	14097.5200	14.0975	13947.8800	13.9479	1.061	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.95 Call	Bond Future	15477.3100	15.4773	15327.6700	15.3277	0.967	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.45 Call	Bond Future	12991.6000	12.9916	12841.9600	12.8420	1.152	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	06/11/2025	10.95 Call	Bond Future	10404.6400	10.4046	10255.0000	10.2550	1.438	0.0000	0.0000
2025/10/14	R035	06/11/2025		Bond Future	9.1208	100.2220	9.1453	100.0724	0.268	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.20 Call	Bond Future	11711.0600	11.7111	11561.4200	11.5614	1.278	0.0000	0.0000
2025/10/14	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R035	05/02/2026		Bond Future	9.1960	102.0435	9.2215	101.8913	0.277	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.79 Call	Bond Future	8954.3200	8.9543	8802.6200	8.8026	1.694	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.79 Put	Bond Future	5.3200	0.0053	5.8400	0.0058	9.774	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.44 Put	Bond Future	24.9000	0.0249	27.1600	0.0272	9.076	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.44 Call	Bond Future	7104.5700	7.1046	6954.6100	6.9546	2.111	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.94 Put	Bond Future	2.6100	0.0026	2.8700	0.0029	9.962	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.94 Call	Bond Future	9737.1100	9.7371	9585.1500	9.5852	1.561	0.0000	0.0000
2025/10/14	R035	05/02/2026	12.44 Call	Bond Future	17102.6100	17.1026	16950.3900	16.9504	0.890	0.0000	0.0000
2025/10/14	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/14	R035	05/02/2026	11.17 Call	Bond Future	10921.8400	10.9218	10769.7000	10.7697	1.393	0.0000	0.0000
2025/10/14	R035	05/02/2026	11.17 Put	Bond Future	0.7500	0.0008	0.8300	0.0008	10.667	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.67 Call	Bond Future	8323.1000	8.3231	8171.7500	8.1718	1.818	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.67 Put	Bond Future	9.2100	0.0092	10.0800	0.0101	9.446	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.17 Put	Bond Future	72.6200	0.0726	78.7600	0.0788	8.455	0.0000	0.0000
2025/10/14	R035	05/02/2026	10.17 Call	Bond Future	5674.5100	5.6745	5528.4300	5.5284	2.574	0.0000	0.0000
2025/10/14	R035	05/02/2026	11.00 Put	Bond Future	1.9500	0.0020	2.1400	0.0021	9.744	0.0000	0.0000
2025/10/14	R035	05/02/2026	11.00 Call	Bond Future	10048.0700	10.0481	9896.0400	9.8960	1.513	0.0000	0.0000
2025/10/14	R035	05/02/2026	9.25 Call	Bond Future	1567.5600	1.5676	1480.0700	1.4801	5.581	0.0000	0.0000
2025/10/14	R035	05/02/2026	9.25 Put	Bond Future	1245.6900	1.2457	1310.4200	1.3104	5.196	0.0000	0.0000
2025/10/14	R035	05/02/2026	8.85 Put	Bond Future	2743.2000	2.7432	2847.1700	2.8472	3.790	0.0000	0.0000
2025/10/14	R035	05/02/2026	8.85 Call	Bond Future	645.7000	0.6457	597.4500	0.5975	7.473	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.66 Call	Bond Future	7804.1600	7.8042	7654.9500	7.6550	1.912	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.66 Put	Bond Future	84.7300	0.0847	90.5200	0.0905	6.833	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.16 Call	Bond Future	5354.9300	5.3549	5218.0100	5.2180	2.557	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.16 Put	Bond Future	308.0700	0.3081	326.1500	0.3262	5.869	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.66 Put	Bond Future	935.5500	0.9356	979.5700	0.9796	4.705	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.66 Call	Bond Future	3204.2700	3.2043	3093.2900	3.0933	3.464	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.71 Call	Bond Future	8054.8400	8.0548	7904.9500	7.9050	1.861	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.71 Put	Bond Future	73.7800	0.0738	78.8900	0.0789	6.926	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.21 Call	Bond Future	5590.6700	5.5907	5451.9400	5.4519	2.481	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.21 Put	Bond Future	271.8800	0.2719	288.1500	0.2882	5.984	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.71 Put	Bond Future	844.8400	0.8448	885.6200	0.8856	4.827	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.71 Call	Bond Future	3396.2600	3.3963	3282.0400	3.2820	3.363	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.64 Call	Bond Future	7704.0600	7.7041	7555.1400	7.5551	1.933	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.64 Put	Bond Future	89.5600	0.0896	95.6400	0.0956	6.789	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.14 Call	Bond Future	5261.3500	5.2614	5125.1800	5.1252	2.588	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.14 Put	Bond Future	323.5600	0.3236	342.3900	0.3424	5.820	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.64 Put	Bond Future	973.5200	0.9735	1018.8600	1.0189	4.657	0.0000	0.0000
2025/10/14	R035	07/05/2026	9.64 Call	Bond Future	3128.8500	3.1289	3019.1900	3.0192	3.505	0.0000	0.0000
2025/10/14	R035	07/05/2026		Bond Future	9.2656	99.4202	9.2922	99.2652	0.287	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.86 Call	Bond Future	8808.0100	8.8080	8656.4600	8.6565	1.721	0.0000	0.0000
2025/10/14	R035	07/05/2026	10.86 Put	Bond Future	48.0900	0.0481	51.5400	0.0515	7.174	0.0000	0.0000
2025/10/14	R035	06/08/2026	10.22 Call	Bond Future	5389.4000	5.3894	5258.4400	5.2584	2.430	0.0000	0.0000
2025/10/14	R035	06/08/2026	10.22 Put	Bond Future	569.0600	0.5691	595.7600	0.5958	4.692	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.72 Call	Bond Future	3424.3200	3.4243	3317.9300	3.3179	3.107	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.72 Put	Bond Future	1320.8700	1.3209	1372.1400	1.3721	3.882	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.22 Put	Bond Future	2670.5200	2.6705	2752.4700	2.7525	3.069	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.22 Call	Bond Future	1951.7700	1.9518	1876.0600	1.8761	3.879	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	
2025/10/14	R035	06/08/2026		Bond Future	9.3455	101.2405	9.3732	101.0828	0.296	0.0000	0.0000
2025/10/14	R035	06/08/2026	11.06 Call	Bond Future	9269.4800	9.2695	9118.2000	9.1182	1.632	0.0000	0.0000
2025/10/14	R035	06/08/2026	11.06 Put	Bond Future	109.7800	0.1098	116.1600	0.1162	5.812	0.0000	0.0000
2025/10/14	R035	06/08/2026	10.13 Call	Bond Future	5008.8400	5.0088	4881.6300	4.8816	2.540	0.0000	0.0000
2025/10/14	R035	06/08/2026	10.13 Put	Bond Future	669.9700	0.6700	700.4200	0.7004	4.545	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.63 Call	Bond Future	3120.5100	3.1205	3019.4100	3.0194	3.240	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.63 Put	Bond Future	1517.1500	1.5172	1573.7100	1.5737	3.728	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.13 Put	Bond Future	2985.4100	2.9854	3072.8800	3.0729	2.930	0.0000	0.0000
2025/10/14	R035	06/08/2026	9.13 Call	Bond Future	1747.1400	1.7471	1676.9500	1.6770	4.017	0.0000	0.0000
2025/10/14	R035	05/11/2026		Bond Future	9.4373	98.5286	9.4662	98.3684	0.306	0.0000	0.0000
2025/10/14	R035	05/11/2026	10.03 Call	Bond Future	4444.9200	4.4449	4329.5700	4.3296	2.595	0.0000	0.0000
2025/10/14	R035	05/11/2026	10.03 Put	Bond Future	1224.8500	1.2249	1269.6600	1.2697	3.658	0.0000	0.0000
2025/10/14	R038	06/11/2025		Bond Future	9.7239	109.4171	9.7483	109.2343	0.250	0.0000	0.0000
2025/10/14	R038	06/11/2025	11.24 Call	Bond Future	10597.6700	10.5977	10414.8400	10.4148	1.725	0.0000	0.0000
2025/10/14	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R038	06/11/2025	12.33 Call	Bond Future	17310.1000	17.3101	17127.2700	17.1273	1.056	0.0000	0.0000
2025/10/14	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R038	06/11/2025	10.98 Call	Bond Future	8889.7600	8.8898	8706.9300	8.7069	2.057	0.0000	0.0000
2025/10/14	R038	05/02/2026		Bond Future	9.8103	111.4057	9.8356	111.2197	0.257	0.0000	0.0000
2025/10/14	R038	05/02/2026	11.44 Call	Bond Future	11124.4400	11.1244	10938.8000	10.9388	1.669	0.0000	0.0000
2025/10/14	R038	05/02/2026	11.44 Put	Bond Future	3.9900	0.0040	4.4100	0.0044	10.526	0.0000	0.0000
2025/10/14	R038	07/05/2026		Bond Future	9.8968	107.9731	9.9230	107.7838	0.265	0.0000	0.0000
2025/10/14	R038	07/05/2026	11.40 Call	Bond Future	10194.6900	10.1947	10010.3800	10.0104	1.808	0.0000	0.0000
2025/10/14	R038	07/05/2026	11.40 Put	Bond Future	70.7900	0.0708	75.8300	0.0758	7.120	0.0000	0.0000
2025/10/14	R038	06/08/2026		Bond Future	9.9921	109.9494	10.0194	109.7568	0.273	0.0000	0.0000
2025/10/14	R038	06/08/2026	11.77 Call	Bond Future	11718.3800	11.7184	11532.8800	11.5329	1.583	0.0000	0.0000
2025/10/14	R038	06/08/2026	11.77 Put	Bond Future	125.8600	0.1259	133.0300	0.1330	5.697	0.0000	0.0000
2025/10/14	R038	05/11/2026		Bond Future	10.0952	106.4098	10.1235	106.2141	0.280	0.0000	0.0000
2025/10/14	R038	05/11/2026	10.72 Call	Bond Future	5650.7400	5.6507	5507.5400	5.5075	2.534	0.0000	0.0000
2025/10/14	R038	05/11/2026	10.72 Put	Bond Future	1446.8600	1.4469	1499.3500	1.4994	3.628	0.0000	0.0000
2025/10/14	R053	06/11/2025		Bond Future	10.1113	115.2816	10.1609	114.7703	0.491	0.0000	0.0000
2025/10/14	R053	06/11/2025	11.76 Call	Bond Future	15067.3500	15.0674	14556.0000	14.5560	3.394	0.0000	0.0000
2025/10/14	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R053	05/02/2026		Bond Future	10.1876	117.3768	10.2388	116.8564	0.503	0.0000	0.0000
2025/10/14	R053	05/02/2026	11.49 Call	Bond Future	12078.4400	12.0784	11566.1100	11.5661	4.242	0.0000	0.0000
2025/10/14	R053	05/02/2026	11.49 Put	Bond Future	35.3900	0.0354	43.5300	0.0435	23.001	0.0000	0.0000
2025/10/14	R053	07/05/2026		Bond Future	10.2632	113.6772	10.3161	113.1471	0.516	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	
2025/10/14	R053	07/05/2026	11.69 Call	Bond Future	13040.4900	13.0405	12531.9600	12.5320	3.900	0.0000	0.0000
2025/10/14	R053	07/05/2026	11.69 Put	Bond Future	138.4300	0.1384	160.0000	0.1600	15.582	0.0000	0.0000
2025/10/14	R053	06/08/2026		Bond Future	10.3450	115.7578	10.3996	115.2183	0.528	0.0000	0.0000
2025/10/14	R053	06/08/2026	12.28 Call	Bond Future	16791.4700	16.7915	16270.5200	16.2705	3.102	0.0000	0.0000
2025/10/14	R053	06/08/2026	12.28 Put	Bond Future	144.9700	0.1450	163.5200	0.1635	12.796	0.0000	0.0000
2025/10/14	R053	05/11/2026		Bond Future	10.4315	111.9427	10.4880	111.3939	0.541	0.0000	0.0000
2025/10/14	R053	05/11/2026	11.21 Call	Bond Future	8923.7700	8.9238	8508.2300	8.5082	4.657	0.0000	0.0000
2025/10/14	R053	05/11/2026	11.21 Put	Bond Future	1756.7800	1.7568	1890.0700	1.8901	7.587	0.0000	0.0000
2025/10/14	R186	06/11/2025		Bond Future	7.5058	107.2168	7.5000	107.2230	0.077	0.0000	0.0000
2025/10/14	R186	06/11/2025	8.13 Call	Bond Future	665.9000	0.6659	672.1100	0.6721	0.933	0.0000	0.0000
2025/10/14	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R186	05/02/2026		Bond Future	7.5524	103.8619	7.5447	103.8683	0.102	0.0000	0.0000
2025/10/14	R186	05/02/2026	8.43 Call	Bond Future	729.5400	0.7295	735.9500	0.7360	0.879	0.0000	0.0000
2025/10/14	R186	05/02/2026	8.43 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/10/14	R186	07/05/2026		Bond Future	7.6020	105.7752	7.5909	105.7818	0.146	0.0000	0.0000
2025/10/14	R186	07/05/2026	8.69 Call	Bond Future	646.8400	0.6468	653.3300	0.6533	1.003	0.0000	0.0000
2025/10/14	R186	07/05/2026	8.69 Put	Bond Future	1.6600	0.0017	1.5400	0.0015	7.229	0.0000	0.0000
2025/10/14	R186	06/08/2026		Bond Future	7.7363	102.4066	7.7168	102.4136	0.252	0.0000	0.0000
2025/10/14	R186	06/08/2026	8.57 Call	Bond Future	308.6800	0.3087	314.9000	0.3149	2.015	0.0000	0.0000
2025/10/14	R186	06/08/2026	8.57 Put	Bond Future	11.3900	0.0114	10.6300	0.0106	6.673	0.0000	0.0000
2025/10/14	R186	05/11/2026		Bond Future	8.8429	104.2148	8.7792	104.2222	0.720	0.0000	0.0000
2025/10/14	R186	05/11/2026	8.12 Call	Bond Future	18.3200	0.0183	20.1800	0.0202	10.153	0.0000	0.0000
2025/10/14	R186	05/11/2026	8.12 Put	Bond Future	102.1800	0.1022	96.6500	0.0967	5.412	0.0000	0.0000
2025/10/14	R202	06/11/2025		Bond Future	283.4797	283.4797	283.2485	283.2485	0.082	0.0000	0.0000
2025/10/14	R202	06/11/2025	275.64 Call	Bond Future	7839.6600	7.8397	7608.5000	7.6085	2.949	0.0000	0.0000
2025/10/14	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R202	05/02/2026		Bond Future	283.3506	283.3506	283.1153	283.1153	0.083	0.0000	0.0000
2025/10/14	R202	05/02/2026	277.82 Call	Bond Future	5530.6300	5.5306	5295.3400	5.2953	4.254	0.0000	0.0000
2025/10/14	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R202	07/05/2026		Bond Future	288.6379	288.6379	288.3986	288.3986	0.083	0.0000	0.0000
2025/10/14	R202	07/05/2026	277.55 Call	Bond Future	11087.9300	11.0879	10848.5600	10.8486	2.159	0.0000	0.0000
2025/10/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R202	06/08/2026		Bond Future	288.5534	288.5534	288.3110	288.3110	0.084	0.0000	0.0000
2025/10/14	R202	06/08/2026	278.86 Call	Bond Future	9693.3600	9.6934	9451.0400	9.4510	2.500	0.0000	0.0000
2025/10/14	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R202	05/11/2026		Bond Future	293.7196	293.7196	293.4738	293.4738	0.084	0.0000	0.0000
2025/10/14	R202	05/11/2026	280.46 Call	Bond Future	13259.6100	13.2596	13013.8000	13.0138	1.854	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
2025/10/14	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/14	R209	06/11/2025		Bond Future	9.3801	80.2192	9.4046	80.0814	0.261	0.0000
2025/10/14	R209	06/11/2025	11.27 Call	Bond Future	9790.0100	9.7900	9652.2000	9.6522	1.408	0.0000
2025/10/14	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R209	05/02/2026		Bond Future	9.4524	81.6772	9.4778	81.5369	0.268	0.0000
2025/10/14	R209	05/02/2026	10.93 Call	Bond Future	7672.9600	7.6730	7533.4300	7.5334	1.818	0.0000
2025/10/14	R209	05/02/2026	10.93 Put	Bond Future	7.6100	0.0076	8.3400	0.0083	9.593	0.0000
2025/10/14	R209	07/05/2026		Bond Future	9.5242	80.0303	9.5505	79.8875	0.276	0.0000
2025/10/14	R209	07/05/2026	11.07 Call	Bond Future	7911.8900	7.9119	7772.6800	7.7727	1.760	0.0000
2025/10/14	R209	07/05/2026	11.07 Put	Bond Future	51.4600	0.0515	55.0500	0.0551	6.976	0.0000
2025/10/14	R209	06/08/2026		Bond Future	9.6043	81.4954	9.6315	81.3502	0.284	0.0000
2025/10/14	R209	06/08/2026	11.39 Call	Bond Future	8922.5500	8.9226	8782.6300	8.7826	1.568	0.0000
2025/10/14	R209	06/08/2026	11.39 Put	Bond Future	93.6200	0.0936	98.9100	0.0989	5.651	0.0000
2025/10/14	R209	05/11/2026		Bond Future	9.6917	79.7852	9.7200	79.6376	0.292	0.0000
2025/10/14	R209	05/11/2026	10.32 Call	Bond Future	4339.7100	4.3397	4232.0900	4.2321	2.480	0.0000
2025/10/14	R209	05/11/2026	10.32 Put	Bond Future	1141.6100	1.1416	1181.5600	1.1816	3.499	0.0000
2025/10/14	R210	06/11/2025		Bond Future	253.7446	253.7446	253.6174	253.6174	0.050	0.0000
2025/10/14	R210	06/11/2025	252.14 Call	Bond Future	1604.5800	1.6046	1477.4000	1.4774	7.926	0.0000
2025/10/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R210	05/02/2026		Bond Future	258.4189	258.4189	258.2897	258.2897	0.050	0.0000
2025/10/14	R210	05/02/2026	253.10 Call	Bond Future	5318.9400	5.3189	5189.7000	5.1897	2.430	0.0000
2025/10/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R210	07/05/2026		Bond Future	259.7536	259.7536	259.6226	259.6226	0.050	0.0000
2025/10/14	R210	07/05/2026	255.40 Call	Bond Future	4353.5900	4.3536	4222.6100	4.2226	3.009	0.0000
2025/10/14	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R210	06/08/2026		Bond Future	264.5718	264.5718	264.4390	264.4390	0.050	0.0000
2025/10/14	R210	06/08/2026	259.84 Call	Bond Future	4731.7800	4.7318	4598.9800	4.5990	2.807	0.0000
2025/10/14	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R210	05/11/2026		Bond Future	265.7679	265.7679	265.6344	265.6344	0.050	0.0000
2025/10/14	R210	05/11/2026	253.33 Call	Bond Future	12437.9300	12.4379	12304.3800	12.3044	1.074	0.0000
2025/10/14	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R213	06/11/2025		Bond Future	8.1442	96.5281	8.1538	96.4886	0.118	0.0000
2025/10/14	R213	06/11/2025	10.05 Call	Bond Future	7458.4800	7.4585	7419.0200	7.4190	0.529	0.0000
2025/10/14	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R213	05/02/2026		Bond Future	8.1954	98.2825	8.2055	98.2424	0.124	0.0000
2025/10/14	R213	05/02/2026	9.89 Call	Bond Future	6412.7300	6.4127	6372.6300	6.3726	0.625	0.0000
2025/10/14	R213	05/02/2026	9.89 Put	Bond Future	0.4600	0.0005	0.4600	0.0005	0.000	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
2025/10/14	R213	07/05/2026		Bond Future	8.2384	96.5412	8.2492	96.5005	0.131	0.0000
2025/10/14	R213	07/05/2026	9.80 Call	Bond Future	5710.2500	5.7103	5669.8300	5.6698	0.708	0.0000
2025/10/14	R213	07/05/2026	9.80 Put	Bond Future	13.7900	0.0138	14.1400	0.0141	2.538	0.0000
2025/10/14	R213	06/08/2026		Bond Future	8.2937	98.3090	8.3052	98.2677	0.138	0.0000
2025/10/14	R213	06/08/2026	9.69 Call	Bond Future	4959.1900	4.9592	4919.4800	4.9195	0.801	0.0000
2025/10/14	R213	06/08/2026	9.69 Put	Bond Future	66.3400	0.0663	67.9000	0.0679	2.352	0.0000
2025/10/14	R213	05/11/2026		Bond Future	8.3677	96.4968	8.3798	96.4550	0.145	0.0000
2025/10/14	R213	05/11/2026	8.75 Call	Bond Future	2156.5300	2.1565	2127.7000	2.1277	1.337	0.0000
2025/10/14	R213	05/11/2026	8.75 Put	Bond Future	849.1400	0.8491	862.0900	0.8621	1.525	0.0000
2025/10/14	R214	06/11/2025		Bond Future	10.0580	73.7802	10.0974	73.5383	0.392	0.0000
2025/10/14	R214	06/11/2025	11.64 Call	Bond Future	8847.8400	8.8478	8605.9900	8.6060	2.733	0.0000
2025/10/14	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R214	05/02/2026		Bond Future	10.1404	75.1211	10.1812	74.8750	0.402	0.0000
2025/10/14	R214	05/02/2026	11.26 Call	Bond Future	6388.9900	6.3890	6149.7100	6.1497	3.745	0.0000
2025/10/14	R214	05/02/2026	11.26 Put	Bond Future	42.9800	0.0430	49.8700	0.0499	16.031	0.0000
2025/10/14	R214	07/05/2026		Bond Future	10.2181	73.2069	10.2601	72.9562	0.412	0.0000
2025/10/14	R214	07/05/2026	11.53 Call	Bond Future	7382.1500	7.3822	7144.7300	7.1447	3.216	0.0000
2025/10/14	R214	07/05/2026	11.53 Put	Bond Future	118.7400	0.1187	131.9600	0.1320	11.134	0.0000
2025/10/14	R214	06/08/2026		Bond Future	10.3037	74.5472	10.3471	74.2921	0.422	0.0000
2025/10/14	R214	06/08/2026	11.97 Call	Bond Future	9064.9400	9.0649	8823.0800	8.8231	2.668	0.0000
2025/10/14	R214	06/08/2026	11.97 Put	Bond Future	143.5600	0.1436	156.7800	0.1568	9.209	0.0000
2025/10/14	R214	05/11/2026		Bond Future	10.3968	72.5681	10.4417	72.3087	0.431	0.0000
2025/10/14	R214	05/11/2026	10.97 Call	Bond Future	4613.9400	4.6139	4431.1400	4.4311	3.962	0.0000
2025/10/14	R214	05/11/2026	10.97 Put	Bond Future	1396.9700	1.3970	1473.5600	1.4736	5.483	0.0000
2025/10/14	R248	06/11/2025		Bond Future	10.2332	88.7859	10.2827	88.4014	0.484	0.0000
2025/10/14	R248	06/11/2025	11.74 Call	Bond Future	10543.6200	10.5436	10159.1300	10.1591	3.647	0.0000
2025/10/14	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/14	R248	05/02/2026		Bond Future	10.3163	90.3995	10.3675	90.0081	0.496	0.0000
2025/10/14	R248	05/02/2026	11.46 Call	Bond Future	8142.9600	8.1430	7762.5800	7.7626	4.671	0.0000
2025/10/14	R248	05/02/2026	11.46 Put	Bond Future	51.0300	0.0510	61.9600	0.0620	21.419	0.0000
2025/10/14	R248	05/02/2026	9.50 Put	Bond Future	6892.0300	6.8920	7242.5600	7.2426	5.086	0.0000
2025/10/14	R248	05/02/2026	9.50 Call	Bond Future	235.5600	0.2356	194.7800	0.1948	17.312	0.0000
2025/10/14	R248	05/02/2026	10.00 Put	Bond Future	3391.4800	3.3915	3660.4500	3.6605	7.931	0.0000
2025/10/14	R248	05/02/2026	10.00 Call	Bond Future	906.9400	0.9069	784.6000	0.7846	13.489	0.0000
2025/10/14	R248	05/02/2026	10.48 Call	Bond Future	2487.5100	2.4875	2244.4700	2.2445	9.770	0.0000
2025/10/14	R248	05/02/2026	10.48 Put	Bond Future	1246.1600	1.2462	1394.4300	1.3944	11.898	0.0000
2025/10/14	R248	07/05/2026		Bond Future	10.3945	87.6250	10.4474	87.2265	0.508	0.0000
2025/10/14	R248	07/05/2026	11.72 Call	Bond Future	9294.0900	9.2941	8917.2700	8.9173	4.054	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
2025/10/14	R248	07/05/2026	11.72 Put	Bond Future	149.3600	0.1494	171.0300	0.1710	14.509	0.0000	0.0000
2025/10/14	R248	06/08/2026		Bond Future	10.4803	89.2292	10.5349	88.8236	0.521	0.0000	0.0000
2025/10/14	R248	06/08/2026	12.37 Call	Bond Future	12503.3400	12.5033	12113.0500	12.1131	3.121	0.0000	0.0000
2025/10/14	R248	06/08/2026	12.37 Put	Bond Future	123.3300	0.1233	138.6900	0.1387	12.454	0.0000	0.0000
2025/10/14	R248	05/11/2026		Bond Future	10.5729	86.3681	10.6293	85.9556	0.533	0.0000	0.0000
2025/10/14	R248	05/11/2026	11.31 Call	Bond Future	6564.1700	6.5642	6256.6500	6.2567	4.685	0.0000	0.0000
2025/10/14	R248	05/11/2026	11.31 Put	Bond Future	1420.8000	1.4208	1525.8400	1.5258	7.393	0.0000	0.0000
2025/10/14	R2R9	06/11/2025		Bond Future	101.1600	101.1600	101.1600	101.1600	0.000	0.0000	0.0000
2025/10/14	R2R9	06/11/2025	101.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	06/11/2025	101.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	05/02/2026		Bond Future	102.9900	102.9900	102.9900	102.9900	0.000	0.0000	0.0000
2025/10/14	R2R9	05/02/2026	102.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	07/05/2026		Bond Future	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000
2025/10/14	R2R9	07/05/2026	99.91 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	06/08/2026		Bond Future	101.7400	101.7400	101.7400	101.7400	0.000	0.0000	0.0000
2025/10/14	R2R9	06/08/2026	101.74 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	05/11/2026		Bond Future	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000
2025/10/14	R2R9	05/11/2026	98.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	06/11/2025		Bond Future	101.5800	101.5800	101.5800	101.5800	0.000	0.0000	0.0000
2025/10/14	R4R2	06/11/2025	101.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	06/11/2025	101.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	05/02/2026		Bond Future	103.4300	103.4300	103.4300	103.4300	0.000	0.0000	0.0000
2025/10/14	R4R2	05/02/2026	103.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	07/05/2026		Bond Future	100.2300	100.2300	100.2300	100.2300	0.000	0.0000	0.0000
2025/10/14	R4R2	07/05/2026	100.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	06/08/2026		Bond Future	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000
2025/10/14	R4R2	06/08/2026	102.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	05/11/2026		Bond Future	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000
2025/10/14	R4R2	05/11/2026	98.76 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/14	R4R2	05/11/2026	98.76 Put	Bond Future	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
2025/10/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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