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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2025 TO 15/10/2025

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
2025/10/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	2029	06/11/2025		Bond Future	141.9237	141.9237	141.7300	141.7300	0.136	0.0000
2025/10/15	2029	06/11/2025	139.79 Call	Bond Future	2133.6800	2.1337	1940.0000	1.9400	9.077	0.0000
2025/10/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2029	05/02/2026		Bond Future	144.5382	144.5382	144.3415	144.3415	0.136	0.0000
2025/10/15	2029	05/02/2026	140.11 Call	Bond Future	4428.2400	4.4282	4231.4800	4.2315	4.443	0.0000
2025/10/15	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
2025/10/15	2029	07/05/2026		Bond Future	145.7716	145.7716	145.5715	0.137	0.0000	0.0000
2025/10/15	2029	07/05/2026	141.82 Call	Bond Future	3951.5800	3.9516	3751.4500	3.7515	5.065	0.0000
2025/10/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2029	06/08/2026		Bond Future	148.4761	148.4761	148.2733	148.2733	0.137	0.0000
2025/10/15	2029	06/08/2026	144.10 Call	Bond Future	4376.0900	4.3761	4173.2900	4.1733	4.634	0.0000
2025/10/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2029	05/11/2026		Bond Future	149.6493	149.6493	149.4441	149.4441	0.137	0.0000
2025/10/15	2029	05/11/2026	147.56 Call	Bond Future	2089.2600	2.0893	1884.1000	1.8841	9.820	0.0000
2025/10/15	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2030	06/11/2025	8.72 Call	Bond Future	3034.0400	3.0340	3290.8300	3.2908	8.464	0.0000
2025/10/15	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2030	06/11/2025	9.22 Call	Bond Future	4724.5600	4.7246	4981.3500	4.9814	5.435	0.0000
2025/10/15	2030	06/11/2025	10.08 Call	Bond Future	7548.9100	7.5489	7805.7000	7.8057	3.402	0.0000
2025/10/15	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2030	06/11/2025		Bond Future	7.8487	102.7547	7.7765	103.0115	0.921	0.0000
2025/10/15	2030	06/11/2025	9.54 Call	Bond Future	5787.6300	5.7876	6044.4200	6.0444	4.437	0.0000
2025/10/15	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2030	05/02/2026		Bond Future	7.8815	100.6144	7.8039	100.8761	0.986	0.0000
2025/10/15	2030	05/02/2026	9.49 Call	Bond Future	5235.6400	5.2356	5497.3300	5.4973	4.998	0.0000
2025/10/15	2030	05/02/2026	9.49 Put	Bond Future	0.1200	0.0001	0.0900	0.0001	25.000	0.0000
2025/10/15	2030	07/05/2026		Bond Future	7.9196	102.4678	7.8357	102.7346	1.059	0.0000
2025/10/15	2030	07/05/2026	9.39 Call	Bond Future	4549.1800	4.5492	4814.1800	4.8142	5.825	0.0000
2025/10/15	2030	07/05/2026	9.39 Put	Bond Future	8.8400	0.0088	7.1100	0.0071	19.570	0.0000
2025/10/15	2030	06/08/2026		Bond Future	7.9736	100.3348	7.8824	100.6071	1.144	0.0000
2025/10/15	2030	06/08/2026	9.22 Call	Bond Future	3691.5300	3.6915	3954.8000	3.9548	7.132	0.0000
2025/10/15	2030	06/08/2026	9.22 Put	Bond Future	60.4800	0.0605	51.4200	0.0514	14.980	0.0000
2025/10/15	2030	05/11/2026		Bond Future	8.0327	102.1068	7.9333	102.3847	1.238	0.0000
2025/10/15	2030	05/11/2026	8.39 Call	Bond Future	1656.8600	1.6569	1855.5100	1.8555	11.990	0.0000
2025/10/15	2030	05/11/2026	8.39 Put	Bond Future	665.5100	0.6655	586.1800	0.5862	11.920	0.0000
2025/10/15	2031	06/11/2025		Bond Future	112.4283	112.4283	112.5219	112.5219	0.083	0.0000
2025/10/15	2031	06/11/2025	109.69 Call	Bond Future	2738.2900	2.7383	2831.8800	2.8319	3.418	0.0000
2025/10/15	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2031	05/02/2026		Bond Future	112.1086	112.1086	112.2043	112.2043	0.085	0.0000
2025/10/15	2031	05/02/2026	111.76 Call	Bond Future	733.6000	0.7336	792.7600	0.7928	8.064	0.0000
2025/10/15	2031	05/02/2026	111.76 Put	Bond Future	385.0100	0.3850	348.4700	0.3485	9.491	0.0000
2025/10/15	2031	07/05/2026		Bond Future	114.2006	114.2006	114.2983	114.2983	0.086	0.0000
2025/10/15	2031	07/05/2026	113.84 Call	Bond Future	880.5200	0.8805	943.8100	0.9438	7.188	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	
2025/10/15	2031	07/05/2026	113.84 Put	Bond Future	519.9500	0.5200	485.5400	0.4855	6.618	0.0000	0.0000
2025/10/15	2031	06/08/2026		Bond Future	113.8882	113.8882	113.9886	113.9886	0.088	0.0000	0.0000
2025/10/15	2031	06/08/2026	113.81 Call	Bond Future	829.0900	0.8291	889.0700	0.8891	7.234	0.0000	0.0000
2025/10/15	2031	06/08/2026	113.81 Put	Bond Future	750.9300	0.7509	710.4400	0.7104	5.392	0.0000	0.0000
2025/10/15	2031	05/11/2026		Bond Future	115.9265	115.9265	116.0297	116.0297	0.089	0.0000	0.0000
2025/10/15	2031	05/11/2026	111.49 Call	Bond Future	4449.4400	4.4494	4551.3900	4.5514	2.291	0.0000	0.0000
2025/10/15	2031	05/11/2026	111.49 Put	Bond Future	12.9300	0.0129	11.6500	0.0117	9.899	0.0000	0.0000
2025/10/15	2032	06/11/2025	9.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/15	2032	06/11/2025	9.40 Call	Bond Future	4431.4100	4.4314	4783.4300	4.7834	7.944	0.0000	0.0000
2025/10/15	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2032	06/11/2025	9.90 Call	Bond Future	6677.1900	6.6772	7029.2200	7.0292	5.272	0.0000	0.0000
2025/10/15	2032	06/11/2025	10.89 Call	Bond Future	10929.6200	10.9296	11281.6500	11.2817	3.221	0.0000	0.0000
2025/10/15	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2032	06/11/2025		Bond Future	8.4556	99.9381	8.3829	100.2902	0.860	0.0000	0.0000
2025/10/15	2032	06/11/2025	10.42 Call	Bond Future	8942.2400	8.9422	9294.2700	9.2943	3.937	0.0000	0.0000
2025/10/15	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2032	05/02/2026		Bond Future	8.5143	101.7546	8.4376	102.1133	0.900	0.0000	0.0000
2025/10/15	2032	05/02/2026	10.16 Call	Bond Future	7325.5200	7.3255	7683.6400	7.6836	4.889	0.0000	0.0000
2025/10/15	2032	05/02/2026	10.16 Put	Bond Future	1.3500	0.0014	0.8000	0.0008	40.741	0.0000	0.0000
2025/10/15	2032	07/05/2026		Bond Future	8.5716	99.4691	8.4907	99.8346	0.944	0.0000	0.0000
2025/10/15	2032	07/05/2026	10.14 Call	Bond Future	6788.4300	6.7884	7148.8300	7.1488	5.309	0.0000	0.0000
2025/10/15	2032	07/05/2026	10.14 Put	Bond Future	22.8600	0.0229	17.7500	0.0178	22.353	0.0000	0.0000
2025/10/15	2032	06/08/2026		Bond Future	8.6405	101.2902	8.5548	101.6631	0.991	0.0000	0.0000
2025/10/15	2032	06/08/2026	10.12 Call	Bond Future	6256.3100	6.2563	6617.7400	6.6177	5.777	0.0000	0.0000
2025/10/15	2032	06/08/2026	10.12 Put	Bond Future	83.4900	0.0835	72.0100	0.0720	13.750	0.0000	0.0000
2025/10/15	2032	05/11/2026		Bond Future	8.7213	98.9218	8.6305	99.3021	1.042	0.0000	0.0000
2025/10/15	2032	05/11/2026	9.16 Call	Bond Future	2832.7600	2.8328	3108.9500	3.1090	9.750	0.0000	0.0000
2025/10/15	2032	05/11/2026	9.16 Put	Bond Future	1021.5500	1.0216	917.4400	0.9174	10.191	0.0000	0.0000
2025/10/15	2033	06/11/2025		Bond Future	135.5713	135.5713	135.3859	135.3859	0.137	0.0000	0.0000
2025/10/15	2033	06/11/2025	133.14 Call	Bond Future	2431.3100	2.4313	2245.9400	2.2459	7.624	0.0000	0.0000
2025/10/15	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2033	05/02/2026		Bond Future	138.0688	138.0688	137.8805	137.8805	0.136	0.0000	0.0000
2025/10/15	2033	05/02/2026	132.88 Call	Bond Future	5188.8400	5.1888	5000.5100	5.0005	3.630	0.0000	0.0000
2025/10/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2033	07/05/2026		Bond Future	139.0795	139.0795	138.8878	138.8878	0.138	0.0000	0.0000
2025/10/15	2033	07/05/2026	135.16 Call	Bond Future	3919.4500	3.9195	3727.8200	3.7278	4.889	0.0000	0.0000
2025/10/15	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2033	06/08/2026		Bond Future	141.6598	141.6598	141.4657	141.4657	0.137	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Todays Closing	Todays Yield	Todays Price	% Movement in MTM	Todays High	Todays Low
2025/10/15	2033	06/08/2026	134.25	Call	Bond Future		7409.8100	7.4098		7215.6600	7.2157	2.620	0.0000
2025/10/15	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2033	05/11/2026			Bond Future		142.6069	142.6069		142.4104	0.138	0.0000	0.0000
2025/10/15	2033	05/11/2026	137.26	Call	Bond Future		5346.8500	5.3469		5150.4300	5.1504	3.674	0.0000
2025/10/15	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2037	06/11/2025	10.50	Put	Bond Future		0.4100	0.0004		0.1400	0.0001	65.854	0.0000
2025/10/15	2037	06/11/2025	10.50	Call	Bond Future		5026.1600	5.0262		5462.9100	5.4629	8.690	0.0000
2025/10/15	2037	06/11/2025	11.00	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2037	06/11/2025	11.00	Call	Bond Future		7913.2300	7.9132		8350.2500	8.3503	5.523	0.0000
2025/10/15	2037	06/11/2025	12.16	Call	Bond Future		14118.4600	14.1185		14555.4800	14.5555	3.095	0.0000
2025/10/15	2037	06/11/2025	12.16	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2037	06/11/2025			Bond Future		9.6820	94.3723		9.6137	94.8093	0.705	0.0000
2025/10/15	2037	06/11/2025	11.63	Call	Bond Future		11365.5600	11.3656		11802.5800	11.8026	3.845	0.0000
2025/10/15	2037	06/11/2025	11.63	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2037	05/02/2026			Bond Future		9.7645	91.8291		9.6936	92.2743	0.726	0.0000
2025/10/15	2037	05/02/2026	11.20	Call	Bond Future		8426.5200	8.4265		8868.7700	8.8688	5.248	0.0000
2025/10/15	2037	05/02/2026	11.20	Put	Bond Future		11.1200	0.0111		8.1800	0.0082	26.439	0.0000
2025/10/15	2037	05/02/2026	12.27	Call	Bond Future		14007.8700	14.0079		14453.0500	14.4531	3.178	0.0000
2025/10/15	2037	05/02/2026	12.27	Put	Bond Future		0.0300	0.0000		0.0200	0.0000	33.333	0.0000
2025/10/15	2037	05/02/2026	10.90	Put	Bond Future		40.7800	0.0408		30.8800	0.0309	24.277	0.0000
2025/10/15	2037	05/02/2026	10.90	Call	Bond Future		6788.0300	6.7880		7223.3200	7.2233	6.413	0.0000
2025/10/15	2037	05/02/2026	11.86	Call	Bond Future		11929.1100	11.9291		12374.1900	12.3742	3.731	0.0000
2025/10/15	2037	05/02/2026	11.86	Put	Bond Future		0.3700	0.0004		0.2600	0.0003	29.730	0.0000
2025/10/15	2037	05/02/2026	11.36	Call	Bond Future		9291.8200	9.2918		9735.5700	9.7356	4.776	0.0000
2025/10/15	2037	05/02/2026	11.36	Put	Bond Future		5.2400	0.0052		3.8000	0.0038	27.481	0.0000
2025/10/15	2037	05/02/2026	10.65	Put	Bond Future		109.4700	0.1095		85.2300	0.0852	22.143	0.0000
2025/10/15	2037	05/02/2026	10.65	Call	Bond Future		5431.1600	5.4312		5852.1100	5.8521	7.751	0.0000
2025/10/15	2037	05/02/2026	12.73	Call	Bond Future		16250.9700	16.2510		16696.1600	16.6962	2.739	0.0000
2025/10/15	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/15	2037	05/02/2026	11.40	Put	Bond Future		4.3200	0.0043		3.1200	0.0031	27.778	0.0000
2025/10/15	2037	05/02/2026	11.40	Call	Bond Future		9506.7200	9.5067		9950.7100	9.9507	4.670	0.0000
2025/10/15	2037	07/05/2026	12.40	Call	Bond Future		13975.1200	13.9751		14428.2900	14.4283	3.243	0.0000
2025/10/15	2037	07/05/2026	12.40	Put	Bond Future		2.1500	0.0022		1.7500	0.0018	18.605	0.0000
2025/10/15	2037	07/05/2026	10.95	Put	Bond Future		213.6400	0.2136		180.9200	0.1809	15.315	0.0000
2025/10/15	2037	07/05/2026	10.95	Call	Bond Future		6630.3300	6.6303		7051.1800	7.0512	6.347	0.0000
2025/10/15	2037	07/05/2026			Bond Future		9.8515	93.5206		9.7778	93.9742	0.748	0.0000
2025/10/15	2037	07/05/2026	11.32	Call	Bond Future		8519.3100	8.5193		8959.6500	8.9597	5.169	0.0000
2025/10/15	2037	07/05/2026	11.32	Put	Bond Future		80.5800	0.0806		67.3500	0.0674	16.418	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
2025/10/15	2037	06/08/2026		Bond Future	9.9498	90.9729	9.8731	91.4355	0.771	0.0000
2025/10/15	2037	06/08/2026	11.71 Call	Bond Future	9909.3600	9.9094	10352.4000	10.3524	4.471	0.0000
2025/10/15	2037	06/08/2026	11.71 Put	Bond Future	123.3700	0.1234	103.8700	0.1039	15.806	0.0000
2025/10/15	2037	06/08/2026	11.30 Call	Bond Future	7922.7800	7.9228	8345.1900	8.3452	5.332	0.0000
2025/10/15	2037	06/08/2026	11.30 Put	Bond Future	282.3000	0.2823	242.1700	0.2422	14.215	0.0000
2025/10/15	2037	06/08/2026	10.70 Call	Bond Future	5178.8700	5.1789	5556.2800	5.5563	7.287	0.0000
2025/10/15	2037	06/08/2026	10.70 Put	Bond Future	821.0900	0.8211	735.9600	0.7360	10.368	0.0000
2025/10/15	2037	06/08/2026	10.02 Put	Bond Future	2265.4500	2.2655	2100.1900	2.1002	7.295	0.0000
2025/10/15	2037	06/08/2026	10.02 Call	Bond Future	2685.6400	2.6856	2982.9200	2.9829	11.069	0.0000
2025/10/15	2037	05/11/2026		Bond Future	10.0480	92.5789	9.9682	93.0504	0.795	0.0000
2025/10/15	2037	05/11/2026	10.62 Call	Bond Future	4732.5200	4.7325	5087.3200	5.0873	7.497	0.0000
2025/10/15	2037	05/11/2026	10.62 Put	Bond Future	1451.1900	1.4512	1334.5200	1.3345	8.040	0.0000
2025/10/15	2037	05/11/2026	10.83 Call	Bond Future	5545.2400	5.5452	5922.5500	5.9226	6.804	0.0000
2025/10/15	2037	05/11/2026	10.83 Put	Bond Future	1099.6100	1.0996	1005.4500	1.0055	8.563	0.0000
2025/10/15	2037	05/11/2026	10.23 Call	Bond Future	3399.5100	3.3995	3702.4200	3.7024	8.910	0.0000
2025/10/15	2037	05/11/2026	10.23 Put	Bond Future	2337.7700	2.3378	2169.2100	2.1692	7.210	0.0000
2025/10/15	2037	05/11/2026	9.46 Put	Bond Future	5121.2300	5.1212	4838.1100	4.8381	5.528	0.0000
2025/10/15	2037	05/11/2026	9.46 Call	Bond Future	1571.7700	1.5718	1760.1200	1.7601	11.983	0.0000
2025/10/15	2038	06/11/2025		Bond Future	146.5252	146.5252	146.6194	146.6194	0.064	0.0000
2025/10/15	2038	06/11/2025	143.88 Call	Bond Future	2645.2000	2.6452	2739.4200	2.7394	3.562	0.0000
2025/10/15	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2038	05/02/2026		Bond Future	147.0539	147.0539	147.1504	147.1504	0.066	0.0000
2025/10/15	2038	05/02/2026	143.20 Call	Bond Future	3853.8900	3.8539	3950.3900	3.9504	2.504	0.0000
2025/10/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2038	07/05/2026		Bond Future	149.7980	149.7980	149.8965	149.8965	0.066	0.0000
2025/10/15	2038	07/05/2026	144.53 Call	Bond Future	5267.9800	5.2680	5366.5200	5.3665	1.871	0.0000
2025/10/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2038	06/08/2026		Bond Future	150.3701	150.3701	150.4717	150.4717	0.068	0.0000
2025/10/15	2038	06/08/2026	144.72 Call	Bond Future	5650.1200	5.6501	5751.7300	5.7517	1.798	0.0000
2025/10/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2038	05/11/2026		Bond Future	153.0625	153.0625	153.1672	153.1672	0.068	0.0000
2025/10/15	2038	05/11/2026	146.31 Call	Bond Future	6752.5200	6.7525	6857.1600	6.8572	1.550	0.0000
2025/10/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2040	06/11/2025		Bond Future	10.1188	94.1517	10.0453	94.6681	0.726	0.0000
2025/10/15	2040	06/11/2025	11.84 Call	Bond Future	10978.1700	10.9782	11494.5400	11.4945	4.704	0.0000
2025/10/15	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2040	05/02/2026	9.80 Put	Bond Future	3524.7800	3.5248	3193.5100	3.1935	9.398	0.0000
2025/10/15	2040	05/02/2026	9.80 Call	Bond Future	654.6600	0.6547	849.3600	0.8494	29.741	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
2025/10/15	2040	05/02/2026		Bond Future	10.2079	91.3540	10.1318	91.8800	0.746	0.0000
2025/10/15	2040	05/02/2026	11.49 Call	Bond Future	8260.4800	8.2605	8778.2800	8.7783	6.268	0.0000
2025/10/15	2040	05/02/2026	11.49 Put	Bond Future	26.8500	0.0269	18.6800	0.0187	30.428	0.0000
2025/10/15	2040	05/02/2026	10.35 Put	Bond Future	1191.7700	1.1918	1024.7400	1.0247	14.015	0.0000
2025/10/15	2040	05/02/2026	10.35 Call	Bond Future	2161.9400	2.1619	2520.8800	2.5209	16.603	0.0000
2025/10/15	2040	05/02/2026	10.75 Call	Bond Future	4019.9500	4.0200	4468.8700	4.4689	11.167	0.0000
2025/10/15	2040	05/02/2026	10.75 Put	Bond Future	398.4500	0.3985	321.4000	0.3214	19.337	0.0000
2025/10/15	2040	05/02/2026	11.15 Call	Bond Future	6262.1900	6.2622	6762.2100	6.7622	7.985	0.0000
2025/10/15	2040	05/02/2026	11.15 Put	Bond Future	102.0000	0.1020	76.0500	0.0761	25.441	0.0000
2025/10/15	2040	05/02/2026	13.23 Call	Bond Future	17747.3200	17.7473	18273.2900	18.2733	2.964	0.0000
2025/10/15	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2040	05/02/2026	11.82 Put	Bond Future	6.2400	0.0062	4.1600	0.0042	33.333	0.0000
2025/10/15	2040	05/02/2026	11.82 Call	Bond Future	10181.3500	10.1814	10705.2400	10.7052	5.146	0.0000
2025/10/15	2040	07/05/2026	12.53 Call	Bond Future	13424.5800	13.4246	13958.5500	13.9586	3.978	0.0000
2025/10/15	2040	07/05/2026	12.53 Put	Bond Future	9.1300	0.0091	7.2800	0.0073	20.263	0.0000
2025/10/15	2040	07/05/2026	12.03 Call	Bond Future	10719.6100	10.7196	11247.0900	11.2471	4.921	0.0000
2025/10/15	2040	07/05/2026	12.03 Put	Bond Future	44.8200	0.0448	36.4800	0.0365	18.608	0.0000
2025/10/15	2040	07/05/2026	11.12 Put	Bond Future	466.4700	0.4665	396.5000	0.3965	15.000	0.0000
2025/10/15	2040	07/05/2026	11.12 Call	Bond Future	5768.2600	5.7683	6234.1100	6.2341	8.076	0.0000
2025/10/15	2040	07/05/2026	12.22 Call	Bond Future	11758.6500	11.7587	12289.5900	12.2896	4.515	0.0000
2025/10/15	2040	07/05/2026	12.22 Put	Bond Future	25.5200	0.0255	20.6400	0.0206	19.122	0.0000
2025/10/15	2040	07/05/2026	11.72 Call	Bond Future	9008.3700	9.0084	9525.5100	9.5255	5.741	0.0000
2025/10/15	2040	07/05/2026	11.72 Put	Bond Future	106.2700	0.1063	87.5900	0.0876	17.578	0.0000
2025/10/15	2040	07/05/2026	10.70 Put	Bond Future	1126.8000	1.1268	983.7200	0.9837	12.698	0.0000
2025/10/15	2040	07/05/2026	10.70 Call	Bond Future	3768.1000	3.7681	4160.8400	4.1608	10.423	0.0000
2025/10/15	2040	07/05/2026		Bond Future	10.3009	93.0368	10.2220	93.5726	0.766	0.0000
2025/10/15	2040	07/05/2026	11.67 Call	Bond Future	8732.1000	8.7321	9246.7800	9.2468	5.894	0.0000
2025/10/15	2040	07/05/2026	11.67 Put	Bond Future	121.3800	0.1214	100.2400	0.1002	17.416	0.0000
2025/10/15	2040	06/08/2026		Bond Future	10.4048	90.2295	10.3228	90.7759	0.788	0.0000
2025/10/15	2040	06/08/2026	12.19 Call	Bond Future	10931.4600	10.9315	11455.6000	11.4556	4.795	0.0000
2025/10/15	2040	06/08/2026	12.19 Put	Bond Future	135.7800	0.1358	113.5500	0.1136	16.372	0.0000
2025/10/15	2040	05/11/2026		Bond Future	10.5077	91.8221	10.4226	92.3789	0.810	0.0000
2025/10/15	2040	05/11/2026	11.06 Call	Bond Future	5158.3700	5.1584	5572.7600	5.5728	8.033	0.0000
2025/10/15	2040	05/11/2026	11.06 Put	Bond Future	1661.8000	1.6618	1519.4200	1.5194	8.568	0.0000
2025/10/15	2040	05/11/2026	11.27 Call	Bond Future	6039.9600	6.0400	6481.3700	6.4814	7.308	0.0000
2025/10/15	2040	05/11/2026	11.27 Put	Bond Future	1265.8600	1.2659	1150.5000	1.1505	9.113	0.0000
2025/10/15	2040	05/11/2026	10.67 Call	Bond Future	3697.7100	3.6977	4067.2000	4.0672	9.992	0.0000
2025/10/15	2040	05/11/2026	10.67 Put	Bond Future	2649.0100	2.6490	2461.7300	2.4617	7.070	0.0000
2025/10/15	2040	05/11/2026	9.91 Put	Bond Future	5705.5000	5.7055	5427.1500	5.4272	4.879	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	
2025/10/15	2040	05/11/2026	9.91 Call	Bond Future	1686.8300	1.6868	1965.2500	1.9653	16.506	0.0000	0.0000
2025/10/15	2043	06/11/2025		Bond Future	114.5777	114.5777	114.6506	114.6506	0.064	0.0000	0.0000
2025/10/15	2043	06/11/2025	110.43 Call	Bond Future	4148.8120	4.1488	4221.3747	4.2214	1.749	0.0000	0.0000
2025/10/15	2043	06/11/2025	110.43 Put	Bond Future	1.0920	0.0011	0.7747	0.0008	29.054	0.0000	0.0000
2025/10/15	2043	05/02/2026		Bond Future	113.8721	113.8721	113.9468	113.9468	0.066	0.0000	0.0000
2025/10/15	2043	05/02/2026	109.66 Call	Bond Future	4367.3738	4.3674	4433.6102	4.4336	1.517	0.0000	0.0000
2025/10/15	2043	05/02/2026	109.66 Put	Bond Future	155.3038	0.1553	146.7702	0.1468	5.495	0.0000	0.0000
2025/10/15	2043	07/05/2026		Bond Future	115.9970	115.9970	116.0733	116.0733	0.066	0.0000	0.0000
2025/10/15	2043	07/05/2026	111.70 Call	Bond Future	4695.5164	4.6955	4758.9560	4.7590	1.351	0.0000	0.0000
2025/10/15	2043	07/05/2026	111.70 Put	Bond Future	398.5564	0.3986	385.6960	0.3857	3.227	0.0000	0.0000
2025/10/15	2043	06/08/2026		Bond Future	115.2851	115.2851	115.3639	115.3639	0.068	0.0000	0.0000
2025/10/15	2043	06/08/2026	110.88 Call	Bond Future	5049.8765	5.0499	5110.2435	5.1102	1.195	0.0000	0.0000
2025/10/15	2043	06/08/2026	110.88 Put	Bond Future	644.7365	0.6447	626.3235	0.6263	2.856	0.0000	0.0000
2025/10/15	2043	05/11/2026		Bond Future	117.3480	117.3480	117.4292	117.4292	0.069	0.0000	0.0000
2025/10/15	2043	05/11/2026	112.84 Call	Bond Future	5374.7105	5.3747	5435.1026	5.4351	1.124	0.0000	0.0000
2025/10/15	2043	05/11/2026	112.84 Put	Bond Future	866.7005	0.8667	845.8926	0.8459	2.401	0.0000	0.0000
2025/10/15	2044	06/11/2025		Bond Future	10.3232	89.6171	10.2499	90.1569	0.711	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.88 Call	Bond Future	10328.3400	10.3283	10868.1500	10.8682	5.226	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.75 Call	Bond Future	9542.1200	9.5421	10081.9300	10.0819	5.657	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.25 Put	Bond Future	0.1200	0.0001	0.0300	0.0000	75.000	0.0000	0.0000
2025/10/15	2044	06/11/2025	11.25 Call	Bond Future	6394.9300	6.3949	6934.6500	6.9347	8.440	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.25 Call	Bond Future	12497.1700	12.4972	13036.9800	13.0370	4.319	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.00 Call	Bond Future	11042.7700	11.0428	11582.5800	11.5826	4.888	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.20 Call	Bond Future	12209.9100	12.2099	12749.7200	12.7497	4.421	0.0000	0.0000
2025/10/15	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2044	05/02/2026		Bond Future	10.4102	86.8621	10.3343	87.4121	0.729	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.56 Call	Bond Future	7757.7900	7.7578	8293.4500	8.2935	6.905	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.56 Put	Bond Future	48.3400	0.0483	34.0400	0.0340	29.582	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.45 Call	Bond Future	7093.5000	7.0935	7623.1600	7.6232	7.467	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.45 Put	Bond Future	73.8400	0.0738	53.5400	0.0535	27.492	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.25 Call	Bond Future	5893.1900	5.8932	6408.8000	6.4088	8.749	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.25 Put	Bond Future	152.4800	0.1525	118.1300	0.1181	22.528	0.0000	0.0000
2025/10/15	2044	05/02/2026	11.50 Call	Bond Future	7395.4000	7.3954	7927.7400	7.9277	7.198	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
2025/10/15	2044	05/02/2026	11.50 Put	Bond Future	61.0200	0.0610	43.4000	0.0434	28.876	0.0000
2025/10/15	2044	05/02/2026	10.90 Put	Bond Future	486.6500	0.4867	396.3800	0.3964	18.549	0.0000
2025/10/15	2044	05/02/2026	10.90 Call	Bond Future	3909.5900	3.9096	4369.2800	4.3693	11.758	0.0000
2025/10/15	2044	05/02/2026	10.07 Put	Bond Future	3318.1700	3.3182	2992.0700	2.9921	9.828	0.0000
2025/10/15	2044	05/02/2026	10.07 Call	Bond Future	810.0700	0.8101	1033.9300	1.0339	27.635	0.0000
2025/10/15	2044	07/05/2026		Bond Future	10.5004	88.4622	10.4219	89.0224	0.747	0.0000
2025/10/15	2044	07/05/2026	11.80 Call	Bond Future	8667.4700	8.6675	9197.0600	9.1971	6.110	0.0000
2025/10/15	2044	07/05/2026	11.80 Put	Bond Future	157.0400	0.1570	126.4500	0.1265	19.479	0.0000
2025/10/15	2044	06/08/2026		Bond Future	10.6003	85.6964	10.5190	86.2675	0.768	0.0000
2025/10/15	2044	06/08/2026	12.42 Call	Bond Future	11501.9200	11.5019	12053.4400	12.0534	4.795	0.0000
2025/10/15	2044	06/08/2026	12.42 Put	Bond Future	135.0700	0.1351	115.4900	0.1155	14.496	0.0000
2025/10/15	2044	05/11/2026		Bond Future	10.6986	87.2090	10.6144	87.7909	0.787	0.0000
2025/10/15	2044	05/11/2026	11.34 Call	Bond Future	5788.7700	5.7888	6231.2300	6.2312	7.643	0.0000
2025/10/15	2044	05/11/2026	11.34 Put	Bond Future	1552.8100	1.5528	1413.3900	1.4134	8.979	0.0000
2025/10/15	2046	06/11/2025		Bond Future	125.3024	125.3024	125.4757	125.4757	0.138	0.0000
2025/10/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	65.7200	0.0657	100.000	0.0000
2025/10/15	2046	06/11/2025	125.41 Put	Bond Future	107.6400	0.1076	0.0000	0.0000	(100.000)	0.0000
2025/10/15	2046	05/02/2026		Bond Future	127.6108	127.6108	127.7876	127.7876	0.138	0.0000
2025/10/15	2046	05/02/2026	121.65 Call	Bond Future	5960.8100	5.9608	6137.5500	6.1376	2.965	0.0000
2025/10/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2046	07/05/2026		Bond Future	127.6919	127.6919	127.8722	127.8722	0.141	0.0000
2025/10/15	2046	07/05/2026	124.95 Call	Bond Future	2741.8600	2.7419	2922.2100	2.9222	6.578	0.0000
2025/10/15	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2046	06/08/2026		Bond Future	130.0604	130.0604	130.2451	130.2451	0.142	0.0000
2025/10/15	2046	06/08/2026	122.38 Call	Bond Future	7680.4000	7.6804	7865.1100	7.8651	2.405	0.0000
2025/10/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2046	05/11/2026		Bond Future	130.0538	130.0538	130.2430	130.2430	0.146	0.0000
2025/10/15	2046	05/11/2026	125.48 Call	Bond Future	4573.7500	4.5738	4762.9900	4.7630	4.138	0.0000
2025/10/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2050	06/11/2025		Bond Future	126.8287	126.8287	126.9103	126.9103	0.064	0.0000
2025/10/15	2050	06/11/2025	124.42 Call	Bond Future	2408.7100	2.4087	2490.3300	2.4903	3.389	0.0000
2025/10/15	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2050	05/02/2026		Bond Future	126.7461	126.7461	126.8295	126.8295	0.066	0.0000
2025/10/15	2050	05/02/2026	122.82 Call	Bond Future	3926.0600	3.9261	4009.5300	4.0095	2.126	0.0000
2025/10/15	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	2050	07/05/2026		Bond Future	129.1111	129.1111	129.1965	129.1965	0.066	0.0000
2025/10/15	2050	07/05/2026	124.07 Call	Bond Future	5041.0500	5.0411	5126.5200	5.1265	1.695	0.0000
2025/10/15	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
2025/10/15	2050	06/08/2026		Bond Future	129.0471	129.0471	129.1351	129.1351	0.068	0.0000	0.0000
2025/10/15	2050	06/08/2026	123.27 Call	Bond Future	5777.0500	5.7771	5865.0600	5.8651	1.523	0.0000	0.0000
2025/10/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	2050	05/11/2026		Bond Future	131.3575	131.3575	131.4482	131.4482	0.069	0.0000	0.0000
2025/10/15	2050	05/11/2026	123.84 Call	Bond Future	7517.4900	7.5175	7608.1600	7.6082	1.206	0.0000	0.0000
2025/10/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	AL37	06/11/2025		Index Future	1213.5640	1213.5640	1217.1940	1217.1940	0.299	0.0000	0.0000
2025/10/15	AL37	05/02/2026		Index Future	1235.6240	1235.6240	1239.3210	1239.3210	0.299	0.0000	0.0000
2025/10/15	AL37	07/05/2026		Index Future	1258.3900	1258.3900	1262.1560	1262.1560	0.299	0.0000	0.0000
2025/10/15	AL37	06/08/2026		Index Future	1281.2080	1281.2080	1285.0460	1285.0460	0.300	0.0000	0.0000
2025/10/15	AL37	05/11/2026		Index Future	1304.1470	1304.1470	1308.0560	1308.0560	0.300	0.0000	0.0000
2025/10/15	AL7T	06/11/2025		Index Future	1504.0430	1504.0430	1511.0140	1511.0140	0.463	0.0000	0.0000
2025/10/15	AL7T	05/02/2026		Index Future	1531.3830	1531.3830	1538.4820	1538.4820	0.464	0.0000	0.0000
2025/10/15	AL7T	07/05/2026		Index Future	1559.5980	1559.5980	1566.8290	1566.8290	0.464	0.0000	0.0000
2025/10/15	AL7T	06/08/2026		Index Future	1587.8790	1587.8790	1595.2440	1595.2440	0.464	0.0000	0.0000
2025/10/15	AL7T	05/11/2026		Index Future	1616.3070	1616.3070	1623.8090	1623.8090	0.464	0.0000	0.0000
2025/10/15	ALBI	06/11/2025		Index Future	1270.2080	1270.2080	1275.5200	1275.5200	0.418	0.0000	0.0000
2025/10/15	ALBI	05/02/2026		Index Future	1293.2980	1293.2980	1298.7070	1298.7070	0.418	0.0000	0.0000
2025/10/15	ALBI	07/05/2026		Index Future	1317.1260	1317.1260	1322.6360	1322.6360	0.418	0.0000	0.0000
2025/10/15	ALBI	06/08/2026		Index Future	1341.0100	1341.0100	1346.6230	1346.6230	0.419	0.0000	0.0000
2025/10/15	ALBI	05/11/2026		Index Future	1365.0190	1365.0190	1370.7360	1370.7360	0.419	0.0000	0.0000
2025/10/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2025/10/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/15	ES33	06/11/2025		Bond Future	9.7430	89.0578	9.6638	89.4527	0.813	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
2025/10/15	ES33	06/11/2025	12.01 Call	Bond Future		10407.5900	10.4076	10802.4800	10.8025	3.794	0.0000	0.0000
2025/10/15	ES33	06/11/2025	12.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES33	05/02/2026		Bond Future		9.8489	90.6985	9.7660	91.1009	0.842	0.0000	0.0000
2025/10/15	ES33	05/02/2026	11.49 Call	Bond Future		7503.0600	7.5031	7905.4600	7.9055	5.363	0.0000	0.0000
2025/10/15	ES33	05/02/2026	11.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES33	07/05/2026		Bond Future		9.9527	88.5963	9.8659	89.0064	0.873	0.0000	0.0000
2025/10/15	ES33	07/05/2026	11.69 Call	Bond Future		7715.7600	7.7158	8125.8500	8.1259	5.315	0.0000	0.0000
2025/10/15	ES33	07/05/2026	11.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES33	06/08/2026		Bond Future		10.0693	90.2390	9.9781	90.6574	0.906	0.0000	0.0000
2025/10/15	ES33	06/08/2026	12.02 Call	Bond Future		8370.3600	8.3704	8788.7300	8.7887	4.998	0.0000	0.0000
2025/10/15	ES33	06/08/2026	12.02 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES33	05/11/2026		Bond Future		10.2013	88.0609	10.1054	88.4875	0.940	0.0000	0.0000
2025/10/15	ES33	05/11/2026	10.83 Call	Bond Future		2732.4800	2.7325	3159.1000	3.1591	15.613	0.0000	0.0000
2025/10/15	ES33	05/11/2026	10.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES42	06/11/2025		Bond Future		10.4293	85.3619	10.3559	85.8703	0.704	0.0000	0.0000
2025/10/15	ES42	06/11/2025	12.39 Call	Bond Future		12027.9800	12.0280	12536.4500	12.5365	4.227	0.0000	0.0000
2025/10/15	ES42	06/11/2025	12.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES42	05/02/2026		Bond Future		10.5209	86.9344	10.4449	87.4526	0.723	0.0000	0.0000
2025/10/15	ES42	05/02/2026	11.85 Call	Bond Future		8334.7000	8.3347	8852.8800	8.8529	6.217	0.0000	0.0000
2025/10/15	ES42	05/02/2026	11.85 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES42	07/05/2026		Bond Future		10.6143	84.2919	10.5356	84.8199	0.742	0.0000	0.0000
2025/10/15	ES42	07/05/2026	12.20 Call	Bond Future		9650.4700	9.6505	10178.5000	10.1785	5.472	0.0000	0.0000
2025/10/15	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES42	06/08/2026		Bond Future		10.7139	85.8541	10.6323	86.3925	0.762	0.0000	0.0000
2025/10/15	ES42	06/08/2026	12.65 Call	Bond Future		11379.7600	11.3798	11918.2000	11.9182	4.732	0.0000	0.0000
2025/10/15	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	ES42	05/11/2026		Bond Future		10.8205	83.1263	10.7359	83.6751	0.782	0.0000	0.0000
2025/10/15	ES42	05/11/2026	11.66 Call	Bond Future		5161.4800	5.1615	5710.2700	5.7103	10.632	0.0000	0.0000
2025/10/15	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GOVI	06/11/2025		GOVI		1248.0480	1248.0480	1253.1240	1253.1240	0.407	0.0000	0.0000
2025/10/15	GOVI	06/11/2025	1,112. Call 00	GOVI		1360480.0000	136.0480	1411240.0000	141.1240	3.731	0.0000	0.0000
2025/10/15	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GOVI	05/02/2026		GOVI		1270.7340	1270.7340	1275.9040	1275.9040	0.407	0.0000	0.0000
2025/10/15	GOVI	05/02/2026	1,150. Call 00	GOVI		1207340.0000	120.7340	1259040.0000	125.9040	4.282	0.0000	0.0000
2025/10/15	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GOVI	07/05/2026		GOVI		1294.1470	1294.1470	1299.4130	1299.4130	0.407	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	
2025/10/15	GOVI	07/05/2026	1,177. Call 00	GOVI	1171470.0000	117.1470	1224130.0000	122.4130	4.495	0.0000	0.0000
2025/10/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GOVI	06/08/2026		GOVI	1317.6140	1317.6140	1322.9780	1322.9780	0.407	0.0000	0.0000
2025/10/15	GOVI	06/08/2026	1,189. Call 00	GOVI	1286140.0000	128.6140	1339780.0000	133.9780	4.171	0.0000	0.0000
2025/10/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GOVI	05/11/2026		GOVI	1341.2040	1341.2040	1346.6680	1346.6680	0.407	0.0000	0.0000
2025/10/15	GOVI	05/11/2026	1,277. Call 00	GOVI	642040.0000	64.2040	696680.0000	69.6680	8.510	0.0000	0.0000
2025/10/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/15	I258	06/11/2025		Bond Future	115.9984	115.9984	116.0723	116.0723	0.064	0.0000	0.0000
2025/10/15	I258	06/11/2025	112.39 Call	Bond Future	3646.5281	3.6465	3714.1191	3.7141	1.854	0.0000	0.0000
2025/10/15	I258	06/11/2025	112.39 Put	Bond Future	38.1381	0.0381	31.8091	0.0318	16.595	0.0000	0.0000
2025/10/15	I258	05/02/2026		Bond Future	115.3190	115.3190	115.3948	115.3948	0.066	0.0000	0.0000
2025/10/15	I258	05/02/2026	111.65 Call	Bond Future	4264.4192	4.2644	4319.9280	4.3199	1.302	0.0000	0.0000
2025/10/15	I258	05/02/2026	111.65 Put	Bond Future	595.3792	0.5954	575.1780	0.5752	3.393	0.0000	0.0000
2025/10/15	I258	07/05/2026		Bond Future	117.4708	117.4708	117.5481	117.5481	0.066	0.0000	0.0000
2025/10/15	I258	07/05/2026	113.73 Call	Bond Future	4877.2402	4.8772	4925.4351	4.9254	0.988	0.0000	0.0000
2025/10/15	I258	07/05/2026	113.73 Put	Bond Future	1136.4702	1.1365	1107.3151	1.1073	2.565	0.0000	0.0000
2025/10/15	I258	06/08/2026		Bond Future	116.7864	116.7864	116.8662	116.8662	0.068	0.0000	0.0000
2025/10/15	I258	06/08/2026	112.95 Call	Bond Future	5460.2396	5.4602	5500.3099	5.5003	0.734	0.0000	0.0000
2025/10/15	I258	06/08/2026	112.95 Put	Bond Future	1623.8896	1.6239	1584.1299	1.5841	2.448	0.0000	0.0000
2025/10/15	I258	05/11/2026		Bond Future	118.8761	118.8761	118.9583	118.9583	0.069	0.0000	0.0000
2025/10/15	I258	05/11/2026	114.95 Call	Bond Future	5973.5988	5.9736	6025.1711	6.0252	0.863	0.0000	0.0000
2025/10/15	I258	05/11/2026	114.95 Put	Bond Future	2047.4588	2.0475	2016.8811	2.0169	1.493	0.0000	0.0000
2025/10/15	IGOV	06/11/2025		Index Future	401.4570	401.4570	401.3190	401.3190	0.034	0.0000	0.0000
2025/10/15	IGOV	05/02/2026		Index Future	408.8540	408.8540	408.7130	408.7130	0.034	0.0000	0.0000
2025/10/15	IGOV	07/05/2026		Index Future	416.4840	416.4840	416.3410	416.3410	0.034	0.0000	0.0000
2025/10/15	IGOV	06/08/2026		Index Future	424.1320	424.1320	423.9870	423.9870	0.034	0.0000	0.0000
2025/10/15	IGOV	05/11/2026		Index Future	431.8190	431.8190	431.6730	431.6730	0.034	0.0000	0.0000
2025/10/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/15	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	
2025/10/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/15	R033	06/11/2025		Bond Future	8.6216	108.5508	8.5488	108.9622	0.845	0.0000	0.0000
2025/10/15	R033	06/11/2025	10.33 Call	Bond Future	9095.3500	9.0954	9506.7300	9.5067	4.523	0.0000	0.0000
2025/10/15	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R033	05/02/2026		Bond Future	8.6841	110.5238	8.6076	110.9429	0.881	0.0000	0.0000
2025/10/15	R033	05/02/2026	10.49 Call	Bond Future	9332.4700	9.3325	9750.7900	9.7508	4.482	0.0000	0.0000
2025/10/15	R033	05/02/2026	10.49 Put	Bond Future	18.4500	0.0185	17.6200	0.0176	4.499	0.0000	0.0000
2025/10/15	R033	07/05/2026		Bond Future	8.7455	107.5164	8.6652	107.9434	0.919	0.0000	0.0000
2025/10/15	R033	07/05/2026	10.38 Call	Bond Future	8372.8700	8.3729	8779.0400	8.7790	4.851	0.0000	0.0000
2025/10/15	R033	07/05/2026	10.38 Put	Bond Future	144.7300	0.1447	123.8300	0.1238	14.441	0.0000	0.0000
2025/10/15	R033	06/08/2026		Bond Future	8.8176	109.4847	8.7328	109.9203	0.961	0.0000	0.0000
2025/10/15	R033	06/08/2026	10.25 Call	Bond Future	7531.6400	7.5316	7922.6800	7.9227	5.192	0.0000	0.0000
2025/10/15	R033	06/08/2026	10.25 Put	Bond Future	501.2300	0.5012	456.6300	0.4566	8.898	0.0000	0.0000
2025/10/15	R033	05/11/2026		Bond Future	8.9003	106.3785	8.8109	106.8227	1.005	0.0000	0.0000
2025/10/15	R033	05/11/2026	9.33 Call	Bond Future	4142.5500	4.1426	4445.7800	4.4458	7.320	0.0000	0.0000
2025/10/15	R033	05/11/2026	9.33 Put	Bond Future	2040.9400	2.0409	1899.9100	1.8999	6.910	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.30 Call	Bond Future	6732.8400	6.7328	7212.0600	7.2121	7.118	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.68 Call	Bond Future	8814.3000	8.8143	9293.5200	9.2935	5.437	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.50 Call	Bond Future	7836.2900	7.8363	8315.5100	8.3155	6.115	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.15 Call	Bond Future	5893.5000	5.8935	6372.6900	6.3727	8.131	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.15 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/15	R035	06/11/2025	9.77 Put	Bond Future	3.7700	0.0038	1.2700	0.0013	66.313	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
2025/10/15	R035	06/11/2025	9.77 Call	Bond Future	3724.6200	3.7246	4201.3400	4.2013	12.799	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.00 Call	Bond Future	10518.3800	10.5184	10997.6000	10.9976	4.556	0.0000	0.0000
2025/10/15	R035	06/11/2025	9.91 Put	Bond Future	0.6500	0.0007	0.1800	0.0002	72.308	0.0000	0.0000
2025/10/15	R035	06/11/2025	9.91 Call	Bond Future	4529.7400	4.5297	5008.4900	5.0085	10.569	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.41 Call	Bond Future	7341.9400	7.3419	7821.1600	7.8212	6.527	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.43 Call	Bond Future	12740.4600	12.7405	13219.6800	13.2197	3.761	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.44 Call	Bond Future	7507.1300	7.5071	7986.3500	7.9864	6.384	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.94 Call	Bond Future	10202.2000	10.2022	10681.4200	10.6814	4.697	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.99 Call	Bond Future	15522.2900	15.5223	16001.5100	16.0015	3.087	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.95 Call	Bond Future	15327.6700	15.3277	15806.8900	15.8069	3.127	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.45 Call	Bond Future	12841.9600	12.8420	13321.1800	13.3212	3.732	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.95 Call	Bond Future	10255.0000	10.2550	10734.2200	10.7342	4.673	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.08 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.08 Call	Bond Future	5498.3200	5.4983	5977.4900	5.9775	8.715	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025	10.58 Call	Bond Future	8272.7100	8.2727	8751.9300	8.7519	5.793	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.67 Call	Bond Future	13947.8800	13.9479	14427.1000	14.4271	3.436	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	06/11/2025		Bond Future	9.1453	100.0724	9.0671	100.5516	0.855	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.20 Call	Bond Future	11561.4200	11.5614	12040.6400	12.0406	4.145	0.0000	0.0000
2025/10/15	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	05/02/2026	9.25 Call	Bond Future	1480.0700	1.4801	1775.5800	1.7756	19.966	0.0000	0.0000
2025/10/15	R035	05/02/2026	9.25 Put	Bond Future	1310.4200	1.3104	1117.7200	1.1177	14.705	0.0000	0.0000
2025/10/15	R035	05/02/2026	8.85 Put	Bond Future	2847.1700	2.8472	2543.5100	2.5435	10.665	0.0000	0.0000
2025/10/15	R035	05/02/2026	8.85 Call	Bond Future	597.4500	0.5975	782.0000	0.7820	30.890	0.0000	0.0000
2025/10/15	R035	05/02/2026		Bond Future	9.2215	101.8913	9.1400	102.3795	0.885	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.79 Call	Bond Future	8802.6200	8.8026	9288.4000	9.2884	5.519	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.79 Put	Bond Future	5.8400	0.0058	3.4100	0.0034	41.610	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.44 Put	Bond Future	27.1600	0.0272	17.1900	0.0172	36.708	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.44 Call	Bond Future	6954.6100	6.9546	7432.8500	7.4329	6.877	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
2025/10/15	R035	05/02/2026	10.94 Put	Bond Future	2.8700	0.0029	1.6300	0.0016	43.206	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.94 Call	Bond Future	9585.1500	9.5852	10072.1200	10.0721	5.080	0.0000	0.0000
2025/10/15	R035	05/02/2026	12.44 Call	Bond Future	16950.3900	16.9504	17438.6000	17.4386	2.880	0.0000	0.0000
2025/10/15	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R035	05/02/2026	11.00 Put	Bond Future	2.1400	0.0021	1.2000	0.0012	43.925	0.0000	0.0000
2025/10/15	R035	05/02/2026	11.00 Call	Bond Future	9896.0400	9.8960	10383.3100	10.3833	4.924	0.0000	0.0000
2025/10/15	R035	05/02/2026	11.17 Call	Bond Future	10769.7000	10.7697	11257.5700	11.2576	4.530	0.0000	0.0000
2025/10/15	R035	05/02/2026	11.17 Put	Bond Future	0.8300	0.0008	0.4900	0.0005	40.964	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.67 Call	Bond Future	8171.7500	8.1718	8655.9400	8.6559	5.925	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.67 Put	Bond Future	10.0800	0.0101	6.0600	0.0061	39.881	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.17 Put	Bond Future	78.7600	0.0788	54.1000	0.0541	31.310	0.0000	0.0000
2025/10/15	R035	05/02/2026	10.17 Call	Bond Future	5528.4300	5.5284	5991.9800	5.9920	8.385	0.0000	0.0000
2025/10/15	R035	07/05/2026		Bond Future	9.2922	99.2652	9.2072	99.7626	0.915	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.86 Call	Bond Future	8656.4600	8.6565	9142.1600	9.1422	5.611	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.86 Put	Bond Future	51.5400	0.0515	39.8300	0.0398	22.720	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.66 Call	Bond Future	7654.9500	7.6550	8132.8700	8.1329	6.243	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.66 Put	Bond Future	90.5200	0.0905	71.0300	0.0710	21.531	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.16 Call	Bond Future	5218.0100	5.2180	5656.0600	5.6561	8.395	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.16 Put	Bond Future	326.1500	0.3262	266.7900	0.2668	18.200	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.66 Put	Bond Future	979.5700	0.9796	839.4700	0.8395	14.302	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.66 Call	Bond Future	3093.2900	3.0933	3450.6000	3.4506	11.551	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.71 Call	Bond Future	7904.9500	7.9050	8385.1400	8.3851	6.075	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.71 Put	Bond Future	78.8900	0.0789	61.6700	0.0617	21.828	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.21 Call	Bond Future	5451.9400	5.4519	5895.6100	5.8956	8.138	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.21 Put	Bond Future	288.1500	0.2882	234.4100	0.2344	18.650	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.71 Put	Bond Future	885.6200	0.8856	756.3600	0.7564	14.595	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.71 Call	Bond Future	3282.0400	3.2820	3650.1900	3.6502	11.217	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.64 Call	Bond Future	7555.1400	7.5551	8032.0800	8.0321	6.313	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.64 Put	Bond Future	95.6400	0.0956	75.1700	0.0752	21.403	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.14 Call	Bond Future	5125.1800	5.1252	5561.0600	5.5611	8.505	0.0000	0.0000
2025/10/15	R035	07/05/2026	10.14 Put	Bond Future	342.3900	0.3424	280.8600	0.2809	17.971	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.64 Put	Bond Future	1018.8600	1.0189	874.5300	0.8745	14.166	0.0000	0.0000
2025/10/15	R035	07/05/2026	9.64 Call	Bond Future	3019.1900	3.0192	3372.2700	3.3723	11.695	0.0000	0.0000
2025/10/15	R035	06/08/2026		Bond Future	9.3732	101.0828	9.2843	101.5900	0.949	0.0000	0.0000
2025/10/15	R035	06/08/2026	11.06 Call	Bond Future	9118.2000	9.1182	9605.9900	9.6060	5.350	0.0000	0.0000
2025/10/15	R035	06/08/2026	11.06 Put	Bond Future	116.1600	0.1162	96.7100	0.0967	16.744	0.0000	0.0000
2025/10/15	R035	06/08/2026	10.22 Call	Bond Future	5258.4400	5.2584	5687.4200	5.6874	8.158	0.0000	0.0000
2025/10/15	R035	06/08/2026	10.22 Put	Bond Future	595.7600	0.5958	517.5000	0.5175	13.136	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.72 Call	Bond Future	3317.9300	3.3179	3673.9800	3.6740	10.731	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	
2025/10/15	R035	06/08/2026	9.72 Put	Bond Future	1372.1400	1.3721	1220.9500	1.2210	11.019	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.22 Put	Bond Future	2752.4700	2.7525	2504.2600	2.5043	9.018	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.22 Call	Bond Future	1876.0600	1.8761	2135.0900	2.1351	13.807	0.0000	0.0000
2025/10/15	R035	06/08/2026	10.13 Call	Bond Future	4881.6300	4.8816	5299.5000	5.2995	8.560	0.0000	0.0000
2025/10/15	R035	06/08/2026	10.13 Put	Bond Future	700.4200	0.7004	611.0500	0.6111	12.759	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.63 Call	Bond Future	3019.4100	3.0194	3357.5800	3.3576	11.200	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.63 Put	Bond Future	1573.7100	1.5737	1404.6400	1.4046	10.743	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.13 Put	Bond Future	3072.8800	3.0729	2806.7200	2.8067	8.662	0.0000	0.0000
2025/10/15	R035	06/08/2026	9.13 Call	Bond Future	1676.9500	1.6770	1918.0300	1.9180	14.376	0.0000	0.0000
2025/10/15	R035	05/11/2026		Bond Future	9.4662	98.3684	9.3732	98.8854	0.982	0.0000	0.0000
2025/10/15	R035	05/11/2026	10.03 Call	Bond Future	4329.5700	4.3296	4709.8700	4.7099	8.784	0.0000	0.0000
2025/10/15	R035	05/11/2026	10.03 Put	Bond Future	1269.6600	1.2697	1132.9200	1.1329	10.770	0.0000	0.0000
2025/10/15	R038	06/11/2025		Bond Future	9.7483	109.2343	9.6799	109.7494	0.702	0.0000	0.0000
2025/10/15	R038	06/11/2025	11.24 Call	Bond Future	10414.8400	10.4148	10929.9600	10.9300	4.946	0.0000	0.0000
2025/10/15	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R038	06/11/2025	12.33 Call	Bond Future	17127.2700	17.1273	17642.3900	17.6424	3.008	0.0000	0.0000
2025/10/15	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R038	06/11/2025	10.98 Call	Bond Future	8706.9300	8.7069	9222.0500	9.2221	5.916	0.0000	0.0000
2025/10/15	R038	05/02/2026		Bond Future	9.8356	111.2197	9.7645	111.7445	0.723	0.0000	0.0000
2025/10/15	R038	05/02/2026	11.44 Call	Bond Future	10938.8000	10.9388	11462.3500	11.4624	4.786	0.0000	0.0000
2025/10/15	R038	05/02/2026	11.44 Put	Bond Future	4.4100	0.0044	3.1600	0.0032	28.345	0.0000	0.0000
2025/10/15	R038	07/05/2026		Bond Future	9.9230	107.7838	9.8492	108.3184	0.745	0.0000	0.0000
2025/10/15	R038	07/05/2026	11.40 Call	Bond Future	10010.3800	10.0104	10528.9700	10.5290	5.181	0.0000	0.0000
2025/10/15	R038	07/05/2026	11.40 Put	Bond Future	75.8300	0.0758	59.8100	0.0598	21.126	0.0000	0.0000
2025/10/15	R038	06/08/2026		Bond Future	10.0194	109.7568	9.9424	110.3020	0.768	0.0000	0.0000
2025/10/15	R038	06/08/2026	11.77 Call	Bond Future	11532.8800	11.5329	12056.6100	12.0566	4.541	0.0000	0.0000
2025/10/15	R038	06/08/2026	11.77 Put	Bond Future	133.0300	0.1330	111.5600	0.1116	16.139	0.0000	0.0000
2025/10/15	R038	05/11/2026		Bond Future	10.1235	106.2141	10.0433	106.7698	0.792	0.0000	0.0000
2025/10/15	R038	05/11/2026	10.72 Call	Bond Future	5507.5400	5.5075	5932.6600	5.9327	7.719	0.0000	0.0000
2025/10/15	R038	05/11/2026	10.72 Put	Bond Future	1499.3500	1.4994	1368.7700	1.3688	8.709	0.0000	0.0000
2025/10/15	R053	06/11/2025		Bond Future	10.1609	114.7703	10.0878	115.5247	0.719	0.0000	0.0000
2025/10/15	R053	06/11/2025	11.76 Call	Bond Future	14556.0000	14.5560	15310.4600	15.3105	5.183	0.0000	0.0000
2025/10/15	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R053	05/02/2026		Bond Future	10.2388	116.8564	10.1633	117.6248	0.737	0.0000	0.0000
2025/10/15	R053	05/02/2026	11.49 Call	Bond Future	11566.1100	11.5661	12320.1700	12.3202	6.520	0.0000	0.0000
2025/10/15	R053	05/02/2026	11.49 Put	Bond Future	43.5300	0.0435	29.1400	0.0291	33.058	0.0000	0.0000
2025/10/15	R053	07/05/2026		Bond Future	10.3161	113.1471	10.2381	113.9300	0.756	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	
2025/10/15	R053	07/05/2026	11.69 Call	Bond Future	12531.9600	12.5320	13290.7200	13.2907	6.055	0.0000	0.0000
2025/10/15	R053	07/05/2026	11.69 Put	Bond Future	160.0000	0.1600	135.8600	0.1359	15.088	0.0000	0.0000
2025/10/15	R053	06/08/2026		Bond Future	10.3996	115.2183	10.3189	116.0163	0.776	0.0000	0.0000
2025/10/15	R053	06/08/2026	12.28 Call	Bond Future	16270.5200	16.2705	17037.7200	17.0377	4.715	0.0000	0.0000
2025/10/15	R053	06/08/2026	12.28 Put	Bond Future	163.5200	0.1635	132.6900	0.1327	18.854	0.0000	0.0000
2025/10/15	R053	05/11/2026		Bond Future	10.4880	111.3939	10.4045	112.2070	0.796	0.0000	0.0000
2025/10/15	R053	05/11/2026	11.21 Call	Bond Future	8508.2300	8.5082	9133.0800	9.1331	7.344	0.0000	0.0000
2025/10/15	R053	05/11/2026	11.21 Put	Bond Future	1890.0700	1.8901	1701.8500	1.7019	9.958	0.0000	0.0000
2025/10/15	R186	06/11/2025		Bond Future	7.5000	107.2230	7.4722	107.2528	0.371	0.0000	0.0000
2025/10/15	R186	06/11/2025	8.13 Call	Bond Future	672.1100	0.6721	701.9100	0.7019	4.434	0.0000	0.0000
2025/10/15	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R186	05/02/2026		Bond Future	7.5447	103.8683	8.4300	103.1324	11.734	0.0000	0.0000
2025/10/15	R186	05/02/2026	8.43 Call	Bond Future	735.9500	0.7360	87.6800	0.0877	88.086	0.0000	0.0000
2025/10/15	R186	05/02/2026	8.43 Put	Bond Future	0.0300	0.0000	87.6800	0.0877	292,166.667	0.0000	0.0000
2025/10/15	R186	07/05/2026		Bond Future	7.5909	105.7818	8.6900	105.1300	14.479	0.0000	0.0000
2025/10/15	R186	07/05/2026	8.69 Call	Bond Future	653.3300	0.6533	117.9000	0.1179	81.954	0.0000	0.0000
2025/10/15	R186	07/05/2026	8.69 Put	Bond Future	1.5400	0.0015	117.9000	0.1179	7,555.844	0.0000	0.0000
2025/10/15	R186	06/08/2026		Bond Future	7.7168	102.4136	8.5700	102.1093	11.057	0.0000	0.0000
2025/10/15	R186	06/08/2026	8.57 Call	Bond Future	314.9000	0.3149	96.6800	0.0967	69.298	0.0000	0.0000
2025/10/15	R186	06/08/2026	8.57 Put	Bond Future	10.6300	0.0106	96.6800	0.0967	809.501	0.0000	0.0000
2025/10/15	R186	05/11/2026		Bond Future	8.7792	104.2222	8.1200	104.2987	7.509	0.0000	0.0000
2025/10/15	R186	05/11/2026	8.12 Call	Bond Future	20.1800	0.0202	54.7700	0.0548	171.407	0.0000	0.0000
2025/10/15	R186	05/11/2026	8.12 Put	Bond Future	96.6500	0.0967	54.7700	0.0548	43.332	0.0000	0.0000
2025/10/15	R202	06/11/2025		Bond Future	283.2485	283.2485	283.1379	283.1379	0.039	0.0000	0.0000
2025/10/15	R202	06/11/2025	275.64 Call	Bond Future	7608.5000	7.6085	7497.8900	7.4979	1.454	0.0000	0.0000
2025/10/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R202	05/02/2026		Bond Future	283.1153	283.1153	283.0037	283.0037	0.039	0.0000	0.0000
2025/10/15	R202	05/02/2026	277.82 Call	Bond Future	5295.3400	5.2953	5183.6900	5.1837	2.108	0.0000	0.0000
2025/10/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R202	07/05/2026		Bond Future	288.3986	288.3986	288.2854	288.2854	0.039	0.0000	0.0000
2025/10/15	R202	07/05/2026	277.55 Call	Bond Future	10848.5600	10.8486	10735.3900	10.7354	1.043	0.0000	0.0000
2025/10/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R202	06/08/2026		Bond Future	288.3110	288.3110	288.1981	288.1981	0.039	0.0000	0.0000
2025/10/15	R202	06/08/2026	278.86 Call	Bond Future	9451.0400	9.4510	9338.0500	9.3381	1.196	0.0000	0.0000
2025/10/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R202	05/11/2026		Bond Future	293.4738	293.4738	293.3610	293.3610	0.038	0.0000	0.0000
2025/10/15	R202	05/11/2026	280.46 Call	Bond Future	13013.8000	13.0138	12901.0300	12.9010	0.867	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	
2025/10/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R209	06/11/2025		Bond Future	9.4046	80.0814	9.3266	80.5220	0.829	0.0000	0.0000
2025/10/15	R209	06/11/2025	11.27 Call	Bond Future	9652.2000	9.6522	10092.8100	10.0928	4.565	0.0000	0.0000
2025/10/15	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R209	05/02/2026		Bond Future	9.4778	81.5369	9.3968	81.9858	0.854	0.0000	0.0000
2025/10/15	R209	05/02/2026	10.93 Call	Bond Future	7533.4300	7.5334	7979.4100	7.9794	5.920	0.0000	0.0000
2025/10/15	R209	05/02/2026	10.93 Put	Bond Future	8.3400	0.0083	5.4300	0.0054	34.892	0.0000	0.0000
2025/10/15	R209	07/05/2026		Bond Future	9.5505	79.8875	9.4665	80.3447	0.879	0.0000	0.0000
2025/10/15	R209	07/05/2026	11.07 Call	Bond Future	7772.6800	7.7727	8218.8700	8.2189	5.740	0.0000	0.0000
2025/10/15	R209	07/05/2026	11.07 Put	Bond Future	55.0500	0.0551	43.9800	0.0440	20.109	0.0000	0.0000
2025/10/15	R209	06/08/2026		Bond Future	9.6315	81.3502	9.5443	81.8164	0.906	0.0000	0.0000
2025/10/15	R209	06/08/2026	11.39 Call	Bond Future	8782.6300	8.7826	9230.2400	9.2302	5.097	0.0000	0.0000
2025/10/15	R209	06/08/2026	11.39 Put	Bond Future	98.9100	0.0989	80.3400	0.0803	18.775	0.0000	0.0000
2025/10/15	R209	05/11/2026		Bond Future	9.7200	79.6376	9.6292	80.1127	0.934	0.0000	0.0000
2025/10/15	R209	05/11/2026	10.32 Call	Bond Future	4232.0900	4.2321	4588.8700	4.5889	8.430	0.0000	0.0000
2025/10/15	R209	05/11/2026	10.32 Put	Bond Future	1181.5600	1.1816	1063.2600	1.0633	10.012	0.0000	0.0000
2025/10/15	R210	06/11/2025		Bond Future	253.6174	253.6174	253.7110	253.7110	0.037	0.0000	0.0000
2025/10/15	R210	06/11/2025	252.14 Call	Bond Future	1477.4000	1.4774	1571.0100	1.5710	6.336	0.0000	0.0000
2025/10/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R210	05/02/2026		Bond Future	258.2897	258.2897	258.3859	258.3859	0.037	0.0000	0.0000
2025/10/15	R210	05/02/2026	253.10 Call	Bond Future	5189.7000	5.1897	5285.8500	5.2859	1.853	0.0000	0.0000
2025/10/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R210	07/05/2026		Bond Future	259.6226	259.6226	259.7211	259.7211	0.038	0.0000	0.0000
2025/10/15	R210	07/05/2026	255.40 Call	Bond Future	4222.6100	4.2226	4321.1000	4.3211	2.332	0.0000	0.0000
2025/10/15	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R210	06/08/2026		Bond Future	264.4390	264.4390	264.5412	264.5412	0.039	0.0000	0.0000
2025/10/15	R210	06/08/2026	259.84 Call	Bond Future	4598.9800	4.5990	4701.1600	4.7012	2.222	0.0000	0.0000
2025/10/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R210	05/11/2026		Bond Future	265.6344	265.6344	265.7407	265.7407	0.040	0.0000	0.0000
2025/10/15	R210	05/11/2026	253.33 Call	Bond Future	12304.3800	12.3044	12410.7300	12.4107	0.864	0.0000	0.0000
2025/10/15	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R213	06/11/2025		Bond Future	8.1538	96.4886	8.0811	96.7878	0.891	0.0000	0.0000
2025/10/15	R213	06/11/2025	10.05 Call	Bond Future	7419.0200	7.4190	7718.1800	7.7182	4.032	0.0000	0.0000
2025/10/15	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/15	R213	05/02/2026		Bond Future	8.2055	98.2424	8.1284	98.5473	0.940	0.0000	0.0000
2025/10/15	R213	05/02/2026	9.89 Call	Bond Future	6372.6300	6.3726	6677.3600	6.6774	4.782	0.0000	0.0000
2025/10/15	R213	05/02/2026	9.89 Put	Bond Future	0.4600	0.0005	0.2900	0.0003	36.957	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
2025/10/15	R213	07/05/2026		Bond Future	8.2492	96.5005	8.1672	96.8111	0.993	0.0000
2025/10/15	R213	07/05/2026	9.80 Call	Bond Future	5669.8300	5.6698	5977.5200	5.9775	5.427	0.0000
2025/10/15	R213	07/05/2026	9.80 Put	Bond Future	14.1400	0.0141	11.1700	0.0112	21.004	0.0000
2025/10/15	R213	06/08/2026		Bond Future	8.3052	98.2677	8.2177	98.5847	1.053	0.0000
2025/10/15	R213	06/08/2026	9.69 Call	Bond Future	4919.4800	4.9195	5226.1000	5.2261	6.233	0.0000
2025/10/15	R213	06/08/2026	9.69 Put	Bond Future	67.9000	0.0679	57.5000	0.0575	15.317	0.0000
2025/10/15	R213	05/11/2026		Bond Future	8.3798	96.4550	8.2862	96.7784	1.117	0.0000
2025/10/15	R213	05/11/2026	8.75 Call	Bond Future	2127.7000	2.1277	2380.0200	2.3800	11.859	0.0000
2025/10/15	R213	05/11/2026	8.75 Put	Bond Future	862.0900	0.8621	790.9900	0.7910	8.247	0.0000
2025/10/15	R214	06/11/2025		Bond Future	10.0974	73.5383	10.0242	73.9882	0.725	0.0000
2025/10/15	R214	06/11/2025	11.64 Call	Bond Future	8605.9900	8.6060	9055.8700	9.0559	5.228	0.0000
2025/10/15	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	R214	05/02/2026		Bond Future	10.1812	74.8750	10.1055	75.3332	0.743	0.0000
2025/10/15	R214	05/02/2026	11.26 Call	Bond Future	6149.7100	6.1497	6593.5500	6.5936	7.217	0.0000
2025/10/15	R214	05/02/2026	11.26 Put	Bond Future	49.8700	0.0499	35.5000	0.0355	28.815	0.0000
2025/10/15	R214	07/05/2026		Bond Future	10.2601	72.9562	10.1820	73.4230	0.762	0.0000
2025/10/15	R214	07/05/2026	11.53 Call	Bond Future	7144.7300	7.1447	7582.2800	7.5823	6.124	0.0000
2025/10/15	R214	07/05/2026	11.53 Put	Bond Future	131.9600	0.1320	102.7500	0.1028	22.135	0.0000
2025/10/15	R214	06/08/2026		Bond Future	10.3471	74.2921	10.2662	74.7680	0.781	0.0000
2025/10/15	R214	06/08/2026	11.97 Call	Bond Future	8823.0800	8.8231	9276.9500	9.2770	5.144	0.0000
2025/10/15	R214	06/08/2026	11.97 Put	Bond Future	156.7800	0.1568	134.8000	0.1348	14.020	0.0000
2025/10/15	R214	05/11/2026		Bond Future	10.4417	72.3087	10.3581	72.7936	0.801	0.0000
2025/10/15	R214	05/11/2026	10.97 Call	Bond Future	4431.1400	4.4311	4791.3000	4.7913	8.128	0.0000
2025/10/15	R214	05/11/2026	10.97 Put	Bond Future	1473.5600	1.4736	1348.8400	1.3488	8.464	0.0000
2025/10/15	R248	06/11/2025		Bond Future	10.2827	88.4014	10.2094	88.9711	0.713	0.0000
2025/10/15	R248	06/11/2025	11.74 Call	Bond Future	10159.1300	10.1591	10728.8300	10.7288	5.608	0.0000
2025/10/15	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/15	R248	05/02/2026	9.50 Put	Bond Future	7242.5600	7.2426	6723.4100	6.7234	7.168	0.0000
2025/10/15	R248	05/02/2026	9.50 Call	Bond Future	194.7800	0.1948	255.9100	0.2559	31.384	0.0000
2025/10/15	R248	05/02/2026	10.00 Put	Bond Future	3660.4500	3.6605	3260.3100	3.2603	10.931	0.0000
2025/10/15	R248	05/02/2026	10.00 Call	Bond Future	784.6000	0.7846	964.7400	0.9647	22.959	0.0000
2025/10/15	R248	05/02/2026	10.48 Call	Bond Future	2244.4700	2.2445	2602.2200	2.6022	15.939	0.0000
2025/10/15	R248	05/02/2026	10.48 Put	Bond Future	1394.4300	1.3944	1171.9000	1.1719	15.958	0.0000
2025/10/15	R248	05/02/2026		Bond Future	10.3675	90.0081	10.2917	90.5884	0.731	0.0000
2025/10/15	R248	05/02/2026	11.46 Call	Bond Future	7762.5800	7.7626	8326.3000	8.3263	7.262	0.0000
2025/10/15	R248	05/02/2026	11.46 Put	Bond Future	61.9600	0.0620	45.4000	0.0454	26.727	0.0000
2025/10/15	R248	07/05/2026		Bond Future	10.4474	87.2265	10.3691	87.8176	0.749	0.0000
2025/10/15	R248	07/05/2026	11.72 Call	Bond Future	8917.2700	8.9173	9473.1800	9.4732	6.234	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/15	R248	07/05/2026	11.72 Put	Bond Future	171.0300	0.1710	135.8500	0.1359	20.569	0.0000	0.0000
2025/10/15	R248	06/08/2026		Bond Future	10.5349	88.8236	10.4540	89.4262	0.768	0.0000	0.0000
2025/10/15	R248	06/08/2026	12.37 Call	Bond Future	12113.0500	12.1131	12691.4000	12.6914	4.775	0.0000	0.0000
2025/10/15	R248	06/08/2026	12.37 Put	Bond Future	138.6900	0.1387	114.4500	0.1145	17.478	0.0000	0.0000
2025/10/15	R248	05/11/2026		Bond Future	10.6293	85.9556	10.5456	86.5695	0.788	0.0000	0.0000
2025/10/15	R248	05/11/2026	11.31 Call	Bond Future	6256.6500	6.2567	6724.5000	6.7245	7.478	0.0000	0.0000
2025/10/15	R248	05/11/2026	11.31 Put	Bond Future	1525.8400	1.5258	1379.7400	1.3797	9.575	0.0000	0.0000
2025/10/15	R2R9	06/11/2025		Bond Future	101.1600	101.1600	101.1525	101.1525	0.007	0.0000	0.0000
2025/10/15	R2R9	06/11/2025	101.16 Call	Bond Future	0.0000	0.0000	769.0600	0.7691	100.000	0.0000	0.0000
2025/10/15	R2R9	06/11/2025	101.16 Put	Bond Future	0.0000	0.0000	776.5200	0.7765	100.000	0.0000	0.0000
2025/10/15	R2R9	05/02/2026		Bond Future	102.9900	102.9900	102.9914	102.9914	0.001	0.0000	0.0000
2025/10/15	R2R9	05/02/2026	102.99 Call	Bond Future	0.0000	0.0000	1742.5800	1.7426	100.000	0.0000	0.0000
2025/10/15	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	1741.2300	1.7412	100.000	0.0000	0.0000
2025/10/15	R2R9	07/05/2026		Bond Future	99.9100	99.9100	99.9094	99.9094	0.001	0.0000	0.0000
2025/10/15	R2R9	07/05/2026	99.91 Call	Bond Future	0.0000	0.0000	2368.2900	2.3683	100.000	0.0000	0.0000
2025/10/15	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	2368.9100	2.3689	100.000	0.0000	0.0000
2025/10/15	R2R9	06/08/2026		Bond Future	101.7400	101.7400	101.7390	101.7390	0.001	0.0000	0.0000
2025/10/15	R2R9	06/08/2026	101.74 Call	Bond Future	0.0000	0.0000	2885.2100	2.8852	100.000	0.0000	0.0000
2025/10/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	2886.1900	2.8862	100.000	0.0000	0.0000
2025/10/15	R2R9	05/11/2026		Bond Future	98.5600	98.5600	98.5595	98.5595	0.000	0.0000	0.0000
2025/10/15	R2R9	05/11/2026	98.56 Call	Bond Future	0.0000	0.0000	3326.5800	3.3266	100.000	0.0000	0.0000
2025/10/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	3327.0500	3.3271	100.000	0.0000	0.0000
2025/10/15	R4R2	06/11/2025		Bond Future	101.5800	101.5800	101.0605	101.0605	0.511	0.0000	0.0000
2025/10/15	R4R2	06/11/2025	101.58 Call	Bond Future	0.0000	0.0000	600.3900	0.6004	100.000	0.0000	0.0000
2025/10/15	R4R2	06/11/2025	101.58 Put	Bond Future	0.0000	0.0000	1119.9400	1.1199	100.000	0.0000	0.0000
2025/10/15	R4R2	05/02/2026		Bond Future	103.4300	103.4300	102.8977	102.8977	0.515	0.0000	0.0000
2025/10/15	R4R2	05/02/2026	103.43 Call	Bond Future	0.0000	0.0000	1627.9800	1.6280	100.000	0.0000	0.0000
2025/10/15	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	2160.3300	2.1603	100.000	0.0000	0.0000
2025/10/15	R4R2	07/05/2026		Bond Future	100.2300	100.2300	99.6878	99.6878	0.541	0.0000	0.0000
2025/10/15	R4R2	07/05/2026	100.23 Call	Bond Future	0.0000	0.0000	2304.4400	2.3044	100.000	0.0000	0.0000
2025/10/15	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	2846.6000	2.8466	100.000	0.0000	0.0000
2025/10/15	R4R2	06/08/2026		Bond Future	102.0600	102.0600	101.5133	101.5133	0.536	0.0000	0.0000
2025/10/15	R4R2	06/08/2026	102.06 Call	Bond Future	0.0000	0.0000	2862.0600	2.8621	100.000	0.0000	0.0000
2025/10/15	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	3408.7300	3.4087	100.000	0.0000	0.0000
2025/10/15	R4R2	05/11/2026		Bond Future	98.7600	98.7600	98.2039	98.2039	0.563	0.0000	0.0000
2025/10/15	R4R2	05/11/2026	98.76 Call	Bond Future	0.0000	0.0000	3343.5200	3.3435	100.000	0.0000	0.0000
2025/10/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	3899.6700	3.8997	100.000	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
2025/10/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
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