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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2025 TO 16/10/2025

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
2025/10/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/16	2029	06/11/2025		Bond Future	141.7300	141.7300	141.6658	0.045	0.0000	0.0000
2025/10/16	2029	06/11/2025	139.79 Call	Bond Future	1940.0000	1.9400	1875.8000	3.309	0.0000	0.0000
2025/10/16	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2029	05/02/2026		Bond Future	144.3415	144.3415	144.2762	0.045	0.0000	0.0000
2025/10/16	2029	05/02/2026	140.11 Call	Bond Future	4231.4800	4.2315	4166.2400	1.542	0.0000	0.0000
2025/10/16	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/16	2029	07/05/2026		Bond Future	145.5715	145.5715	145.5051	145.5051	0.046	0.0000	0.0000
2025/10/16	2029	07/05/2026	141.82 Call	Bond Future	3751.4500	3.7515	3685.0900	3.6851	1.769	0.0000	0.0000
2025/10/16	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2029	06/08/2026		Bond Future	148.2733	148.2733	148.2060	148.2060	0.045	0.0000	0.0000
2025/10/16	2029	06/08/2026	144.10 Call	Bond Future	4173.2900	4.1733	4106.0100	4.1060	1.612	0.0000	0.0000
2025/10/16	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2029	05/11/2026		Bond Future	149.4441	149.4441	149.3759	149.3759	0.046	0.0000	0.0000
2025/10/16	2029	05/11/2026	147.56 Call	Bond Future	1884.1000	1.8841	1815.9400	1.8159	3.618	0.0000	0.0000
2025/10/16	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2030	06/11/2025	8.72 Call	Bond Future	3290.8300	3.2908	3400.4600	3.4005	3.331	0.0000	0.0000
2025/10/16	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2030	06/11/2025	9.22 Call	Bond Future	4981.3500	4.9814	5090.9800	5.0910	2.201	0.0000	0.0000
2025/10/16	2030	06/11/2025	10.08 Call	Bond Future	7805.7000	7.8057	7915.3300	7.9153	1.404	0.0000	0.0000
2025/10/16	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2030	06/11/2025		Bond Future	7.7765	103.0115	7.7457	103.1212	0.396	0.0000	0.0000
2025/10/16	2030	06/11/2025	9.54 Call	Bond Future	6044.4200	6.0444	6154.0500	6.1541	1.814	0.0000	0.0000
2025/10/16	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2030	05/02/2026		Bond Future	7.8039	100.8761	7.7708	100.9879	0.424	0.0000	0.0000
2025/10/16	2030	05/02/2026	9.49 Call	Bond Future	5497.3300	5.4973	5609.0600	5.6091	2.032	0.0000	0.0000
2025/10/16	2030	05/02/2026	9.49 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2025/10/16	2030	07/05/2026		Bond Future	7.8357	102.7346	7.8000	102.8484	0.456	0.0000	0.0000
2025/10/16	2030	07/05/2026	9.39 Call	Bond Future	4814.1800	4.8142	4926.8700	4.9269	2.341	0.0000	0.0000
2025/10/16	2030	07/05/2026	9.39 Put	Bond Future	7.1100	0.0071	5.9500	0.0060	16.315	0.0000	0.0000
2025/10/16	2030	06/08/2026		Bond Future	7.8824	100.6071	7.8436	100.7233	0.492	0.0000	0.0000
2025/10/16	2030	06/08/2026	9.22 Call	Bond Future	3954.8000	3.9548	4065.0500	4.0651	2.788	0.0000	0.0000
2025/10/16	2030	06/08/2026	9.22 Put	Bond Future	51.4200	0.0514	45.5000	0.0455	11.513	0.0000	0.0000
2025/10/16	2030	05/11/2026		Bond Future	7.9333	102.3847	7.8910	102.5032	0.533	0.0000	0.0000
2025/10/16	2030	05/11/2026	8.39 Call	Bond Future	1855.5100	1.8555	1935.8500	1.9359	4.330	0.0000	0.0000
2025/10/16	2030	05/11/2026	8.39 Put	Bond Future	586.1800	0.5862	548.0300	0.5480	6.508	0.0000	0.0000
2025/10/16	2031	06/11/2025		Bond Future	112.5219	112.5219	112.5965	112.5965	0.066	0.0000	0.0000
2025/10/16	2031	06/11/2025	109.69 Call	Bond Future	2831.8800	2.8319	2906.5300	2.9065	2.636	0.0000	0.0000
2025/10/16	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2031	05/02/2026		Bond Future	112.2043	112.2043	112.2805	112.2805	0.068	0.0000	0.0000
2025/10/16	2031	05/02/2026	111.76 Call	Bond Future	792.7600	0.7928	839.3500	0.8394	5.877	0.0000	0.0000
2025/10/16	2031	05/02/2026	111.76 Put	Bond Future	348.4700	0.3485	318.8900	0.3189	8.489	0.0000	0.0000
2025/10/16	2031	07/05/2026		Bond Future	114.2983	114.2983	114.3759	114.3759	0.068	0.0000	0.0000
2025/10/16	2031	07/05/2026	113.84 Call	Bond Future	943.8100	0.9438	989.9900	0.9900	4.893	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
2025/10/16	2031	07/05/2026	113.84 Put	Bond Future	485.5400	0.4855	454.1100	0.4541	6.473	0.0000
2025/10/16	2031	06/08/2026		Bond Future	113.9886	113.9886	114.0679	114.0679	0.070	0.0000
2025/10/16	2031	06/08/2026	113.81 Call	Bond Future	889.0700	0.8891	931.1100	0.9311	4.729	0.0000
2025/10/16	2031	06/08/2026	113.81 Put	Bond Future	710.4400	0.7104	673.1700	0.6732	5.246	0.0000
2025/10/16	2031	05/11/2026		Bond Future	116.0297	116.0297	116.1107	116.1107	0.070	0.0000
2025/10/16	2031	05/11/2026	111.49 Call	Bond Future	4551.3900	4.5514	4631.1200	4.6311	1.752	0.0000
2025/10/16	2031	05/11/2026	111.49 Put	Bond Future	11.6500	0.0117	10.3800	0.0104	10.901	0.0000
2025/10/16	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2032	06/11/2025	9.40 Call	Bond Future	4783.4300	4.7834	4933.6600	4.9337	3.141	0.0000
2025/10/16	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2032	06/11/2025	9.90 Call	Bond Future	7029.2200	7.0292	7179.4500	7.1795	2.137	0.0000
2025/10/16	2032	06/11/2025	10.89 Call	Bond Future	11281.6500	11.2817	11431.8800	11.4319	1.332	0.0000
2025/10/16	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2032	06/11/2025		Bond Future	8.3829	100.2902	8.3519	100.4404	0.369	0.0000
2025/10/16	2032	06/11/2025	10.42 Call	Bond Future	9294.2700	9.2943	9444.5000	9.4445	1.616	0.0000
2025/10/16	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2032	05/02/2026		Bond Future	8.4376	102.1133	8.4050	102.2663	0.386	0.0000
2025/10/16	2032	05/02/2026	10.16 Call	Bond Future	7683.6400	7.6836	7836.5200	7.8365	1.990	0.0000
2025/10/16	2032	05/02/2026	10.16 Put	Bond Future	0.8000	0.0008	0.6100	0.0006	23.750	0.0000
2025/10/16	2032	07/05/2026		Bond Future	8.4907	99.8346	8.4563	99.9905	0.405	0.0000
2025/10/16	2032	07/05/2026	10.14 Call	Bond Future	7148.8300	7.1488	7302.3000	7.3023	2.147	0.0000
2025/10/16	2032	07/05/2026	10.14 Put	Bond Future	17.7500	0.0178	15.3300	0.0153	13.634	0.0000
2025/10/16	2032	06/08/2026		Bond Future	8.5548	101.6631	8.5184	101.8222	0.426	0.0000
2025/10/16	2032	06/08/2026	10.12 Call	Bond Future	6617.7400	6.6177	6769.5500	6.7696	2.294	0.0000
2025/10/16	2032	06/08/2026	10.12 Put	Bond Future	72.0100	0.0720	64.8100	0.0648	9.999	0.0000
2025/10/16	2032	05/11/2026		Bond Future	8.6305	99.3021	8.5919	99.4641	0.447	0.0000
2025/10/16	2032	05/11/2026	9.16 Call	Bond Future	3108.9500	3.1090	3220.3700	3.2204	3.584	0.0000
2025/10/16	2032	05/11/2026	9.16 Put	Bond Future	917.4400	0.9174	866.8000	0.8668	5.520	0.0000
2025/10/16	2033	06/11/2025		Bond Future	135.3859	135.3859	135.2340	135.2340	0.112	0.0000
2025/10/16	2033	06/11/2025	133.14 Call	Bond Future	2245.9400	2.2459	2094.0000	2.0940	6.765	0.0000
2025/10/16	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2033	05/02/2026		Bond Future	137.8805	137.8805	137.7260	137.7260	0.112	0.0000
2025/10/16	2033	05/02/2026	132.88 Call	Bond Future	5000.5100	5.0005	4846.0000	4.8460	3.090	0.0000
2025/10/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2033	07/05/2026		Bond Future	138.8878	138.8878	138.7305	138.7305	0.113	0.0000
2025/10/16	2033	07/05/2026	135.16 Call	Bond Future	3727.8200	3.7278	3570.5100	3.5705	4.220	0.0000
2025/10/16	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2033	06/08/2026		Bond Future	141.4657	141.4657	141.3058	141.3058	0.113	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	
2025/10/16	2033	06/08/2026	134.25 Call	Bond Future	7215.6600	7.2157	7055.7700	7.0558	2.216	0.0000	0.0000
2025/10/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2033	05/11/2026		Bond Future	142.4104	142.4104	142.2480	142.2480	0.114	0.0000	0.0000
2025/10/16	2033	05/11/2026	137.26 Call	Bond Future	5150.4300	5.1504	4987.9600	4.9880	3.154	0.0000	0.0000
2025/10/16	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2037	06/11/2025	10.50 Put	Bond Future	0.1400	0.0001	0.0500	0.0001	64.286	0.0000	0.0000
2025/10/16	2037	06/11/2025	10.50 Call	Bond Future	5462.9100	5.4629	5793.0900	5.7931	6.044	0.0000	0.0000
2025/10/16	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2037	06/11/2025	11.00 Call	Bond Future	8350.2500	8.3503	8680.5200	8.6805	3.955	0.0000	0.0000
2025/10/16	2037	06/11/2025	12.16 Call	Bond Future	14555.4800	14.5555	14885.7500	14.8858	2.269	0.0000	0.0000
2025/10/16	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2037	06/11/2025		Bond Future	9.6137	94.8093	9.5625	95.1396	0.533	0.0000	0.0000
2025/10/16	2037	06/11/2025	11.63 Call	Bond Future	11802.5800	11.8026	12132.8500	12.1329	2.798	0.0000	0.0000
2025/10/16	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2037	05/02/2026		Bond Future	9.6936	92.2743	9.6404	92.6106	0.549	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.20 Call	Bond Future	8868.7700	8.8688	9202.9200	9.2029	3.768	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.20 Put	Bond Future	8.1800	0.0082	5.9800	0.0060	26.895	0.0000	0.0000
2025/10/16	2037	05/02/2026	12.27 Call	Bond Future	14453.0500	14.4531	14789.3900	14.7894	2.327	0.0000	0.0000
2025/10/16	2037	05/02/2026	12.27 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/16	2037	05/02/2026	10.90 Put	Bond Future	30.8800	0.0309	23.5500	0.0236	23.737	0.0000	0.0000
2025/10/16	2037	05/02/2026	10.90 Call	Bond Future	7223.3200	7.2233	7552.3400	7.5523	4.555	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.86 Call	Bond Future	12374.1900	12.3742	12710.4500	12.7105	2.717	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.86 Put	Bond Future	0.2600	0.0003	0.1700	0.0002	34.615	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.36 Call	Bond Future	9735.5700	9.7356	10070.8400	10.0708	3.444	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.36 Put	Bond Future	3.8000	0.0038	2.7200	0.0027	28.421	0.0000	0.0000
2025/10/16	2037	05/02/2026	10.65 Put	Bond Future	85.2300	0.0852	67.3500	0.0674	20.979	0.0000	0.0000
2025/10/16	2037	05/02/2026	10.65 Call	Bond Future	5852.1100	5.8521	6170.5800	6.1706	5.442	0.0000	0.0000
2025/10/16	2037	05/02/2026	12.73 Call	Bond Future	16696.1600	16.6962	17032.5100	17.0325	2.015	0.0000	0.0000
2025/10/16	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.40 Put	Bond Future	3.1200	0.0031	2.2200	0.0022	28.846	0.0000	0.0000
2025/10/16	2037	05/02/2026	11.40 Call	Bond Future	9950.7100	9.9507	10286.1600	10.2862	3.371	0.0000	0.0000
2025/10/16	2037	07/05/2026	12.40 Call	Bond Future	14428.2900	14.4283	14770.5300	14.7705	2.372	0.0000	0.0000
2025/10/16	2037	07/05/2026	12.40 Put	Bond Future	1.7500	0.0018	1.3400	0.0013	23.429	0.0000	0.0000
2025/10/16	2037	07/05/2026	10.95 Put	Bond Future	180.9200	0.1809	154.4800	0.1545	14.614	0.0000	0.0000
2025/10/16	2037	07/05/2026	10.95 Call	Bond Future	7051.1800	7.0512	7367.3900	7.3674	4.484	0.0000	0.0000
2025/10/16	2037	07/05/2026		Bond Future	9.7778	93.9742	9.7225	94.3168	0.566	0.0000	0.0000
2025/10/16	2037	07/05/2026	11.32 Call	Bond Future	8959.6500	8.9597	9291.0700	9.2911	3.699	0.0000	0.0000
2025/10/16	2037	07/05/2026	11.32 Put	Bond Future	67.3500	0.0674	56.1200	0.0561	16.674	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	
2025/10/16	2037	06/08/2026		Bond Future	9.8731	91.4355	9.8155	91.7846	0.583	0.0000	0.0000
2025/10/16	2037	06/08/2026	11.71 Call	Bond Future	10352.4000	10.3524	10687.6200	10.6876	3.238	0.0000	0.0000
2025/10/16	2037	06/08/2026	11.71 Put	Bond Future	103.8700	0.1039	89.9700	0.0900	13.382	0.0000	0.0000
2025/10/16	2037	06/08/2026	11.30 Call	Bond Future	8345.1900	8.3452	8665.4600	8.6655	3.838	0.0000	0.0000
2025/10/16	2037	06/08/2026	11.30 Put	Bond Future	242.1700	0.2422	213.3200	0.2133	11.913	0.0000	0.0000
2025/10/16	2037	06/08/2026	10.70 Call	Bond Future	5556.2800	5.5563	5834.1600	5.8342	5.001	0.0000	0.0000
2025/10/16	2037	06/08/2026	10.70 Put	Bond Future	735.9600	0.7360	664.7200	0.6647	9.680	0.0000	0.0000
2025/10/16	2037	06/08/2026	10.02 Put	Bond Future	2100.1900	2.1002	1949.3800	1.9494	7.181	0.0000	0.0000
2025/10/16	2037	06/08/2026	10.02 Call	Bond Future	2982.9200	2.9829	3181.2300	3.1812	6.648	0.0000	0.0000
2025/10/16	2037	05/11/2026		Bond Future	9.9682	93.0504	9.9083	93.4060	0.601	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.62 Call	Bond Future	5087.3200	5.0873	5341.5300	5.3415	4.997	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.62 Put	Bond Future	1334.5200	1.3345	1233.1300	1.2331	7.597	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.83 Call	Bond Future	5922.5500	5.9226	6196.1500	6.1962	4.620	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.83 Put	Bond Future	1005.4500	1.0055	923.4500	0.9235	8.156	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.23 Call	Bond Future	3702.4200	3.7024	3915.3400	3.9153	5.751	0.0000	0.0000
2025/10/16	2037	05/11/2026	10.23 Put	Bond Future	2169.2100	2.1692	2026.5300	2.0265	6.578	0.0000	0.0000
2025/10/16	2037	05/11/2026	9.46 Put	Bond Future	4838.1100	4.8381	4609.5800	4.6096	4.724	0.0000	0.0000
2025/10/16	2037	05/11/2026	9.46 Call	Bond Future	1760.1200	1.7601	1887.1900	1.8872	7.219	0.0000	0.0000
2025/10/16	2038	06/11/2025		Bond Future	146.6194	146.6194	146.6508	146.6508	0.021	0.0000	0.0000
2025/10/16	2038	06/11/2025	143.88 Call	Bond Future	2739.4200	2.7394	2770.8000	2.7708	1.145	0.0000	0.0000
2025/10/16	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2038	05/02/2026		Bond Future	147.1504	147.1504	147.1824	147.1824	0.022	0.0000	0.0000
2025/10/16	2038	05/02/2026	143.20 Call	Bond Future	3950.3900	3.9504	3982.4300	3.9824	0.811	0.0000	0.0000
2025/10/16	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2038	07/05/2026		Bond Future	149.8965	149.8965	149.9293	149.9293	0.022	0.0000	0.0000
2025/10/16	2038	07/05/2026	144.53 Call	Bond Future	5366.5200	5.3665	5399.2600	5.3993	0.610	0.0000	0.0000
2025/10/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2038	06/08/2026		Bond Future	150.4717	150.4717	150.5054	150.5054	0.022	0.0000	0.0000
2025/10/16	2038	06/08/2026	144.72 Call	Bond Future	5751.7300	5.7517	5785.4200	5.7854	0.586	0.0000	0.0000
2025/10/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2038	05/11/2026		Bond Future	153.1672	153.1672	153.2018	153.2018	0.023	0.0000	0.0000
2025/10/16	2038	05/11/2026	146.31 Call	Bond Future	6857.1600	6.8572	6891.8000	6.8918	0.505	0.0000	0.0000
2025/10/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2040	06/11/2025		Bond Future	10.0453	94.6681	9.9839	95.1030	0.611	0.0000	0.0000
2025/10/16	2040	06/11/2025	11.84 Call	Bond Future	11494.5400	11.4945	11929.4600	11.9295	3.784	0.0000	0.0000
2025/10/16	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2040	05/02/2026	9.80 Put	Bond Future	3193.5100	3.1935	2887.8000	2.8878	9.573	0.0000	0.0000
2025/10/16	2040	05/02/2026	9.80 Call	Bond Future	849.3600	0.8494	986.5800	0.9866	16.156	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
2025/10/16	2040	05/02/2026		Bond Future	10.1318	91.8800	10.0681	92.3229	0.628	0.0000
2025/10/16	2040	05/02/2026	11.49 Call	Bond Future	8778.2800	8.7783	9215.8200	9.2158	4.984	0.0000
2025/10/16	2040	05/02/2026	11.49 Put	Bond Future	18.6800	0.0187	13.2900	0.0133	28.854	0.0000
2025/10/16	2040	05/02/2026	10.35 Put	Bond Future	1024.7400	1.0247	870.8500	0.8709	15.017	0.0000
2025/10/16	2040	05/02/2026	10.35 Call	Bond Future	2520.8800	2.5209	2809.9200	2.8099	11.466	0.0000
2025/10/16	2040	05/02/2026	10.75 Call	Bond Future	4468.8700	4.4689	4847.9600	4.8480	8.483	0.0000
2025/10/16	2040	05/02/2026	10.75 Put	Bond Future	321.4000	0.3214	257.5600	0.2576	19.863	0.0000
2025/10/16	2040	05/02/2026	11.15 Call	Bond Future	6762.2100	6.7622	7186.2400	7.1862	6.271	0.0000
2025/10/16	2040	05/02/2026	11.15 Put	Bond Future	76.0500	0.0761	57.1500	0.0572	24.852	0.0000
2025/10/16	2040	05/02/2026	13.23 Call	Bond Future	18273.2900	18.2733	18716.2200	18.7162	2.424	0.0000
2025/10/16	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2040	05/02/2026	11.82 Put	Bond Future	4.1600	0.0042	2.8100	0.0028	32.452	0.0000
2025/10/16	2040	05/02/2026	11.82 Call	Bond Future	10705.2400	10.7052	11146.8200	11.1468	4.125	0.0000
2025/10/16	2040	07/05/2026	12.53 Call	Bond Future	13958.5500	13.9586	14407.9100	14.4079	3.219	0.0000
2025/10/16	2040	07/05/2026	12.53 Put	Bond Future	7.2800	0.0073	5.5300	0.0055	24.038	0.0000
2025/10/16	2040	07/05/2026	12.03 Call	Bond Future	11247.0900	11.2471	11690.6100	11.6906	3.943	0.0000
2025/10/16	2040	07/05/2026	12.03 Put	Bond Future	36.4800	0.0365	28.8900	0.0289	20.806	0.0000
2025/10/16	2040	07/05/2026	11.12 Put	Bond Future	396.5000	0.3965	336.4000	0.3364	15.158	0.0000
2025/10/16	2040	07/05/2026	11.12 Call	Bond Future	6234.1100	6.2341	6625.1200	6.6251	6.272	0.0000
2025/10/16	2040	07/05/2026	12.22 Call	Bond Future	12289.5900	12.2896	12736.1700	12.7362	3.634	0.0000
2025/10/16	2040	07/05/2026	12.22 Put	Bond Future	20.6400	0.0206	16.1100	0.0161	21.948	0.0000
2025/10/16	2040	07/05/2026	11.72 Call	Bond Future	9525.5100	9.5255	9960.0400	9.9600	4.562	0.0000
2025/10/16	2040	07/05/2026	11.72 Put	Bond Future	87.5900	0.0876	71.0100	0.0710	18.929	0.0000
2025/10/16	2040	07/05/2026	10.70 Put	Bond Future	983.7200	0.9837	861.6300	0.8616	12.411	0.0000
2025/10/16	2040	07/05/2026	10.70 Call	Bond Future	4160.8400	4.1608	4489.8600	4.4899	7.908	0.0000
2025/10/16	2040	07/05/2026		Bond Future	10.2220	93.5726	10.1561	94.0238	0.645	0.0000
2025/10/16	2040	07/05/2026	11.67 Call	Bond Future	9246.7800	9.2468	9679.2200	9.6792	4.677	0.0000
2025/10/16	2040	07/05/2026	11.67 Put	Bond Future	100.2400	0.1002	81.5700	0.0816	18.625	0.0000
2025/10/16	2040	06/08/2026		Bond Future	10.3228	90.7759	10.2544	91.2355	0.663	0.0000
2025/10/16	2040	06/08/2026	12.19 Call	Bond Future	11455.6000	11.4556	11897.6000	11.8976	3.858	0.0000
2025/10/16	2040	06/08/2026	12.19 Put	Bond Future	113.5500	0.1136	95.9300	0.0959	15.517	0.0000
2025/10/16	2040	05/11/2026		Bond Future	10.4226	92.3789	10.3517	92.8469	0.681	0.0000
2025/10/16	2040	05/11/2026	11.06 Call	Bond Future	5572.7600	5.5728	5907.0000	5.9070	5.998	0.0000
2025/10/16	2040	05/11/2026	11.06 Put	Bond Future	1519.4200	1.5194	1385.6700	1.3857	8.803	0.0000
2025/10/16	2040	05/11/2026	11.27 Call	Bond Future	6481.3700	6.4814	6840.8500	6.8409	5.546	0.0000
2025/10/16	2040	05/11/2026	11.27 Put	Bond Future	1150.5000	1.1505	1041.9900	1.0420	9.432	0.0000
2025/10/16	2040	05/11/2026	10.67 Call	Bond Future	4067.2000	4.0672	4347.4700	4.3475	6.891	0.0000
2025/10/16	2040	05/11/2026	10.67 Put	Bond Future	2461.7300	2.4617	2274.0100	2.2740	7.626	0.0000
2025/10/16	2040	05/11/2026	9.91 Put	Bond Future	5427.1500	5.4272	5128.4200	5.1284	5.504	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	
2025/10/16	2040	05/11/2026	9.91 Call	Bond Future	1965.2500	1.9653	2134.5100	2.1345	8.613	0.0000	0.0000
2025/10/16	2043	06/11/2025		Bond Future	114.6506	114.6506	114.2196	114.2196	0.376	0.0000	0.0000
2025/10/16	2043	06/11/2025	110.43 Call	Bond Future	4221.3747	4.2214	3791.1832	3.7912	10.191	0.0000	0.0000
2025/10/16	2043	06/11/2025	110.43 Put	Bond Future	0.7747	0.0008	1.6332	0.0016	110.813	0.0000	0.0000
2025/10/16	2043	05/02/2026		Bond Future	113.9468	113.9468	113.5079	113.5079	0.385	0.0000	0.0000
2025/10/16	2043	05/02/2026	109.66 Call	Bond Future	4433.6102	4.4336	4037.6770	4.0377	8.930	0.0000	0.0000
2025/10/16	2043	05/02/2026	109.66 Put	Bond Future	146.7702	0.1468	189.7970	0.1898	29.316	0.0000	0.0000
2025/10/16	2043	07/05/2026		Bond Future	116.0733	116.0733	115.6262	115.6262	0.385	0.0000	0.0000
2025/10/16	2043	07/05/2026	111.70 Call	Bond Future	4758.9560	4.7590	4385.3952	4.3854	7.850	0.0000	0.0000
2025/10/16	2043	07/05/2026	111.70 Put	Bond Future	385.6960	0.3857	459.1752	0.4592	19.051	0.0000	0.0000
2025/10/16	2043	06/08/2026		Bond Future	115.3639	115.3639	114.9087	114.9087	0.395	0.0000	0.0000
2025/10/16	2043	06/08/2026	110.88 Call	Bond Future	5110.2435	5.1102	4747.7755	4.7478	7.093	0.0000	0.0000
2025/10/16	2043	06/08/2026	110.88 Put	Bond Future	626.3235	0.6263	719.0555	0.7191	14.806	0.0000	0.0000
2025/10/16	2043	05/11/2026		Bond Future	117.4292	117.4292	116.9661	116.9661	0.394	0.0000	0.0000
2025/10/16	2043	05/11/2026	112.84 Call	Bond Future	5435.1026	5.4351	5078.0678	5.0781	6.569	0.0000	0.0000
2025/10/16	2043	05/11/2026	112.84 Put	Bond Future	845.8926	0.8459	951.9778	0.9520	12.541	0.0000	0.0000
2025/10/16	2044	06/11/2025		Bond Future	10.2499	90.1569	10.1785	90.6875	0.697	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.88 Call	Bond Future	10868.1500	10.8682	11398.7700	11.3988	4.882	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.75 Call	Bond Future	10081.9300	10.0819	10612.5500	10.6126	5.263	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.25 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/10/16	2044	06/11/2025	11.25 Call	Bond Future	6934.6500	6.9347	7465.2500	7.4653	7.651	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.25 Call	Bond Future	13036.9800	13.0370	13567.6000	13.5676	4.070	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.00 Call	Bond Future	11582.5800	11.5826	12113.2000	12.1132	4.581	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.20 Call	Bond Future	12749.7200	12.7497	13280.3400	13.2803	4.162	0.0000	0.0000
2025/10/16	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	2044	05/02/2026		Bond Future	10.3343	87.4121	10.2605	87.9525	0.715	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.56 Call	Bond Future	8293.4500	8.2935	8823.3200	8.8233	6.389	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.56 Put	Bond Future	34.0400	0.0340	23.5300	0.0235	30.875	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.45 Call	Bond Future	7623.1600	7.6232	8147.7600	8.1478	6.882	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.45 Put	Bond Future	53.5400	0.0535	37.7600	0.0378	29.473	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.25 Call	Bond Future	6408.8000	6.4088	6917.6100	6.9176	7.939	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.25 Put	Bond Future	118.1300	0.1181	86.5600	0.0866	26.725	0.0000	0.0000
2025/10/16	2044	05/02/2026	11.50 Call	Bond Future	7927.7400	7.9277	8455.0300	8.4550	6.651	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
2025/10/16	2044	05/02/2026	11.50 Put	Bond Future	43.4000	0.0434	30.3100	0.0303	30.161	0.0000
2025/10/16	2044	05/02/2026	10.90 Put	Bond Future	396.3800	0.3964	309.5300	0.3095	21.911	0.0000
2025/10/16	2044	05/02/2026	10.90 Call	Bond Future	4369.2800	4.3693	4822.8100	4.8228	10.380	0.0000
2025/10/16	2044	05/02/2026	10.07 Put	Bond Future	2992.0700	2.9921	2642.7500	2.6428	11.675	0.0000
2025/10/16	2044	05/02/2026	10.07 Call	Bond Future	1033.9300	1.0339	1224.9900	1.2250	18.479	0.0000
2025/10/16	2044	07/05/2026		Bond Future	10.4219	89.0224	10.3456	89.5728	0.733	0.0000
2025/10/16	2044	07/05/2026	11.80 Call	Bond Future	9197.0600	9.1971	9721.2700	9.7213	5.700	0.0000
2025/10/16	2044	07/05/2026	11.80 Put	Bond Future	126.4500	0.1265	100.2500	0.1003	20.720	0.0000
2025/10/16	2044	06/08/2026		Bond Future	10.5190	86.2675	10.4399	86.8282	0.752	0.0000
2025/10/16	2044	06/08/2026	12.42 Call	Bond Future	12053.4400	12.0534	12593.7300	12.5937	4.482	0.0000
2025/10/16	2044	06/08/2026	12.42 Put	Bond Future	115.4900	0.1155	95.0800	0.0951	17.673	0.0000
2025/10/16	2044	05/11/2026		Bond Future	10.6144	87.7909	10.5326	88.3617	0.770	0.0000
2025/10/16	2044	05/11/2026	11.34 Call	Bond Future	6231.2300	6.2312	6654.8600	6.6549	6.798	0.0000
2025/10/16	2044	05/11/2026	11.34 Put	Bond Future	1413.3900	1.4134	1266.1600	1.2662	10.417	0.0000
2025/10/16	2046	06/11/2025		Bond Future	125.4757	125.4757	125.7792	125.7792	0.242	0.0000
2025/10/16	2046	06/11/2025	125.41 Call	Bond Future	65.7200	0.0657	369.2400	0.3692	461.838	0.0000
2025/10/16	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2046	05/02/2026		Bond Future	127.7876	127.7876	128.0969	128.0969	0.242	0.0000
2025/10/16	2046	05/02/2026	121.65 Call	Bond Future	6137.5500	6.1376	6446.9000	6.4469	5.040	0.0000
2025/10/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2046	07/05/2026		Bond Future	127.8722	127.8722	128.1874	128.1874	0.246	0.0000
2025/10/16	2046	07/05/2026	124.95 Call	Bond Future	2922.2100	2.9222	3237.3600	3.2374	10.785	0.0000
2025/10/16	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2046	06/08/2026		Bond Future	130.2451	130.2451	130.5664	130.5664	0.247	0.0000
2025/10/16	2046	06/08/2026	122.38 Call	Bond Future	7865.1100	7.8651	8186.4300	8.1864	4.085	0.0000
2025/10/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2046	05/11/2026		Bond Future	130.2430	130.2430	130.5702	130.5702	0.251	0.0000
2025/10/16	2046	05/11/2026	125.48 Call	Bond Future	4762.9900	4.7630	5090.1500	5.0902	6.869	0.0000
2025/10/16	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2050	06/11/2025		Bond Future	126.9103	126.9103	127.1465	127.1465	0.186	0.0000
2025/10/16	2050	06/11/2025	124.42 Call	Bond Future	2490.3300	2.4903	2726.4500	2.7265	9.481	0.0000
2025/10/16	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2050	05/02/2026		Bond Future	126.8295	126.8295	127.0701	127.0701	0.190	0.0000
2025/10/16	2050	05/02/2026	122.82 Call	Bond Future	4009.5300	4.0095	4250.1200	4.2501	6.000	0.0000
2025/10/16	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2050	07/05/2026		Bond Future	129.1965	129.1965	129.4417	129.4417	0.190	0.0000
2025/10/16	2050	07/05/2026	124.07 Call	Bond Future	5126.5200	5.1265	5371.7400	5.3717	4.783	0.0000
2025/10/16	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
2025/10/16	2050	06/08/2026		Bond Future	129.1351	129.1351	129.3851	129.3851	0.194	0.0000
2025/10/16	2050	06/08/2026	123.27 Call	Bond Future	5865.0600	5.8651	6115.0700	6.1151	4.263	0.0000
2025/10/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	2050	05/11/2026		Bond Future	131.4482	131.4482	131.7028	131.7028	0.194	0.0000
2025/10/16	2050	05/11/2026	123.84 Call	Bond Future	7608.1600	7.6082	7862.8400	7.8628	3.347	0.0000
2025/10/16	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	AL37	06/11/2025		Index Future	1217.1940	1217.1940	1218.7670	1218.7670	0.129	0.0000
2025/10/16	AL37	05/02/2026		Index Future	1239.3210	1239.3210	1240.9230	1240.9230	0.129	0.0000
2025/10/16	AL37	07/05/2026		Index Future	1262.1560	1262.1560	1263.7880	1263.7880	0.129	0.0000
2025/10/16	AL37	06/08/2026		Index Future	1285.0460	1285.0460	1286.7100	1286.7100	0.129	0.0000
2025/10/16	AL37	05/11/2026		Index Future	1308.0560	1308.0560	1309.7540	1309.7540	0.130	0.0000
2025/10/16	AL7T	06/11/2025		Index Future	1511.0140	1511.0140	1515.1440	1515.1440	0.273	0.0000
2025/10/16	AL7T	05/02/2026		Index Future	1538.4820	1538.4820	1542.6880	1542.6880	0.273	0.0000
2025/10/16	AL7T	07/05/2026		Index Future	1566.8290	1566.8290	1571.1130	1571.1130	0.273	0.0000
2025/10/16	AL7T	06/08/2026		Index Future	1595.2440	1595.2440	1599.6100	1599.6100	0.274	0.0000
2025/10/16	AL7T	05/11/2026		Index Future	1623.8090	1623.8090	1628.2570	1628.2570	0.274	0.0000
2025/10/16	ALBI	06/11/2025		Index Future	1275.5200	1275.5200	1279.6460	1279.6460	0.323	0.0000
2025/10/16	ALBI	05/02/2026		Index Future	1298.7070	1298.7070	1302.9090	1302.9090	0.324	0.0000
2025/10/16	ALBI	07/05/2026		Index Future	1322.6360	1322.6360	1326.9160	1326.9160	0.324	0.0000
2025/10/16	ALBI	06/08/2026		Index Future	1346.6230	1346.6230	1350.9830	1350.9830	0.324	0.0000
2025/10/16	ALBI	05/11/2026		Index Future	1370.7360	1370.7360	1375.1770	1375.1770	0.324	0.0000
2025/10/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	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	
2025/10/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/16	ES33	06/11/2025		Bond Future	9.6638	89.4527	9.6374	89.5846	0.273	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	
2025/10/16	ES33	06/11/2025	12.01 Call	Bond Future	10802.4800	10.8025	10934.3300	10.9343	1.221	0.0000	0.0000
2025/10/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES33	05/02/2026		Bond Future	9.7660	91.1009	9.7384	91.2353	0.283	0.0000	0.0000
2025/10/16	ES33	05/02/2026	11.49 Call	Bond Future	7905.4600	7.9055	8039.8500	8.0399	1.700	0.0000	0.0000
2025/10/16	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES33	07/05/2026		Bond Future	9.8659	89.0064	9.8370	89.1434	0.293	0.0000	0.0000
2025/10/16	ES33	07/05/2026	11.69 Call	Bond Future	8125.8500	8.1259	8262.8300	8.2628	1.686	0.0000	0.0000
2025/10/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES33	06/08/2026		Bond Future	9.9781	90.6574	9.9477	90.7971	0.304	0.0000	0.0000
2025/10/16	ES33	06/08/2026	12.02 Call	Bond Future	8788.7300	8.7887	8928.4600	8.9285	1.590	0.0000	0.0000
2025/10/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES33	05/11/2026		Bond Future	10.1054	88.4875	10.0735	88.6300	0.316	0.0000	0.0000
2025/10/16	ES33	05/11/2026	10.83 Call	Bond Future	3159.1000	3.1591	3301.5700	3.3016	4.510	0.0000	0.0000
2025/10/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES42	06/11/2025		Bond Future	10.3559	85.8703	10.3146	86.1579	0.398	0.0000	0.0000
2025/10/16	ES42	06/11/2025	12.39 Call	Bond Future	12536.4500	12.5365	12824.0300	12.8240	2.294	0.0000	0.0000
2025/10/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES42	05/02/2026		Bond Future	10.4449	87.4526	10.4022	87.7455	0.408	0.0000	0.0000
2025/10/16	ES42	05/02/2026	11.85 Call	Bond Future	8852.8800	8.8529	9145.7700	9.1458	3.308	0.0000	0.0000
2025/10/16	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES42	07/05/2026		Bond Future	10.5356	84.8199	10.4914	85.1183	0.419	0.0000	0.0000
2025/10/16	ES42	07/05/2026	12.20 Call	Bond Future	10178.5000	10.1785	10476.9000	10.4769	2.932	0.0000	0.0000
2025/10/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES42	06/08/2026		Bond Future	10.6323	86.3925	10.5866	86.6967	0.430	0.0000	0.0000
2025/10/16	ES42	06/08/2026	12.65 Call	Bond Future	11918.2000	11.9182	12222.4000	12.2224	2.552	0.0000	0.0000
2025/10/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	ES42	05/11/2026		Bond Future	10.7359	83.6751	10.6885	83.9849	0.442	0.0000	0.0000
2025/10/16	ES42	05/11/2026	11.66 Call	Bond Future	5710.2700	5.7103	6020.1200	6.0201	5.426	0.0000	0.0000
2025/10/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GOVI	06/11/2025		GOVI	1253.1240	1253.1240	1256.9870	1256.9870	0.308	0.0000	0.0000
2025/10/16	GOVI	06/11/2025	1,112. Call 00	GOVI	1411240.0000	141.1240	1449870.0000	144.9870	2.737	0.0000	0.0000
2025/10/16	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GOVI	05/02/2026		GOVI	1275.9040	1275.9040	1279.8380	1279.8380	0.308	0.0000	0.0000
2025/10/16	GOVI	05/02/2026	1,150. Call 00	GOVI	1259040.0000	125.9040	1298380.0000	129.8380	3.125	0.0000	0.0000
2025/10/16	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GOVI	07/05/2026		GOVI	1299.4130	1299.4130	1303.4200	1303.4200	0.308	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	
2025/10/16	GOVI	07/05/2026	1,177. Call 00	GOVI	1224130.0000	122.4130	1264200.0000	126.4200	3.273	0.0000	0.0000
2025/10/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GOVI	06/08/2026		GOVI	1322.9780	1322.9780	1327.0610	1327.0610	0.309	0.0000	0.0000
2025/10/16	GOVI	06/08/2026	1,189. Call 00	GOVI	1339780.0000	133.9780	1380610.0000	138.0610	3.048	0.0000	0.0000
2025/10/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GOVI	05/11/2026		GOVI	1346.6680	1346.6680	1350.8270	1350.8270	0.309	0.0000	0.0000
2025/10/16	GOVI	05/11/2026	1,277. Call 00	GOVI	696680.0000	69.6680	738270.0000	73.8270	5.970	0.0000	0.0000
2025/10/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/16	I258	06/11/2025		Bond Future	116.0723	116.0723	116.0970	116.0970	0.021	0.0000	0.0000
2025/10/16	I258	06/11/2025	112.39 Call	Bond Future	3714.1191	3.7141	3734.1262	3.7341	0.539	0.0000	0.0000
2025/10/16	I258	06/11/2025	112.39 Put	Bond Future	31.8091	0.0318	27.1562	0.0272	14.628	0.0000	0.0000
2025/10/16	I258	05/02/2026		Bond Future	115.3948	115.3948	115.4199	115.4199	0.022	0.0000	0.0000
2025/10/16	I258	05/02/2026	111.65 Call	Bond Future	4319.9280	4.3199	4333.7805	4.3338	0.321	0.0000	0.0000
2025/10/16	I258	05/02/2026	111.65 Put	Bond Future	575.1780	0.5752	563.9005	0.5639	1.961	0.0000	0.0000
2025/10/16	I258	07/05/2026		Bond Future	117.5481	117.5481	117.5739	117.5739	0.022	0.0000	0.0000
2025/10/16	I258	07/05/2026	113.73 Call	Bond Future	4925.4351	4.9254	4939.0033	4.9390	0.275	0.0000	0.0000
2025/10/16	I258	07/05/2026	113.73 Put	Bond Future	1107.3151	1.1073	1095.1233	1.0951	1.101	0.0000	0.0000
2025/10/16	I258	06/08/2026		Bond Future	116.8662	116.8662	116.8925	116.8925	0.023	0.0000	0.0000
2025/10/16	I258	06/08/2026	112.95 Call	Bond Future	5500.3099	5.5003	5514.0488	5.5140	0.250	0.0000	0.0000
2025/10/16	I258	06/08/2026	112.95 Put	Bond Future	1584.1299	1.5841	1571.5388	1.5715	0.795	0.0000	0.0000
2025/10/16	I258	05/11/2026		Bond Future	118.9583	118.9583	118.9855	118.9855	0.023	0.0000	0.0000
2025/10/16	I258	05/11/2026	114.95 Call	Bond Future	6025.1711	6.0252	6039.4456	6.0394	0.237	0.0000	0.0000
2025/10/16	I258	05/11/2026	114.95 Put	Bond Future	2016.8811	2.0169	2003.9056	2.0039	0.643	0.0000	0.0000
2025/10/16	IGOV	06/11/2025		Index Future	401.3190	401.3190	401.5850	401.5850	0.066	0.0000	0.0000
2025/10/16	IGOV	05/02/2026		Index Future	408.7130	408.7130	408.9850	408.9850	0.067	0.0000	0.0000
2025/10/16	IGOV	07/05/2026		Index Future	416.3410	416.3410	416.6180	416.6180	0.067	0.0000	0.0000
2025/10/16	IGOV	06/08/2026		Index Future	423.9870	423.9870	424.2700	424.2700	0.067	0.0000	0.0000
2025/10/16	IGOV	05/11/2026		Index Future	431.6730	431.6730	431.9620	431.9620	0.067	0.0000	0.0000
2025/10/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/16	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	
2025/10/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/16	R033	06/11/2025		Bond Future	8.5488	108.9622	8.5179	109.1377	0.362	0.0000	0.0000
2025/10/16	R033	06/11/2025	10.33 Call	Bond Future	9506.7300	9.5067	9682.2500	9.6823	1.846	0.0000	0.0000
2025/10/16	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R033	05/02/2026		Bond Future	8.6076	110.9429	8.5751	111.1218	0.378	0.0000	0.0000
2025/10/16	R033	05/02/2026	10.49 Call	Bond Future	9750.7900	9.7508	9927.1700	9.9272	1.809	0.0000	0.0000
2025/10/16	R033	05/02/2026	10.49 Put	Bond Future	17.6200	0.0176	15.1700	0.0152	13.905	0.0000	0.0000
2025/10/16	R033	07/05/2026		Bond Future	8.6652	107.9434	8.6310	108.1256	0.394	0.0000	0.0000
2025/10/16	R033	07/05/2026	10.38 Call	Bond Future	8779.0400	8.7790	8950.7600	8.9508	1.956	0.0000	0.0000
2025/10/16	R033	07/05/2026	10.38 Put	Bond Future	123.8300	0.1238	113.3900	0.1134	8.431	0.0000	0.0000
2025/10/16	R033	06/08/2026		Bond Future	8.7328	109.9203	8.6968	110.1061	0.412	0.0000	0.0000
2025/10/16	R033	06/08/2026	10.25 Call	Bond Future	7922.6800	7.9227	8082.8700	8.0829	2.022	0.0000	0.0000
2025/10/16	R033	06/08/2026	10.25 Put	Bond Future	456.6300	0.4566	431.0600	0.4311	5.600	0.0000	0.0000
2025/10/16	R033	05/11/2026		Bond Future	8.8109	106.8227	8.7729	107.0121	0.431	0.0000	0.0000
2025/10/16	R033	05/11/2026	9.33 Call	Bond Future	4445.7800	4.4458	4565.2800	4.5653	2.688	0.0000	0.0000
2025/10/16	R033	05/11/2026	9.33 Put	Bond Future	1899.9100	1.8999	1830.0600	1.8301	3.676	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.30 Call	Bond Future	7212.0600	7.2121	7465.6200	7.4656	3.516	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.68 Call	Bond Future	9293.5200	9.2935	9547.0800	9.5471	2.728	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.50 Call	Bond Future	8315.5100	8.3155	8569.0700	8.5691	3.049	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.15 Call	Bond Future	6372.6900	6.3727	6626.2500	6.6263	3.979	0.0000	0.0000
2025/10/16	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R035	06/11/2025	9.77 Put	Bond Future	1.2700	0.0013	0.5600	0.0006	55.906	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
2025/10/16	R035	06/11/2025	9.77 Call	Bond Future	4201.3400	4.2013	4454.1900	4.4542	6.018	0.0000
2025/10/16	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	11.00 Call	Bond Future	10997.6000	10.9976	11251.1600	11.2512	2.306	0.0000
2025/10/16	R035	06/11/2025	9.91 Put	Bond Future	0.1800	0.0002	0.0700	0.0001	61.111	0.0000
2025/10/16	R035	06/11/2025	9.91 Call	Bond Future	5008.4900	5.0085	5261.9400	5.2619	5.060	0.0000
2025/10/16	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.41 Call	Bond Future	7821.1600	7.8212	8074.7200	8.0747	3.242	0.0000
2025/10/16	R035	06/11/2025	11.43 Call	Bond Future	13219.6800	13.2197	13473.2400	13.4732	1.918	0.0000
2025/10/16	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.44 Call	Bond Future	7986.3500	7.9864	8239.9100	8.2399	3.175	0.0000
2025/10/16	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.94 Call	Bond Future	10681.4200	10.6814	10934.9800	10.9350	2.374	0.0000
2025/10/16	R035	06/11/2025	11.99 Call	Bond Future	16001.5100	16.0015	16255.0700	16.2551	1.585	0.0000
2025/10/16	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	11.95 Call	Bond Future	15806.8900	15.8069	16060.4500	16.0605	1.604	0.0000
2025/10/16	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	11.45 Call	Bond Future	13321.1800	13.3212	13574.7400	13.5747	1.903	0.0000
2025/10/16	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.95 Call	Bond Future	10734.2200	10.7342	10987.7800	10.9878	2.362	0.0000
2025/10/16	R035	06/11/2025	10.08 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/10/16	R035	06/11/2025	10.08 Call	Bond Future	5977.4900	5.9775	6231.0400	6.2310	4.242	0.0000
2025/10/16	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025	10.58 Call	Bond Future	8751.9300	8.7519	9005.4900	9.0055	2.897	0.0000
2025/10/16	R035	06/11/2025	11.67 Call	Bond Future	14427.1000	14.4271	14680.6600	14.6807	1.758	0.0000
2025/10/16	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	06/11/2025		Bond Future	9.0671	100.5516	9.0259	100.8052	0.454	0.0000
2025/10/16	R035	06/11/2025	11.20 Call	Bond Future	12040.6400	12.0406	12294.2000	12.2942	2.106	0.0000
2025/10/16	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R035	05/02/2026	9.25 Call	Bond Future	1775.5800	1.7756	1922.8700	1.9229	8.295	0.0000
2025/10/16	R035	05/02/2026	9.25 Put	Bond Future	1117.7200	1.1177	1006.7800	1.0068	9.926	0.0000
2025/10/16	R035	05/02/2026	8.85 Put	Bond Future	2543.5100	2.5435	2366.6700	2.3667	6.953	0.0000
2025/10/16	R035	05/02/2026	8.85 Call	Bond Future	782.0000	0.7820	863.3900	0.8634	10.408	0.0000
2025/10/16	R035	05/02/2026		Bond Future	9.1400	102.3795	9.0970	102.6377	0.470	0.0000
2025/10/16	R035	05/02/2026	10.79 Call	Bond Future	9288.4000	9.2884	9545.7900	9.5458	2.771	0.0000
2025/10/16	R035	05/02/2026	10.79 Put	Bond Future	3.4100	0.0034	2.5700	0.0026	24.633	0.0000
2025/10/16	R035	05/02/2026	10.44 Put	Bond Future	17.1900	0.0172	13.4900	0.0135	21.524	0.0000
2025/10/16	R035	05/02/2026	10.44 Call	Bond Future	7432.8500	7.4329	7687.3800	7.6874	3.424	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
2025/10/16	R035	05/02/2026	10.94 Put	Bond Future	1.6300	0.0016	1.2000	0.0012	26.380	0.0000	0.0000
2025/10/16	R035	05/02/2026	10.94 Call	Bond Future	10072.1200	10.0721	10329.9200	10.3299	2.560	0.0000	0.0000
2025/10/16	R035	05/02/2026	12.44 Call	Bond Future	17438.6000	17.4386	17696.8300	17.6968	1.481	0.0000	0.0000
2025/10/16	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R035	05/02/2026	11.00 Put	Bond Future	1.2000	0.0012	0.8800	0.0009	26.667	0.0000	0.0000
2025/10/16	R035	05/02/2026	11.00 Call	Bond Future	10383.3100	10.3833	10641.2200	10.6412	2.484	0.0000	0.0000
2025/10/16	R035	05/02/2026	11.17 Call	Bond Future	11257.5700	11.2576	11515.6600	11.5157	2.293	0.0000	0.0000
2025/10/16	R035	05/02/2026	11.17 Put	Bond Future	0.4900	0.0005	0.3500	0.0004	28.571	0.0000	0.0000
2025/10/16	R035	05/02/2026	10.67 Call	Bond Future	8655.9400	8.6559	8912.7400	8.9127	2.967	0.0000	0.0000
2025/10/16	R035	05/02/2026	10.67 Put	Bond Future	6.0600	0.0061	4.6300	0.0046	23.597	0.0000	0.0000
2025/10/16	R035	05/02/2026	10.17 Put	Bond Future	54.1000	0.0541	43.8700	0.0439	18.909	0.0000	0.0000
2025/10/16	R035	05/02/2026	10.17 Call	Bond Future	5991.9800	5.9920	6239.9800	6.2400	4.139	0.0000	0.0000
2025/10/16	R035	07/05/2026		Bond Future	9.2072	99.7626	9.1624	100.0256	0.486	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.86 Call	Bond Future	9142.1600	9.1422	9399.2200	9.3992	2.812	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.86 Put	Bond Future	39.8300	0.0398	33.8600	0.0339	14.989	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.66 Call	Bond Future	8132.8700	8.1329	8385.9400	8.3859	3.112	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.66 Put	Bond Future	71.0300	0.0710	61.0700	0.0611	14.022	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.16 Call	Bond Future	5656.0600	5.6561	5888.3200	5.8883	4.106	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.16 Put	Bond Future	266.7900	0.2668	236.0200	0.2360	11.533	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.66 Put	Bond Future	839.4700	0.8395	764.5300	0.7645	8.927	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.66 Call	Bond Future	3450.6000	3.4506	3638.6900	3.6387	5.451	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.71 Call	Bond Future	8385.1400	8.3851	8639.3700	8.6394	3.032	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.71 Put	Bond Future	61.6700	0.0617	52.8700	0.0529	14.269	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.21 Call	Bond Future	5895.6100	5.8956	6130.9600	6.1310	3.992	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.21 Put	Bond Future	234.4100	0.2344	206.7300	0.2067	11.808	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.71 Put	Bond Future	756.3600	0.7564	686.9100	0.6869	9.182	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.71 Call	Bond Future	3650.1900	3.6502	3843.7700	3.8438	5.303	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.64 Call	Bond Future	8032.0800	8.0321	8284.6400	8.2846	3.144	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.64 Put	Bond Future	75.1700	0.0752	64.7000	0.0647	13.928	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.14 Call	Bond Future	5561.0600	5.5611	5792.0100	5.7920	4.153	0.0000	0.0000
2025/10/16	R035	07/05/2026	10.14 Put	Bond Future	280.8600	0.2809	248.7800	0.2488	11.422	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.64 Put	Bond Future	874.5300	0.8745	797.3400	0.7973	8.826	0.0000	0.0000
2025/10/16	R035	07/05/2026	9.64 Call	Bond Future	3372.2700	3.3723	3558.1100	3.5581	5.511	0.0000	0.0000
2025/10/16	R035	06/08/2026		Bond Future	9.2843	101.5900	9.2376	101.8581	0.504	0.0000	0.0000
2025/10/16	R035	06/08/2026	11.06 Call	Bond Future	9605.9900	9.6060	9863.0100	9.8630	2.676	0.0000	0.0000
2025/10/16	R035	06/08/2026	11.06 Put	Bond Future	96.7100	0.0967	85.6300	0.0856	11.457	0.0000	0.0000
2025/10/16	R035	06/08/2026	10.22 Call	Bond Future	5687.4200	5.6874	5909.9200	5.9099	3.912	0.0000	0.0000
2025/10/16	R035	06/08/2026	10.22 Put	Bond Future	517.5000	0.5175	471.9000	0.4719	8.812	0.0000	0.0000
2025/10/16	R035	06/08/2026	9.72 Call	Bond Future	3673.9800	3.6740	3854.9400	3.8549	4.925	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
2025/10/16	R035	06/08/2026	9.72 Put	Bond Future	1220.9500	1.2210	1133.8100	1.1338	7.137	0.0000
2025/10/16	R035	06/08/2026	9.22 Put	Bond Future	2504.2600	2.5043	2365.0100	2.3650	5.561	0.0000
2025/10/16	R035	06/08/2026	9.22 Call	Bond Future	2135.0900	2.1351	2263.9400	2.2639	6.035	0.0000
2025/10/16	R035	06/08/2026	10.13 Call	Bond Future	5299.5000	5.2995	5515.6600	5.5157	4.079	0.0000
2025/10/16	R035	06/08/2026	10.13 Put	Bond Future	611.0500	0.6111	559.1100	0.5591	8.500	0.0000
2025/10/16	R035	06/08/2026	9.63 Call	Bond Future	3357.5800	3.3576	3529.5800	3.5296	5.123	0.0000
2025/10/16	R035	06/08/2026	9.63 Put	Bond Future	1404.6400	1.4046	1308.5400	1.3085	6.842	0.0000
2025/10/16	R035	06/08/2026	9.13 Put	Bond Future	2806.7200	2.8067	2658.0400	2.6580	5.297	0.0000
2025/10/16	R035	06/08/2026	9.13 Call	Bond Future	1918.0300	1.9180	2037.4500	2.0375	6.226	0.0000
2025/10/16	R035	05/11/2026		Bond Future	9.3732	98.8854	9.3244	99.1585	0.521	0.0000
2025/10/16	R035	05/11/2026	10.03 Call	Bond Future	4709.8700	4.7099	4906.9500	4.9070	4.184	0.0000
2025/10/16	R035	05/11/2026	10.03 Put	Bond Future	1132.9200	1.1329	1056.9100	1.0569	6.709	0.0000
2025/10/16	R038	06/11/2025		Bond Future	9.6799	109.7494	9.6336	110.1000	0.478	0.0000
2025/10/16	R038	06/11/2025	11.24 Call	Bond Future	10929.9600	10.9300	11280.5600	11.2806	3.208	0.0000
2025/10/16	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R038	06/11/2025	12.33 Call	Bond Future	17642.3900	17.6424	17992.9900	17.9930	1.987	0.0000
2025/10/16	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R038	06/11/2025	10.98 Call	Bond Future	9222.0500	9.2221	9572.6500	9.5727	3.802	0.0000
2025/10/16	R038	05/02/2026		Bond Future	9.7645	111.7445	9.7164	112.1015	0.492	0.0000
2025/10/16	R038	05/02/2026	11.44 Call	Bond Future	11462.3500	11.4624	11818.5500	11.8186	3.108	0.0000
2025/10/16	R038	05/02/2026	11.44 Put	Bond Future	3.1600	0.0032	2.2800	0.0023	27.848	0.0000
2025/10/16	R038	07/05/2026		Bond Future	9.8492	108.3184	9.7992	108.6822	0.507	0.0000
2025/10/16	R038	07/05/2026	11.40 Call	Bond Future	10528.9700	10.5290	10882.9500	10.8830	3.362	0.0000
2025/10/16	R038	07/05/2026	11.40 Put	Bond Future	59.8100	0.0598	50.0200	0.0500	16.369	0.0000
2025/10/16	R038	06/08/2026		Bond Future	9.9424	110.3020	9.8904	110.6727	0.523	0.0000
2025/10/16	R038	06/08/2026	11.77 Call	Bond Future	12056.6100	12.0566	12413.1900	12.4132	2.958	0.0000
2025/10/16	R038	06/08/2026	11.77 Put	Bond Future	111.5600	0.1116	97.4500	0.0975	12.648	0.0000
2025/10/16	R038	05/11/2026		Bond Future	10.0433	106.7698	9.9892	107.1473	0.539	0.0000
2025/10/16	R038	05/11/2026	10.72 Call	Bond Future	5932.6600	5.9327	6208.4500	6.2085	4.649	0.0000
2025/10/16	R038	05/11/2026	10.72 Put	Bond Future	1368.7700	1.3688	1267.0300	1.2670	7.433	0.0000
2025/10/16	R053	06/11/2025		Bond Future	10.0878	115.5247	9.9913	116.5347	0.957	0.0000
2025/10/16	R053	06/11/2025	11.76 Call	Bond Future	15310.4600	15.3105	16320.3900	16.3204	6.596	0.0000
2025/10/16	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R053	05/02/2026		Bond Future	10.1633	117.6248	10.0637	118.6532	0.980	0.0000
2025/10/16	R053	05/02/2026	11.49 Call	Bond Future	12320.1700	12.3202	13336.6100	13.3366	8.250	0.0000
2025/10/16	R053	05/02/2026	11.49 Put	Bond Future	29.1400	0.0291	17.1500	0.0172	41.146	0.0000
2025/10/16	R053	07/05/2026		Bond Future	10.2381	113.9300	10.1352	114.9774	1.005	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	
2025/10/16	R053	07/05/2026	11.69 Call	Bond Future	13290.7200	13.2907	14300.0500	14.3001	7.594	0.0000	0.0000
2025/10/16	R053	07/05/2026	11.69 Put	Bond Future	135.8600	0.1359	97.8000	0.0978	28.014	0.0000	0.0000
2025/10/16	R053	06/08/2026		Bond Future	10.3189	116.0163	10.2126	117.0832	1.030	0.0000	0.0000
2025/10/16	R053	06/08/2026	12.28 Call	Bond Future	17037.7200	17.0377	18072.8200	18.0728	6.075	0.0000	0.0000
2025/10/16	R053	06/08/2026	12.28 Put	Bond Future	132.6900	0.1327	100.8900	0.1009	23.966	0.0000	0.0000
2025/10/16	R053	05/11/2026		Bond Future	10.4045	112.2070	10.2946	113.2931	1.056	0.0000	0.0000
2025/10/16	R053	05/11/2026	11.21 Call	Bond Future	9133.0800	9.1331	9972.3300	9.9723	9.189	0.0000	0.0000
2025/10/16	R053	05/11/2026	11.21 Put	Bond Future	1701.8500	1.7019	1454.9900	1.4550	14.505	0.0000	0.0000
2025/10/16	R186	06/11/2025		Bond Future	7.4722	107.2528	7.4719	107.2532	0.005	0.0000	0.0000
2025/10/16	R186	06/11/2025	8.13 Call	Bond Future	701.9100	0.7019	702.3000	0.7023	0.056	0.0000	0.0000
2025/10/16	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/16	R186	05/02/2026	8.43 Call	Bond Future	87.6800	0.0877	87.2900	0.0873	0.445	0.0000	0.0000
2025/10/16	R186	05/02/2026	8.43 Put	Bond Future	87.6800	0.0877	87.2900	0.0873	0.445	0.0000	0.0000
2025/10/16	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/16	R186	07/05/2026	8.69 Call	Bond Future	117.9000	0.1179	117.6100	0.1176	0.246	0.0000	0.0000
2025/10/16	R186	07/05/2026	8.69 Put	Bond Future	117.9000	0.1179	117.6100	0.1176	0.246	0.0000	0.0000
2025/10/16	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/16	R186	06/08/2026	8.57 Call	Bond Future	96.6800	0.0967	96.5200	0.0965	0.165	0.0000	0.0000
2025/10/16	R186	06/08/2026	8.57 Put	Bond Future	96.6800	0.0967	96.5200	0.0965	0.165	0.0000	0.0000
2025/10/16	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/16	R186	05/11/2026	8.12 Call	Bond Future	54.7700	0.0548	54.7000	0.0547	0.128	0.0000	0.0000
2025/10/16	R186	05/11/2026	8.12 Put	Bond Future	54.7700	0.0548	54.7000	0.0547	0.128	0.0000	0.0000
2025/10/16	R202	06/11/2025		Bond Future	283.1379	283.1379	283.5854	283.5854	0.158	0.0000	0.0000
2025/10/16	R202	06/11/2025	275.64 Call	Bond Future	7497.8900	7.4979	7945.4300	7.9454	5.969	0.0000	0.0000
2025/10/16	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R202	05/02/2026		Bond Future	283.0037	283.0037	283.4598	283.4598	0.161	0.0000	0.0000
2025/10/16	R202	05/02/2026	277.82 Call	Bond Future	5183.6900	5.1837	5639.7900	5.6398	8.799	0.0000	0.0000
2025/10/16	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R202	07/05/2026		Bond Future	288.2854	288.2854	288.7501	288.7501	0.161	0.0000	0.0000
2025/10/16	R202	07/05/2026	277.55 Call	Bond Future	10735.3900	10.7354	11200.1300	11.2001	4.329	0.0000	0.0000
2025/10/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R202	06/08/2026		Bond Future	288.1981	288.1981	288.6722	288.6722	0.165	0.0000	0.0000
2025/10/16	R202	06/08/2026	278.86 Call	Bond Future	9338.0500	9.3381	9812.2300	9.8122	5.078	0.0000	0.0000
2025/10/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R202	05/11/2026		Bond Future	293.3610	293.3610	293.8444	293.8444	0.165	0.0000	0.0000
2025/10/16	R202	05/11/2026	280.46 Call	Bond Future	12901.0300	12.9010	13384.3600	13.3844	3.746	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
2025/10/16	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/16	R209	06/11/2025		Bond Future	9.3266	80.5220	9.3006	80.6694	0.278	0.0000
2025/10/16	R209	06/11/2025	11.27 Call	Bond Future	10092.8100	10.0928	10240.1300	10.2401	1.460	0.0000
2025/10/16	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R209	05/02/2026		Bond Future	9.3968	81.9858	9.3699	82.1359	0.287	0.0000
2025/10/16	R209	05/02/2026	10.93 Call	Bond Future	7979.4100	7.9794	8128.6000	8.1286	1.870	0.0000
2025/10/16	R209	05/02/2026	10.93 Put	Bond Future	5.4300	0.0054	4.5200	0.0045	16.759	0.0000
2025/10/16	R209	07/05/2026		Bond Future	9.4665	80.3447	9.4386	80.4976	0.295	0.0000
2025/10/16	R209	07/05/2026	11.07 Call	Bond Future	8218.8700	8.2189	8367.4200	8.3674	1.807	0.0000
2025/10/16	R209	07/05/2026	11.07 Put	Bond Future	43.9800	0.0440	39.6300	0.0396	9.891	0.0000
2025/10/16	R209	06/08/2026		Bond Future	9.5443	81.8164	9.5152	81.9723	0.304	0.0000
2025/10/16	R209	06/08/2026	11.39 Call	Bond Future	9230.2400	9.2302	9380.0400	9.3800	1.623	0.0000
2025/10/16	R209	06/08/2026	11.39 Put	Bond Future	80.3400	0.0803	74.2100	0.0742	7.630	0.0000
2025/10/16	R209	05/11/2026		Bond Future	9.6292	80.1127	9.5990	80.2716	0.314	0.0000
2025/10/16	R209	05/11/2026	10.32 Call	Bond Future	4588.8700	4.5889	4703.1700	4.7032	2.491	0.0000
2025/10/16	R209	05/11/2026	10.32 Put	Bond Future	1063.2600	1.0633	1018.6400	1.0186	4.197	0.0000
2025/10/16	R210	06/11/2025		Bond Future	253.7110	253.7110	253.7619	253.7619	0.020	0.0000
2025/10/16	R210	06/11/2025	252.14 Call	Bond Future	1571.0100	1.5710	1621.9200	1.6219	3.241	0.0000
2025/10/16	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R210	05/02/2026		Bond Future	258.3859	258.3859	258.4380	258.4380	0.020	0.0000
2025/10/16	R210	05/02/2026	253.10 Call	Bond Future	5285.8500	5.2859	5337.9500	5.3380	0.986	0.0000
2025/10/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R210	07/05/2026		Bond Future	259.7211	259.7211	259.7743	259.7743	0.020	0.0000
2025/10/16	R210	07/05/2026	255.40 Call	Bond Future	4321.1000	4.3211	4374.3000	4.3743	1.231	0.0000
2025/10/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R210	06/08/2026		Bond Future	264.5412	264.5412	264.5960	264.5960	0.021	0.0000
2025/10/16	R210	06/08/2026	259.84 Call	Bond Future	4701.1600	4.7012	4755.9800	4.7560	1.166	0.0000
2025/10/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R210	05/11/2026		Bond Future	265.7407	265.7407	265.7970	265.7970	0.021	0.0000
2025/10/16	R210	05/11/2026	253.33 Call	Bond Future	12410.7300	12.4107	12467.0300	12.4670	0.454	0.0000
2025/10/16	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R213	06/11/2025		Bond Future	8.0811	96.7878	8.0502	96.9154	0.382	0.0000
2025/10/16	R213	06/11/2025	10.05 Call	Bond Future	7718.1800	7.7182	7845.8100	7.8458	1.654	0.0000
2025/10/16	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/16	R213	05/02/2026		Bond Future	8.1284	98.5473	8.0956	98.6773	0.404	0.0000
2025/10/16	R213	05/02/2026	9.89 Call	Bond Future	6677.3600	6.6774	6807.3100	6.8073	1.946	0.0000
2025/10/16	R213	05/02/2026	9.89 Put	Bond Future	0.2900	0.0003	0.2200	0.0002	24.138	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	
2025/10/16	R213	07/05/2026		Bond Future	8.1672	96.8111	8.1324	96.9436	0.427	0.0000	0.0000
2025/10/16	R213	07/05/2026	9.80 Call	Bond Future	5977.5200	5.9775	6108.3800	6.1084	2.189	0.0000	0.0000
2025/10/16	R213	07/05/2026	9.80 Put	Bond Future	11.1700	0.0112	9.5300	0.0095	14.682	0.0000	0.0000
2025/10/16	R213	06/08/2026		Bond Future	8.2177	98.5847	8.1805	98.7199	0.453	0.0000	0.0000
2025/10/16	R213	06/08/2026	9.69 Call	Bond Future	5226.1000	5.2261	5355.0900	5.3551	2.468	0.0000	0.0000
2025/10/16	R213	06/08/2026	9.69 Put	Bond Future	57.5000	0.0575	51.3400	0.0513	10.713	0.0000	0.0000
2025/10/16	R213	05/11/2026		Bond Future	8.2862	96.7784	8.2464	96.9162	0.480	0.0000	0.0000
2025/10/16	R213	05/11/2026	8.75 Call	Bond Future	2380.0200	2.3800	2472.4000	2.4724	3.881	0.0000	0.0000
2025/10/16	R213	05/11/2026	8.75 Put	Bond Future	790.9900	0.7910	745.5800	0.7456	5.741	0.0000	0.0000
2025/10/16	R214	06/11/2025		Bond Future	10.0242	73.9882	9.9729	74.3053	0.511	0.0000	0.0000
2025/10/16	R214	06/11/2025	11.64 Call	Bond Future	9055.8700	9.0559	9372.9600	9.3730	3.501	0.0000	0.0000
2025/10/16	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R214	05/02/2026		Bond Future	10.1055	75.3332	10.0525	75.6562	0.524	0.0000	0.0000
2025/10/16	R214	05/02/2026	11.26 Call	Bond Future	6593.5500	6.5936	6908.2400	6.9082	4.773	0.0000	0.0000
2025/10/16	R214	05/02/2026	11.26 Put	Bond Future	35.5000	0.0355	27.2100	0.0272	23.352	0.0000	0.0000
2025/10/16	R214	07/05/2026		Bond Future	10.1820	73.4230	10.1273	73.7519	0.537	0.0000	0.0000
2025/10/16	R214	07/05/2026	11.53 Call	Bond Future	7582.2800	7.5823	7895.0200	7.8950	4.125	0.0000	0.0000
2025/10/16	R214	07/05/2026	11.53 Put	Bond Future	102.7500	0.1028	86.5300	0.0865	15.786	0.0000	0.0000
2025/10/16	R214	06/08/2026		Bond Future	10.2662	74.7680	10.2098	75.1032	0.550	0.0000	0.0000
2025/10/16	R214	06/08/2026	11.97 Call	Bond Future	9276.9500	9.2770	9595.0000	9.5950	3.428	0.0000	0.0000
2025/10/16	R214	06/08/2026	11.97 Put	Bond Future	134.8000	0.1348	117.6600	0.1177	12.715	0.0000	0.0000
2025/10/16	R214	05/11/2026		Bond Future	10.3581	72.7936	10.2997	73.1348	0.564	0.0000	0.0000
2025/10/16	R214	05/11/2026	10.97 Call	Bond Future	4791.3000	4.7913	5033.0600	5.0331	5.046	0.0000	0.0000
2025/10/16	R214	05/11/2026	10.97 Put	Bond Future	1348.8400	1.3488	1249.3300	1.2493	7.377	0.0000	0.0000
2025/10/16	R248	06/11/2025		Bond Future	10.2094	88.9711	10.1280	89.6116	0.798	0.0000	0.0000
2025/10/16	R248	06/11/2025	11.74 Call	Bond Future	10728.8300	10.7288	11369.3800	11.3694	5.970	0.0000	0.0000
2025/10/16	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/16	R248	05/02/2026	9.50 Put	Bond Future	6723.4100	6.7234	6146.0400	6.1460	8.587	0.0000	0.0000
2025/10/16	R248	05/02/2026	9.50 Call	Bond Future	255.9100	0.2559	330.8200	0.3308	29.272	0.0000	0.0000
2025/10/16	R248	05/02/2026	10.00 Put	Bond Future	3260.3100	3.2603	2827.8400	2.8278	13.265	0.0000	0.0000
2025/10/16	R248	05/02/2026	10.00 Call	Bond Future	964.7400	0.9647	1184.5500	1.1846	22.784	0.0000	0.0000
2025/10/16	R248	05/02/2026	10.48 Call	Bond Future	2602.2200	2.6022	3025.8600	3.0259	16.280	0.0000	0.0000
2025/10/16	R248	05/02/2026	10.48 Put	Bond Future	1171.9000	1.1719	943.2600	0.9433	19.510	0.0000	0.0000
2025/10/16	R248	05/02/2026		Bond Future	10.2917	90.5884	10.2076	91.2407	0.818	0.0000	0.0000
2025/10/16	R248	05/02/2026	11.46 Call	Bond Future	8326.3000	8.3263	8963.3200	8.9633	7.651	0.0000	0.0000
2025/10/16	R248	05/02/2026	11.46 Put	Bond Future	45.4000	0.0454	30.1400	0.0301	33.612	0.0000	0.0000
2025/10/16	R248	07/05/2026		Bond Future	10.3691	87.8176	10.2823	88.4821	0.838	0.0000	0.0000
2025/10/16	R248	07/05/2026	11.72 Call	Bond Future	9473.1800	9.4732	10105.8600	10.1059	6.679	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
2025/10/16	R248	07/05/2026	11.72 Put	Bond Future	135.8500	0.1359	104.1000	0.1041	23.371	0.0000
2025/10/16	R248	06/08/2026		Bond Future	10.4540	89.4262	10.3642	90.1029	0.859	0.0000
2025/10/16	R248	06/08/2026	12.37 Call	Bond Future	12691.4000	12.6914	13345.0200	13.3450	5.150	0.0000
2025/10/16	R248	06/08/2026	12.37 Put	Bond Future	114.4500	0.1145	91.3500	0.0914	20.183	0.0000
2025/10/16	R248	05/11/2026		Bond Future	10.5456	86.5695	10.4528	87.2585	0.880	0.0000
2025/10/16	R248	05/11/2026	11.31 Call	Bond Future	6724.5000	6.7245	7246.6300	7.2466	7.765	0.0000
2025/10/16	R248	05/11/2026	11.31 Put	Bond Future	1379.7400	1.3797	1212.9000	1.2129	12.092	0.0000
2025/10/16	R2R9	06/11/2025		Bond Future	101.1525	101.1525	101.5679	101.5679	0.411	0.0000
2025/10/16	R2R9	06/11/2025	101.16 Call	Bond Future	769.0600	0.7691	977.9400	0.9779	27.160	0.0000
2025/10/16	R2R9	06/11/2025	101.16 Put	Bond Future	776.5200	0.7765	570.0500	0.5701	26.589	0.0000
2025/10/16	R2R9	05/02/2026		Bond Future	102.9914	102.9914	103.4144	103.4144	0.411	0.0000
2025/10/16	R2R9	05/02/2026	102.99 Call	Bond Future	1742.5800	1.7426	1958.1700	1.9582	12.372	0.0000
2025/10/16	R2R9	05/02/2026	102.99 Put	Bond Future	1741.2300	1.7412	1533.7800	1.5338	11.914	0.0000
2025/10/16	R2R9	07/05/2026		Bond Future	99.9094	99.9094	100.3402	100.3402	0.431	0.0000
2025/10/16	R2R9	07/05/2026	99.91 Call	Bond Future	2368.2900	2.3683	2589.2000	2.5892	9.328	0.0000
2025/10/16	R2R9	07/05/2026	99.91 Put	Bond Future	2368.9100	2.3689	2158.9800	2.1590	8.862	0.0000
2025/10/16	R2R9	06/08/2026		Bond Future	101.7390	101.7390	102.1780	102.1780	0.431	0.0000
2025/10/16	R2R9	06/08/2026	101.74 Call	Bond Future	2885.2100	2.8852	3111.2700	3.1113	7.835	0.0000
2025/10/16	R2R9	06/08/2026	101.74 Put	Bond Future	2886.1900	2.8862	2673.3100	2.6733	7.376	0.0000
2025/10/16	R2R9	05/11/2026		Bond Future	98.5595	98.5595	99.0066	99.0066	0.454	0.0000
2025/10/16	R2R9	05/11/2026	98.56 Call	Bond Future	3326.5800	3.3266	3558.0800	3.5581	6.959	0.0000
2025/10/16	R2R9	05/11/2026	98.56 Put	Bond Future	3327.0500	3.3271	3111.5100	3.1115	6.478	0.0000
2025/10/16	R4R2	06/11/2025		Bond Future	101.0605	101.0605	101.4679	101.4679	0.403	0.0000
2025/10/16	R4R2	06/11/2025	101.58 Call	Bond Future	600.3900	0.6004	762.2000	0.7622	26.951	0.0000
2025/10/16	R4R2	06/11/2025	101.58 Put	Bond Future	1119.9400	1.1199	874.2800	0.8743	21.935	0.0000
2025/10/16	R4R2	05/02/2026		Bond Future	102.8977	102.8977	103.3125	103.3125	0.403	0.0000
2025/10/16	R4R2	05/02/2026	103.43 Call	Bond Future	1627.9800	1.6280	1819.4700	1.8195	11.762	0.0000
2025/10/16	R4R2	05/02/2026	103.43 Put	Bond Future	2160.3300	2.1603	1936.9400	1.9369	10.341	0.0000
2025/10/16	R4R2	07/05/2026		Bond Future	99.6878	99.6878	100.1105	100.1105	0.424	0.0000
2025/10/16	R4R2	07/05/2026	100.23 Call	Bond Future	2304.4400	2.3044	2506.2200	2.5062	8.756	0.0000
2025/10/16	R4R2	07/05/2026	100.23 Put	Bond Future	2846.6000	2.8466	2625.7600	2.6258	7.758	0.0000
2025/10/16	R4R2	06/08/2026		Bond Future	101.5133	101.5133	101.9440	101.9440	0.424	0.0000
2025/10/16	R4R2	06/08/2026	102.06 Call	Bond Future	2862.0600	2.8621	3071.4400	3.0714	7.316	0.0000
2025/10/16	R4R2	06/08/2026	102.06 Put	Bond Future	3408.7300	3.4087	3187.4800	3.1875	6.491	0.0000
2025/10/16	R4R2	05/11/2026		Bond Future	98.2039	98.2039	98.6423	98.6423	0.446	0.0000
2025/10/16	R4R2	05/11/2026	98.76 Call	Bond Future	3343.5200	3.3435	3559.6300	3.5596	6.464	0.0000
2025/10/16	R4R2	05/11/2026	98.76 Put	Bond Future	3899.6700	3.8997	3677.3100	3.6773	5.702	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
2025/10/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
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