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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2025 TO 17/10/2025

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
2025/10/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	2029	06/11/2025	139.79 Call	Bond Future	1875.8000	1.8758	1856.4700	1.8565	1.030	0.0000
2025/10/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2029	06/11/2025		Bond Future	141.6658	141.6658	141.6465	141.6465	0.014	0.0000
2025/10/17	2029	05/02/2026		Bond Future	144.2762	144.2762	144.2493	144.2493	0.019	0.0000
2025/10/17	2029	05/02/2026	140.11 Call	Bond Future	4166.2400	4.1662	4139.3100	4.1393	0.646	0.0000
2025/10/17	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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3,907
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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	
2025/10/17	2029	07/05/2026		Bond Future		145.5051	145.5051	145.4824	145.4824	0.016	0.0000	0.0000
2025/10/17	2029	07/05/2026	141.82 Call	Bond Future		3685.0900	3.6851	3662.4000	3.6624	0.616	0.0000	0.0000
2025/10/17	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2029	06/08/2026		Bond Future		148.2060	148.2060	148.1688	148.1688	0.025	0.0000	0.0000
2025/10/17	2029	06/08/2026	144.10 Call	Bond Future		4106.0100	4.1060	4068.7600	4.0688	0.907	0.0000	0.0000
2025/10/17	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2029	05/11/2026		Bond Future		149.3759	149.3759	149.3216	149.3216	0.036	0.0000	0.0000
2025/10/17	2029	05/11/2026	147.56 Call	Bond Future		1815.9400	1.8159	1761.5600	1.7616	2.995	0.0000	0.0000
2025/10/17	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2030	06/11/2025	8.72 Call	Bond Future		3400.4600	3.4005	3400.3200	3.4003	0.004	0.0000	0.0000
2025/10/17	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2030	06/11/2025	9.22 Call	Bond Future		5090.9800	5.0910	5090.8400	5.0908	0.003	0.0000	0.0000
2025/10/17	2030	06/11/2025	10.08 Call	Bond Future		7915.3300	7.9153	7915.1900	7.9152	0.002	0.0000	0.0000
2025/10/17	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2030	06/11/2025		Bond Future		7.7457	103.1212	7.7457	103.1210	0.001	0.0000	0.0000
2025/10/17	2030	06/11/2025	9.54 Call	Bond Future		6154.0500	6.1541	6153.9100	6.1539	0.002	0.0000	0.0000
2025/10/17	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2030	05/02/2026		Bond Future		7.7708	100.9879	7.7724	100.9825	0.021	0.0000	0.0000
2025/10/17	2030	05/02/2026	9.49 Call	Bond Future		5609.0600	5.6091	5603.6600	5.6037	0.096	0.0000	0.0000
2025/10/17	2030	05/02/2026	9.49 Put	Bond Future		0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2025/10/17	2030	07/05/2026		Bond Future		7.8000	102.8484	7.8007	102.8463	0.009	0.0000	0.0000
2025/10/17	2030	07/05/2026	9.39 Call	Bond Future		4926.8700	4.9269	4924.6300	4.9246	0.045	0.0000	0.0000
2025/10/17	2030	07/05/2026	9.39 Put	Bond Future		5.9500	0.0060	5.8500	0.0059	1.681	0.0000	0.0000
2025/10/17	2030	06/08/2026		Bond Future		7.8436	100.7233	7.8476	100.7111	0.052	0.0000	0.0000
2025/10/17	2030	06/08/2026	9.22 Call	Bond Future		4065.0500	4.0651	4053.0100	4.0530	0.296	0.0000	0.0000
2025/10/17	2030	06/08/2026	9.22 Put	Bond Future		45.5000	0.0455	45.6500	0.0457	0.330	0.0000	0.0000
2025/10/17	2030	05/11/2026		Bond Future		7.8910	102.5032	7.8996	102.4790	0.109	0.0000	0.0000
2025/10/17	2030	05/11/2026	8.39 Call	Bond Future		1935.8500	1.9359	1917.7700	1.9178	0.934	0.0000	0.0000
2025/10/17	2030	05/11/2026	8.39 Put	Bond Future		548.0300	0.5480	554.1300	0.5541	1.113	0.0000	0.0000
2025/10/17	2031	06/11/2025		Bond Future		112.5965	112.5965	112.4613	112.4613	0.120	0.0000	0.0000
2025/10/17	2031	06/11/2025	109.69 Call	Bond Future		2906.5300	2.9065	2771.2500	2.7713	4.654	0.0000	0.0000
2025/10/17	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2031	05/02/2026		Bond Future		112.2805	112.2805	112.1371	112.1371	0.128	0.0000	0.0000
2025/10/17	2031	05/02/2026	111.76 Call	Bond Future		839.3500	0.8394	746.3900	0.7464	11.075	0.0000	0.0000
2025/10/17	2031	05/02/2026	111.76 Put	Bond Future		318.8900	0.3189	369.2900	0.3693	15.805	0.0000	0.0000
2025/10/17	2031	07/05/2026		Bond Future		114.3759	114.3759	114.2335	114.2335	0.124	0.0000	0.0000
2025/10/17	2031	07/05/2026	113.84 Call	Bond Future		989.9900	0.9900	901.6600	0.9017	8.922	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	
2025/10/17	2031	07/05/2026	113.84 Put	Bond Future	454.1100	0.4541	508.1200	0.5081	11.894	0.0000	0.0000
2025/10/17	2031	06/08/2026		Bond Future	114.0679	114.0679	113.9123	113.9123	0.136	0.0000	0.0000
2025/10/17	2031	06/08/2026	113.81 Call	Bond Future	931.1100	0.9311	845.8200	0.8458	9.160	0.0000	0.0000
2025/10/17	2031	06/08/2026	113.81 Put	Bond Future	673.1700	0.6732	743.4800	0.7435	10.445	0.0000	0.0000
2025/10/17	2031	05/11/2026		Bond Future	116.1107	116.1107	115.9393	115.9393	0.148	0.0000	0.0000
2025/10/17	2031	05/11/2026	111.49 Call	Bond Future	4631.1200	4.6311	4462.1200	4.4621	3.649	0.0000	0.0000
2025/10/17	2031	05/11/2026	111.49 Put	Bond Future	10.3800	0.0104	12.8600	0.0129	23.892	0.0000	0.0000
2025/10/17	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2032	06/11/2025	9.40 Call	Bond Future	4933.6600	4.9337	4984.4500	4.9845	1.029	0.0000	0.0000
2025/10/17	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2032	06/11/2025	9.90 Call	Bond Future	7179.4500	7.1795	7230.2400	7.2302	0.707	0.0000	0.0000
2025/10/17	2032	06/11/2025	10.89 Call	Bond Future	11431.8800	11.4319	11482.6700	11.4827	0.444	0.0000	0.0000
2025/10/17	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2032	06/11/2025		Bond Future	8.3519	100.4404	8.3415	100.4912	0.125	0.0000	0.0000
2025/10/17	2032	06/11/2025	10.42 Call	Bond Future	9444.5000	9.4445	9495.2900	9.4953	0.538	0.0000	0.0000
2025/10/17	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2032	05/02/2026		Bond Future	8.4050	102.2663	8.3951	102.3129	0.118	0.0000	0.0000
2025/10/17	2032	05/02/2026	10.16 Call	Bond Future	7836.5200	7.8365	7883.0200	7.8830	0.593	0.0000	0.0000
2025/10/17	2032	05/02/2026	10.16 Put	Bond Future	0.6100	0.0006	0.5400	0.0005	11.475	0.0000	0.0000
2025/10/17	2032	07/05/2026		Bond Future	8.4563	99.9905	8.4451	100.0412	0.132	0.0000	0.0000
2025/10/17	2032	07/05/2026	10.14 Call	Bond Future	7302.3000	7.3023	7352.1500	7.3522	0.683	0.0000	0.0000
2025/10/17	2032	07/05/2026	10.14 Put	Bond Future	15.3300	0.0153	14.4300	0.0144	5.871	0.0000	0.0000
2025/10/17	2032	06/08/2026		Bond Future	8.5184	101.8222	8.5088	101.8640	0.112	0.0000	0.0000
2025/10/17	2032	06/08/2026	10.12 Call	Bond Future	6769.5500	6.7696	6809.1500	6.8092	0.585	0.0000	0.0000
2025/10/17	2032	06/08/2026	10.12 Put	Bond Future	64.8100	0.0648	62.6000	0.0626	3.410	0.0000	0.0000
2025/10/17	2032	05/11/2026		Bond Future	8.5919	99.4641	8.5845	99.4950	0.086	0.0000	0.0000
2025/10/17	2032	05/11/2026	9.16 Call	Bond Future	3220.3700	3.2204	3240.2100	3.2402	0.616	0.0000	0.0000
2025/10/17	2032	05/11/2026	9.16 Put	Bond Future	866.8000	0.8668	855.7300	0.8557	1.277	0.0000	0.0000
2025/10/17	2033	06/11/2025		Bond Future	135.2340	135.2340	135.1711	135.1711	0.047	0.0000	0.0000
2025/10/17	2033	06/11/2025	133.14 Call	Bond Future	2094.0000	2.0940	2031.0800	2.0311	3.005	0.0000	0.0000
2025/10/17	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2033	05/02/2026		Bond Future	137.7260	137.7260	137.6550	137.6550	0.052	0.0000	0.0000
2025/10/17	2033	05/02/2026	132.88 Call	Bond Future	4846.0000	4.8460	4774.9600	4.7750	1.466	0.0000	0.0000
2025/10/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2033	07/05/2026		Bond Future	138.7305	138.7305	138.6627	138.6627	0.049	0.0000	0.0000
2025/10/17	2033	07/05/2026	135.16 Call	Bond Future	3570.5100	3.5705	3502.6600	3.5027	1.900	0.0000	0.0000
2025/10/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2033	06/08/2026		Bond Future	141.3058	141.3058	141.2232	141.2232	0.058	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
2025/10/17	2033	06/08/2026	134.25 Call	Bond Future	7055.7700	7.0558	6973.1600	6.9732	1.171	0.0000	0.0000
2025/10/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2033	05/11/2026		Bond Future	142.2480	142.2480	142.1483	142.1483	0.070	0.0000	0.0000
2025/10/17	2033	05/11/2026	137.26 Call	Bond Future	4987.9600	4.9880	4888.2900	4.8883	1.998	0.0000	0.0000
2025/10/17	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	06/11/2025	10.50 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/10/17	2037	06/11/2025	10.50 Call	Bond Future	5793.0900	5.7931	5797.3900	5.7974	0.074	0.0000	0.0000
2025/10/17	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	06/11/2025	11.00 Call	Bond Future	8680.5200	8.6805	8684.8400	8.6848	0.050	0.0000	0.0000
2025/10/17	2037	06/11/2025	12.16 Call	Bond Future	14885.7500	14.8858	14890.0700	14.8901	0.029	0.0000	0.0000
2025/10/17	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	06/11/2025		Bond Future	9.5625	95.1396	9.5618	95.1439	0.007	0.0000	0.0000
2025/10/17	2037	06/11/2025	11.63 Call	Bond Future	12132.8500	12.1329	12137.1700	12.1372	0.036	0.0000	0.0000
2025/10/17	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	05/02/2026		Bond Future	9.6404	92.6106	9.6404	92.6102	0.001	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.20 Call	Bond Future	9202.9200	9.2029	9202.3100	9.2023	0.007	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.20 Put	Bond Future	5.9800	0.0060	5.7500	0.0058	3.846	0.0000	0.0000
2025/10/17	2037	05/02/2026	12.27 Call	Bond Future	14789.3900	14.7894	14789.0100	14.7890	0.003	0.0000	0.0000
2025/10/17	2037	05/02/2026	12.27 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	05/02/2026	10.90 Put	Bond Future	23.5500	0.0236	22.8500	0.0229	2.972	0.0000	0.0000
2025/10/17	2037	05/02/2026	10.90 Call	Bond Future	7552.3400	7.5523	7551.2600	7.5513	0.014	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.86 Call	Bond Future	12710.4500	12.7105	12710.0600	12.7101	0.003	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.86 Put	Bond Future	0.1700	0.0002	0.1600	0.0002	5.882	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.36 Call	Bond Future	10070.8400	10.0708	10070.3300	10.0703	0.005	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.36 Put	Bond Future	2.7200	0.0027	2.5900	0.0026	4.779	0.0000	0.0000
2025/10/17	2037	05/02/2026	10.65 Put	Bond Future	67.3500	0.0674	65.8400	0.0658	2.242	0.0000	0.0000
2025/10/17	2037	05/02/2026	10.65 Call	Bond Future	6170.5800	6.1706	6168.6900	6.1687	0.031	0.0000	0.0000
2025/10/17	2037	05/02/2026	12.73 Call	Bond Future	17032.5100	17.0325	17032.1300	17.0321	0.002	0.0000	0.0000
2025/10/17	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.40 Put	Bond Future	2.2200	0.0022	2.1100	0.0021	4.955	0.0000	0.0000
2025/10/17	2037	05/02/2026	11.40 Call	Bond Future	10286.1600	10.2862	10285.6700	10.2857	0.005	0.0000	0.0000
2025/10/17	2037	07/05/2026	12.40 Call	Bond Future	14770.5300	14.7705	14773.1600	14.7732	0.018	0.0000	0.0000
2025/10/17	2037	07/05/2026	12.40 Put	Bond Future	1.3400	0.0013	1.3000	0.0013	2.985	0.0000	0.0000
2025/10/17	2037	07/05/2026	10.95 Put	Bond Future	154.4800	0.1545	152.6600	0.1527	1.178	0.0000	0.0000
2025/10/17	2037	07/05/2026	10.95 Call	Bond Future	7367.3900	7.3674	7368.2400	7.3682	0.012	0.0000	0.0000
2025/10/17	2037	07/05/2026		Bond Future	9.7225	94.3168	9.7221	94.3195	0.004	0.0000	0.0000
2025/10/17	2037	07/05/2026	11.32 Call	Bond Future	9291.0700	9.2911	9292.8600	9.2929	0.019	0.0000	0.0000
2025/10/17	2037	07/05/2026	11.32 Put	Bond Future	56.1200	0.0561	55.2400	0.0552	1.568	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
2025/10/17	2037	06/08/2026		Bond Future	9.8155	91.7846	9.8165	91.7781	0.011	0.0000
2025/10/17	2037	06/08/2026	11.71 Call	Bond Future	10687.6200	10.6876	10680.5100	10.6805	0.067	0.0000
2025/10/17	2037	06/08/2026	11.71 Put	Bond Future	89.9700	0.0900	89.3600	0.0894	0.678	0.0000
2025/10/17	2037	06/08/2026	11.30 Call	Bond Future	8665.4600	8.6655	8657.9400	8.6579	0.087	0.0000
2025/10/17	2037	06/08/2026	11.30 Put	Bond Future	213.3200	0.2133	212.3000	0.2123	0.478	0.0000
2025/10/17	2037	06/08/2026	10.70 Call	Bond Future	5834.1600	5.8342	5826.0100	5.8260	0.140	0.0000
2025/10/17	2037	06/08/2026	10.70 Put	Bond Future	664.7200	0.6647	663.0700	0.6631	0.248	0.0000
2025/10/17	2037	06/08/2026	10.02 Put	Bond Future	1949.3800	1.9494	1947.8400	1.9478	0.079	0.0000
2025/10/17	2037	06/08/2026	10.02 Call	Bond Future	3181.2300	3.1812	3173.1900	3.1732	0.253	0.0000
2025/10/17	2037	05/11/2026	10.83 Call	Bond Future	6196.1500	6.1962	6179.7500	6.1798	0.265	0.0000
2025/10/17	2037	05/11/2026	10.83 Put	Bond Future	923.4500	0.9235	924.4400	0.9244	0.107	0.0000
2025/10/17	2037	05/11/2026	10.23 Call	Bond Future	3915.3400	3.9153	3900.9900	3.9010	0.367	0.0000
2025/10/17	2037	05/11/2026	10.23 Put	Bond Future	2026.5300	2.0265	2029.5700	2.0296	0.150	0.0000
2025/10/17	2037	05/11/2026	9.46 Put	Bond Future	4609.5800	4.6096	4616.7000	4.6167	0.154	0.0000
2025/10/17	2037	05/11/2026	9.46 Call	Bond Future	1887.1900	1.8872	1876.9200	1.8769	0.544	0.0000
2025/10/17	2037	05/11/2026		Bond Future	9.9083	93.4060	9.9112	93.3886	0.029	0.0000
2025/10/17	2037	05/11/2026	10.62 Call	Bond Future	5341.5300	5.3415	5325.7100	5.3257	0.296	0.0000
2025/10/17	2037	05/11/2026	10.62 Put	Bond Future	1233.1300	1.2331	1234.7000	1.2347	0.127	0.0000
2025/10/17	2038	06/11/2025		Bond Future	146.6508	146.6508	146.0837	146.0837	0.387	0.0000
2025/10/17	2038	06/11/2025	143.88 Call	Bond Future	2770.8000	2.7708	2203.7100	2.2037	20.467	0.0000
2025/10/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2038	05/02/2026		Bond Future	147.1824	147.1824	146.5976	146.5976	0.397	0.0000
2025/10/17	2038	05/02/2026	143.20 Call	Bond Future	3982.4300	3.9824	3397.6000	3.3976	14.685	0.0000
2025/10/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2038	07/05/2026		Bond Future	149.9293	149.9293	149.3384	149.3384	0.394	0.0000
2025/10/17	2038	07/05/2026	144.53 Call	Bond Future	5399.2600	5.3993	4808.3600	4.8084	10.944	0.0000
2025/10/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2038	06/08/2026		Bond Future	150.5054	150.5054	149.8894	149.8894	0.409	0.0000
2025/10/17	2038	06/08/2026	144.72 Call	Bond Future	5785.4200	5.7854	5169.4100	5.1694	10.648	0.0000
2025/10/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2038	05/11/2026		Bond Future	153.2018	153.2018	152.5575	152.5575	0.421	0.0000
2025/10/17	2038	05/11/2026	146.31 Call	Bond Future	6891.8000	6.8918	6247.5200	6.2475	9.349	0.0000
2025/10/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2040	06/11/2025		Bond Future	9.9839	95.1030	9.9882	95.0726	0.043	0.0000
2025/10/17	2040	06/11/2025	11.84 Call	Bond Future	11929.4600	11.9295	11899.0500	11.8991	0.255	0.0000
2025/10/17	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2040	05/02/2026		Bond Future	10.0681	92.3229	10.0733	92.2871	0.051	0.0000
2025/10/17	2040	05/02/2026	11.49 Call	Bond Future	9215.8200	9.2158	9179.8600	9.1799	0.390	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
2025/10/17	2040	05/02/2026	11.49 Put	Bond Future	13.2900	0.0133	13.1600	0.0132	0.978	0.0000	0.0000
2025/10/17	2040	05/02/2026	10.35 Put	Bond Future	870.8500	0.8709	875.4100	0.8754	0.524	0.0000	0.0000
2025/10/17	2040	05/02/2026	10.35 Call	Bond Future	2809.9200	2.8099	2778.6500	2.7787	1.113	0.0000	0.0000
2025/10/17	2040	05/02/2026	10.75 Call	Bond Future	4847.9600	4.8480	4812.7800	4.8128	0.726	0.0000	0.0000
2025/10/17	2040	05/02/2026	10.75 Put	Bond Future	257.5600	0.2576	258.2100	0.2582	0.252	0.0000	0.0000
2025/10/17	2040	05/02/2026	11.15 Call	Bond Future	7186.2400	7.1862	7150.2300	7.1502	0.501	0.0000	0.0000
2025/10/17	2040	05/02/2026	11.15 Put	Bond Future	57.1500	0.0572	56.9700	0.0570	0.315	0.0000	0.0000
2025/10/17	2040	05/02/2026	13.23 Call	Bond Future	18716.2200	18.7162	18680.3900	18.6804	0.191	0.0000	0.0000
2025/10/17	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2040	05/02/2026	11.82 Put	Bond Future	2.8100	0.0028	2.7600	0.0028	1.779	0.0000	0.0000
2025/10/17	2040	05/02/2026	11.82 Call	Bond Future	11146.8200	11.1468	11110.9400	11.1109	0.322	0.0000	0.0000
2025/10/17	2040	05/02/2026	9.80 Put	Bond Future	2887.8000	2.8878	2904.1500	2.9042	0.566	0.0000	0.0000
2025/10/17	2040	05/02/2026	9.80 Call	Bond Future	986.5800	0.9866	967.1000	0.9671	1.974	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.22 Call	Bond Future	12736.1700	12.7362	12702.7500	12.7028	0.262	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.22 Put	Bond Future	16.1100	0.0161	16.0700	0.0161	0.248	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.72 Call	Bond Future	9960.0400	9.9600	9926.7200	9.9267	0.335	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.72 Put	Bond Future	71.0100	0.0710	71.0700	0.0711	0.084	0.0000	0.0000
2025/10/17	2040	07/05/2026	10.70 Put	Bond Future	861.6300	0.8616	865.4900	0.8655	0.448	0.0000	0.0000
2025/10/17	2040	07/05/2026	10.70 Call	Bond Future	4489.8600	4.4899	4460.3400	4.4603	0.657	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.53 Call	Bond Future	14407.9100	14.4079	14374.5000	14.3745	0.232	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.53 Put	Bond Future	5.5300	0.0055	5.5000	0.0055	0.542	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.03 Call	Bond Future	11690.6100	11.6906	11657.1900	11.6572	0.286	0.0000	0.0000
2025/10/17	2040	07/05/2026	12.03 Put	Bond Future	28.8900	0.0289	28.8500	0.0289	0.138	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.12 Put	Bond Future	336.4000	0.3364	337.6000	0.3376	0.357	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.12 Call	Bond Future	6625.1200	6.6251	6592.9400	6.5929	0.486	0.0000	0.0000
2025/10/17	2040	07/05/2026		Bond Future	10.1561	94.0238	10.1610	93.9904	0.048	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.67 Call	Bond Future	9679.2200	9.6792	9645.9300	9.6459	0.344	0.0000	0.0000
2025/10/17	2040	07/05/2026	11.67 Put	Bond Future	81.5700	0.0816	81.6600	0.0817	0.110	0.0000	0.0000
2025/10/17	2040	06/08/2026		Bond Future	10.2544	91.2355	10.2608	91.1923	0.063	0.0000	0.0000
2025/10/17	2040	06/08/2026	12.19 Call	Bond Future	11897.6000	11.8976	11854.9700	11.8550	0.358	0.0000	0.0000
2025/10/17	2040	06/08/2026	12.19 Put	Bond Future	95.9300	0.0959	96.4900	0.0965	0.584	0.0000	0.0000
2025/10/17	2040	05/11/2026		Bond Future	10.3517	92.8469	10.3599	92.7923	0.080	0.0000	0.0000
2025/10/17	2040	05/11/2026	11.06 Call	Bond Future	5907.0000	5.9070	5863.6400	5.8636	0.734	0.0000	0.0000
2025/10/17	2040	05/11/2026	11.06 Put	Bond Future	1385.6700	1.3857	1396.9200	1.3969	0.812	0.0000	0.0000
2025/10/17	2040	05/11/2026	11.27 Call	Bond Future	6840.8500	6.8409	6795.0200	6.7950	0.670	0.0000	0.0000
2025/10/17	2040	05/11/2026	11.27 Put	Bond Future	1041.9900	1.0420	1050.7700	1.0508	0.843	0.0000	0.0000
2025/10/17	2040	05/11/2026	10.67 Call	Bond Future	4347.4700	4.3475	4309.7200	4.3097	0.868	0.0000	0.0000
2025/10/17	2040	05/11/2026	10.67 Put	Bond Future	2274.0100	2.2740	2290.8700	2.2909	0.741	0.0000	0.0000
2025/10/17	2040	05/11/2026	9.91 Put	Bond Future	5128.4200	5.1284	5158.1200	5.1581	0.579	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	
2025/10/17	2040	05/11/2026	9.91 Call	Bond Future	2134.5100	2.1345	2109.6000	2.1096	1.167	0.0000	0.0000
2025/10/17	2043	06/11/2025		Bond Future	114.2196	114.2196	114.7632	114.7632	0.476	0.0000	0.0000
2025/10/17	2043	06/11/2025	110.43 Call	Bond Future	3791.1832	3.7912	4333.4869	4.3335	14.304	0.0000	0.0000
2025/10/17	2043	06/11/2025	110.43 Put	Bond Future	1.6332	0.0016	0.3369	0.0003	79.371	0.0000	0.0000
2025/10/17	2043	05/02/2026		Bond Future	113.5079	113.5079	114.0558	114.0558	0.483	0.0000	0.0000
2025/10/17	2043	05/02/2026	109.66 Call	Bond Future	4037.6770	4.0377	4528.0203	4.5280	12.144	0.0000	0.0000
2025/10/17	2043	05/02/2026	109.66 Put	Bond Future	189.7970	0.1898	132.2303	0.1322	30.331	0.0000	0.0000
2025/10/17	2043	07/05/2026		Bond Future	115.6262	115.6262	116.1881	116.1881	0.486	0.0000	0.0000
2025/10/17	2043	07/05/2026	111.70 Call	Bond Future	4385.3952	4.3854	4850.6514	4.8507	10.609	0.0000	0.0000
2025/10/17	2043	07/05/2026	111.70 Put	Bond Future	459.1752	0.4592	362.5614	0.3626	21.041	0.0000	0.0000
2025/10/17	2043	06/08/2026		Bond Future	114.9087	114.9087	115.4704	115.4704	0.489	0.0000	0.0000
2025/10/17	2043	06/08/2026	110.88 Call	Bond Future	4747.7755	4.7478	5190.7257	5.1907	9.330	0.0000	0.0000
2025/10/17	2043	06/08/2026	110.88 Put	Bond Future	719.0555	0.7191	600.3557	0.6004	16.508	0.0000	0.0000
2025/10/17	2043	05/11/2026		Bond Future	116.9661	116.9661	117.5245	117.5245	0.477	0.0000	0.0000
2025/10/17	2043	05/11/2026	112.84 Call	Bond Future	5078.0678	5.0781	5504.4212	5.5044	8.396	0.0000	0.0000
2025/10/17	2043	05/11/2026	112.84 Put	Bond Future	951.9778	0.9520	819.8912	0.8199	13.875	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.75 Call	Bond Future	10612.5500	10.6126	10731.0400	10.7310	1.117	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.25 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.25 Call	Bond Future	7465.2500	7.4653	7583.7300	7.5837	1.587	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.20 Call	Bond Future	13280.3400	13.2803	13398.8300	13.3988	0.892	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.25 Call	Bond Future	13567.6000	13.5676	13686.0900	13.6861	0.873	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.00 Call	Bond Future	12113.2000	12.1132	12231.6900	12.2317	0.978	0.0000	0.0000
2025/10/17	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2044	06/11/2025		Bond Future	10.1785	90.6875	10.1626	90.8060	0.156	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.88 Call	Bond Future	11398.7700	11.3988	11517.2600	11.5173	1.039	0.0000	0.0000
2025/10/17	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2044	05/02/2026		Bond Future	10.2605	87.9525	10.2447	88.0685	0.154	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.56 Call	Bond Future	8823.3200	8.8233	8936.9300	8.9369	1.288	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.56 Put	Bond Future	23.5300	0.0235	21.1500	0.0212	10.115	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.25 Call	Bond Future	6917.6100	6.9176	7026.4300	7.0264	1.573	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.25 Put	Bond Future	86.5600	0.0866	79.3900	0.0794	8.283	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.50 Call	Bond Future	8455.0300	8.4550	8568.0600	8.5681	1.337	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.50 Put	Bond Future	30.3100	0.0303	27.3500	0.0274	9.766	0.0000	0.0000
2025/10/17	2044	05/02/2026	10.90 Put	Bond Future	309.5300	0.3095	289.7800	0.2898	6.381	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
2025/10/17	2044	05/02/2026	10.90	Call	Bond Future	4822.8100	4.8228	4919.0500	4.9191	1.996	0.0000	0.0000
2025/10/17	2044	05/02/2026	10.07	Put	Bond Future	2642.7500	2.6428	2564.5800	2.5646	2.958	0.0000	0.0000
2025/10/17	2044	05/02/2026	10.07	Call	Bond Future	1224.9900	1.2250	1262.8100	1.2628	3.087	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.45	Call	Bond Future	8147.7600	8.1478	8260.1800	8.2602	1.380	0.0000	0.0000
2025/10/17	2044	05/02/2026	11.45	Put	Bond Future	37.7600	0.0378	34.1900	0.0342	9.454	0.0000	0.0000
2025/10/17	2044	07/05/2026			Bond Future	10.3456	89.5728	10.3289	89.6939	0.161	0.0000	0.0000
2025/10/17	2044	07/05/2026	11.80	Call	Bond Future	9721.2700	9.7213	9836.3300	9.8363	1.184	0.0000	0.0000
2025/10/17	2044	07/05/2026	11.80	Put	Bond Future	100.2500	0.1003	94.2000	0.0942	6.035	0.0000	0.0000
2025/10/17	2044	06/08/2026			Bond Future	10.4399	86.8282	10.4238	86.9428	0.154	0.0000	0.0000
2025/10/17	2044	06/08/2026	12.42	Call	Bond Future	12593.7300	12.5937	12703.8400	12.7038	0.874	0.0000	0.0000
2025/10/17	2044	06/08/2026	12.42	Put	Bond Future	95.0800	0.0951	90.6300	0.0906	4.680	0.0000	0.0000
2025/10/17	2044	05/11/2026			Bond Future	10.5326	88.3617	10.5175	88.4681	0.144	0.0000	0.0000
2025/10/17	2044	05/11/2026	11.34	Call	Bond Future	6654.8600	6.6549	6732.4100	6.7324	1.165	0.0000	0.0000
2025/10/17	2044	05/11/2026	11.34	Put	Bond Future	1266.1600	1.2662	1237.3200	1.2373	2.278	0.0000	0.0000
2025/10/17	2046	06/11/2025			Bond Future	125.7792	125.7792	125.8048	125.8048	0.020	0.0000	0.0000
2025/10/17	2046	06/11/2025	125.41	Call	Bond Future	369.2400	0.3692	394.8000	0.3948	6.922	0.0000	0.0000
2025/10/17	2046	06/11/2025	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2046	05/02/2026			Bond Future	128.0969	128.0969	128.1167	128.1167	0.015	0.0000	0.0000
2025/10/17	2046	05/02/2026	121.65	Call	Bond Future	6446.9000	6.4469	6466.6800	6.4667	0.307	0.0000	0.0000
2025/10/17	2046	05/02/2026	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2046	07/05/2026			Bond Future	128.1874	128.1874	128.2119	128.2119	0.019	0.0000	0.0000
2025/10/17	2046	07/05/2026	124.95	Call	Bond Future	3237.3600	3.2374	3261.8700	3.2619	0.757	0.0000	0.0000
2025/10/17	2046	07/05/2026	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2046	06/08/2026			Bond Future	130.5664	130.5664	130.5788	130.5788	0.009	0.0000	0.0000
2025/10/17	2046	06/08/2026	122.38	Call	Bond Future	8186.4300	8.1864	8198.7700	8.1988	0.151	0.0000	0.0000
2025/10/17	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2046	05/11/2026			Bond Future	130.5702	130.5702	130.5686	130.5686	0.001	0.0000	0.0000
2025/10/17	2046	05/11/2026	125.48	Call	Bond Future	5090.1500	5.0902	5088.5900	5.0886	0.031	0.0000	0.0000
2025/10/17	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2050	06/11/2025			Bond Future	127.1465	127.1465	126.9633	126.9633	0.144	0.0000	0.0000
2025/10/17	2050	06/11/2025	124.42	Call	Bond Future	2726.4500	2.7265	2543.3400	2.5433	6.716	0.0000	0.0000
2025/10/17	2050	06/11/2025	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2050	05/02/2026			Bond Future	127.0701	127.0701	126.8774	126.8774	0.152	0.0000	0.0000
2025/10/17	2050	05/02/2026	122.82	Call	Bond Future	4250.1200	4.2501	4057.3500	4.0574	4.536	0.0000	0.0000
2025/10/17	2050	05/02/2026	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	2050	07/05/2026			Bond Future	129.4417	129.4417	129.2494	129.2494	0.149	0.0000	0.0000
2025/10/17	2050	07/05/2026	124.07	Call	Bond Future	5371.7400	5.3717	5179.4000	5.1794	3.581	0.0000	0.0000
2025/10/17	2050	07/05/2026	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/17	2050	06/08/2026		Bond Future	129.3851	129.3851	129.1771	129.1771	0.161	0.0000
2025/10/17	2050	06/08/2026	123.27 Call	Bond Future	6115.0700	6.1151	5907.1400	5.9071	3.400	0.0000
2025/10/17	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	2050	05/11/2026		Bond Future	131.7028	131.7028	131.4766	131.4766	0.172	0.0000
2025/10/17	2050	05/11/2026	123.84 Call	Bond Future	7862.8400	7.8628	7636.5700	7.6366	2.878	0.0000
2025/10/17	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	AL37	06/11/2025		Index Future	1218.7670	1218.7670	1219.0640	1219.0640	0.024	0.0000
2025/10/17	AL37	05/02/2026		Index Future	1240.9230	1240.9230	1241.1640	1241.1640	0.019	0.0000
2025/10/17	AL37	07/05/2026		Index Future	1263.7880	1263.7880	1264.0720	1264.0720	0.022	0.0000
2025/10/17	AL37	06/08/2026		Index Future	1286.7100	1286.7100	1286.8780	1286.8780	0.013	0.0000
2025/10/17	AL37	05/11/2026		Index Future	1309.7540	1309.7540	1309.7770	1309.7770	0.002	0.0000
2025/10/17	AL7T	06/11/2025		Index Future	1515.1440	1515.1440	1514.8960	1514.8960	0.016	0.0000
2025/10/17	AL7T	05/02/2026		Index Future	1542.6880	1542.6880	1542.3590	1542.3590	0.021	0.0000
2025/10/17	AL7T	07/05/2026		Index Future	1571.1130	1571.1130	1570.8270	1570.8270	0.018	0.0000
2025/10/17	AL7T	06/08/2026		Index Future	1599.6100	1599.6100	1599.1670	1599.1670	0.028	0.0000
2025/10/17	AL7T	05/11/2026		Index Future	1628.2570	1628.2570	1627.6230	1627.6230	0.039	0.0000
2025/10/17	ALBI	06/11/2025		Index Future	1279.6460	1279.6460	1279.7880	1279.7880	0.011	0.0000
2025/10/17	ALBI	05/02/2026		Index Future	1302.9090	1302.9090	1302.9880	1302.9880	0.006	0.0000
2025/10/17	ALBI	07/05/2026		Index Future	1326.9160	1326.9160	1327.0380	1327.0380	0.009	0.0000
2025/10/17	ALBI	06/08/2026		Index Future	1350.9830	1350.9830	1350.9800	1350.9800	0.000	0.0000
2025/10/17	ALBI	05/11/2026		Index Future	1375.1770	1375.1770	1375.0190	1375.0190	0.011	0.0000
2025/10/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C010	21/12/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	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
2025/10/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C818	21/12/2027		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	C871	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/10/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/17	ES33	06/11/2025		Bond Future	9.6374	89.5846	9.6466	89.5384	0.096	0.0000	0.0000
2025/10/17	ES33	06/11/2025	12.01 Call	Bond Future	10934.3300	10.9343	10888.1500	10.8882	0.422	0.0000	0.0000
2025/10/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES33	05/02/2026		Bond Future	9.7384	91.2353	9.7490	91.1837	0.109	0.0000	0.0000
2025/10/17	ES33	05/02/2026	11.49 Call	Bond Future	8039.8500	8.0399	7988.2300	7.9882	0.642	0.0000	0.0000
2025/10/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES33	07/05/2026		Bond Future	9.8370	89.1434	9.8475	89.0937	0.106	0.0000	0.0000
2025/10/17	ES33	07/05/2026	11.69 Call	Bond Future	8262.8300	8.2628	8213.1800	8.2132	0.601	0.0000	0.0000
2025/10/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES33	06/08/2026		Bond Future	9.9477	90.7971	9.9606	90.7378	0.129	0.0000	0.0000
2025/10/17	ES33	06/08/2026	12.02 Call	Bond Future	8928.4600	8.9285	8869.1300	8.8691	0.665	0.0000	0.0000
2025/10/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES33	05/11/2026		Bond Future	10.0735	88.6300	10.0894	88.5593	0.157	0.0000	0.0000
2025/10/17	ES33	05/11/2026	10.83 Call	Bond Future	3301.5700	3.3016	3230.8800	3.2309	2.141	0.0000	0.0000
2025/10/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES42	06/11/2025		Bond Future	10.3146	86.1579	10.3189	86.1282	0.041	0.0000	0.0000
2025/10/17	ES42	06/11/2025	12.39 Call	Bond Future	12824.0300	12.8240	12794.3300	12.7943	0.232	0.0000	0.0000
2025/10/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES42	05/02/2026		Bond Future	10.4022	87.7455	10.4072	87.7109	0.048	0.0000	0.0000
2025/10/17	ES42	05/02/2026	11.85 Call	Bond Future	9145.7700	9.1458	9111.1600	9.1112	0.378	0.0000	0.0000
2025/10/17	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES42	07/05/2026		Bond Future	10.4914	85.1183	10.4962	85.0858	0.046	0.0000	0.0000
2025/10/17	ES42	07/05/2026	12.20 Call	Bond Future	10476.9000	10.4769	10444.3900	10.4444	0.310	0.0000	0.0000
2025/10/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES42	06/08/2026		Bond Future	10.5866	86.6967	10.5928	86.6552	0.059	0.0000	0.0000
2025/10/17	ES42	06/08/2026	12.65 Call	Bond Future	12222.4000	12.2224	12180.8700	12.1809	0.340	0.0000	0.0000
2025/10/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	ES42	05/11/2026		Bond Future	10.6885	83.9849	10.6965	83.9327	0.075	0.0000	0.0000
2025/10/17	ES42	05/11/2026	11.66 Call	Bond Future	6020.1200	6.0201	5967.9100	5.9679	0.867	0.0000	0.0000
2025/10/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	GOVI	06/11/2025		GOVI	1256.9870	1256.9870	1257.1700	1257.1700	0.015	0.0000	0.0000
2025/10/17	GOVI	06/11/2025	1,112.00 Call	GOVI	1449870.0000	144.9870	1451700.0000	145.1700	0.126	0.0000	0.0000
2025/10/17	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/17	GOVI	05/02/2026		GOVI		1279.8380	1279.8380	1279.9600	1279.9600	0.010	0.0000	0.0000
2025/10/17	GOVI	05/02/2026	1,150. Call 00	GOVI		1298380.0000	129.8380	1299600.0000	129.9600	0.094	0.0000	0.0000
2025/10/17	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	GOVI	07/05/2026		GOVI		1303.4200	1303.4200	1303.5850	1303.5850	0.013	0.0000	0.0000
2025/10/17	GOVI	07/05/2026	1,177. Call 00	GOVI		1264200.0000	126.4200	1265850.0000	126.5850	0.131	0.0000	0.0000
2025/10/17	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	GOVI	06/08/2026		GOVI		1327.0610	1327.0610	1327.1030	1327.1030	0.003	0.0000	0.0000
2025/10/17	GOVI	06/08/2026	1,189. Call 00	GOVI		1380610.0000	138.0610	1381030.0000	138.1030	0.030	0.0000	0.0000
2025/10/17	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	GOVI	05/11/2026		GOVI		1350.8270	1350.8270	1350.7180	1350.7180	0.008	0.0000	0.0000
2025/10/17	GOVI	05/11/2026	1,277. Call 00	GOVI		738270.0000	73.8270	737180.0000	73.7180	0.148	0.0000	0.0000
2025/10/17	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/17	I258	06/11/2025		Bond Future		116.0970	116.0970	115.5678	115.5678	0.456	0.0000	0.0000
2025/10/17	I258	06/11/2025	112.39 Call	Bond Future		3734.1262	3.7341	3222.9698	3.2230	13.689	0.0000	0.0000
2025/10/17	I258	06/11/2025	112.39 Put	Bond Future		27.1562	0.0272	45.1398	0.0451	66.223	0.0000	0.0000
2025/10/17	I258	05/02/2026		Bond Future		115.4199	115.4199	114.8751	114.8751	0.472	0.0000	0.0000
2025/10/17	I258	05/02/2026	111.65 Call	Bond Future		4333.7805	4.3338	3903.4828	3.9035	9.929	0.0000	0.0000
2025/10/17	I258	05/02/2026	111.65 Put	Bond Future		563.9005	0.5639	678.3528	0.6784	20.297	0.0000	0.0000
2025/10/17	I258	07/05/2026		Bond Future		117.5739	117.5739	117.0228	117.0228	0.469	0.0000	0.0000
2025/10/17	I258	07/05/2026	113.73 Call	Bond Future		4939.0033	4.9390	4536.9292	4.5369	8.141	0.0000	0.0000
2025/10/17	I258	07/05/2026	113.73 Put	Bond Future		1095.1233	1.0951	1244.1192	1.2441	13.605	0.0000	0.0000
2025/10/17	I258	06/08/2026		Bond Future		116.8925	116.8925	116.3206	116.3206	0.489	0.0000	0.0000
2025/10/17	I258	06/08/2026	112.95 Call	Bond Future		5514.0488	5.5140	5114.3960	5.1144	7.248	0.0000	0.0000
2025/10/17	I258	06/08/2026	112.95 Put	Bond Future		1571.5388	1.5715	1743.7860	1.7438	10.960	0.0000	0.0000
2025/10/17	I258	05/11/2026		Bond Future		118.9855	118.9855	118.3898	118.3898	0.501	0.0000	0.0000
2025/10/17	I258	05/11/2026	114.95 Call	Bond Future		6039.4456	6.0394	5634.6620	5.6347	6.702	0.0000	0.0000
2025/10/17	I258	05/11/2026	114.95 Put	Bond Future		2003.9056	2.0039	2194.8520	2.1949	9.529	0.0000	0.0000
2025/10/17	IGOV	06/11/2025		Index Future		401.5850	401.5850	401.2050	401.2050	0.095	0.0000	0.0000
2025/10/17	IGOV	05/02/2026		Index Future		408.9850	408.9850	408.5780	408.5780	0.100	0.0000	0.0000
2025/10/17	IGOV	07/05/2026		Index Future		416.6180	416.6180	416.2170	416.2170	0.096	0.0000	0.0000
2025/10/17	IGOV	06/08/2026		Index Future		424.2700	424.2700	423.8210	423.8210	0.106	0.0000	0.0000
2025/10/17	IGOV	05/11/2026		Index Future		431.9620	431.9620	431.4570	431.4570	0.117	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
2025/10/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/10/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/17	R033	06/11/2025		Bond Future	8.5179	109.1377	8.5074	109.1974	0.123	0.0000
2025/10/17	R033	06/11/2025	10.33 Call	Bond Future	9682.2500	9.6823	9741.9100	9.7419	0.616	0.0000
2025/10/17	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R033	05/02/2026		Bond Future	8.5751	111.1218	8.5651	111.1769	0.117	0.0000
2025/10/17	R033	05/02/2026	10.49 Call	Bond Future	9927.1700	9.9272	9981.2700	9.9813	0.545	0.0000
2025/10/17	R033	05/02/2026	10.49 Put	Bond Future	15.1700	0.0152	14.1300	0.0141	6.856	0.0000
2025/10/17	R033	07/05/2026		Bond Future	8.6310	108.1256	8.6198	108.1853	0.130	0.0000
2025/10/17	R033	07/05/2026	10.38 Call	Bond Future	8950.7600	8.9508	9006.2900	9.0063	0.620	0.0000
2025/10/17	R033	07/05/2026	10.38 Put	Bond Future	113.3900	0.1134	109.2200	0.1092	3.678	0.0000
2025/10/17	R033	06/08/2026		Bond Future	8.6968	110.1061	8.6871	110.1562	0.112	0.0000
2025/10/17	R033	06/08/2026	10.25 Call	Bond Future	8082.8700	8.0829	8124.5500	8.1246	0.516	0.0000
2025/10/17	R033	06/08/2026	10.25 Put	Bond Future	431.0600	0.4311	422.6200	0.4226	1.958	0.0000
2025/10/17	R033	05/11/2026		Bond Future	8.7729	107.0121	8.7652	107.0505	0.088	0.0000
2025/10/17	R033	05/11/2026	9.33 Call	Bond Future	4565.2800	4.5653	4586.8600	4.5869	0.473	0.0000
2025/10/17	R033	05/11/2026	9.33 Put	Bond Future	1830.0600	1.8301	1813.1900	1.8132	0.922	0.0000
2025/10/17	R035	06/11/2025	10.30 Call	Bond Future	7465.6200	7.4656	7438.0500	7.4381	0.369	0.0000
2025/10/17	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R035	06/11/2025	10.68 Call	Bond Future	9547.0800	9.5471	9519.5100	9.5195	0.289	0.0000
2025/10/17	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/17	R035	06/11/2025	10.50 Call	Bond Future	8569.0700	8.5691	8541.5000	8.5415	0.322	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.15 Call	Bond Future	6626.2500	6.6263	6598.6800	6.5987	0.416	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	9.77 Put	Bond Future	0.5600	0.0006	0.4500	0.0005	19.643	0.0000	0.0000
2025/10/17	R035	06/11/2025	9.77 Call	Bond Future	4454.1900	4.4542	4426.5100	4.4265	0.621	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.00 Call	Bond Future	11251.1600	11.2512	11223.5900	11.2236	0.245	0.0000	0.0000
2025/10/17	R035	06/11/2025	9.91 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2025/10/17	R035	06/11/2025	9.91 Call	Bond Future	5261.9400	5.2619	5234.3500	5.2344	0.524	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.41 Call	Bond Future	8074.7200	8.0747	8047.1500	8.0472	0.341	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.43 Call	Bond Future	13473.2400	13.4732	13445.6700	13.4457	0.205	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.44 Call	Bond Future	8239.9100	8.2399	8212.3400	8.2123	0.335	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.94 Call	Bond Future	10934.9800	10.9350	10907.4100	10.9074	0.252	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.99 Call	Bond Future	16255.0700	16.2551	16227.5000	16.2275	0.170	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.08 Call	Bond Future	6231.0400	6.2310	6203.4700	6.2035	0.442	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.58 Call	Bond Future	9005.4900	9.0055	8977.9200	8.9779	0.306	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.67 Call	Bond Future	14680.6600	14.6807	14653.0900	14.6531	0.188	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.95 Call	Bond Future	16060.4500	16.0605	16032.8800	16.0329	0.172	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.45 Call	Bond Future	13574.7400	13.5747	13547.1700	13.5472	0.203	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	06/11/2025	10.95 Call	Bond Future	10987.7800	10.9878	10960.2100	10.9602	0.251	0.0000	0.0000
2025/10/17	R035	06/11/2025		Bond Future	9.0259	100.8052	9.0304	100.7776	0.050	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.20 Call	Bond Future	12294.2000	12.2942	12266.6300	12.2666	0.224	0.0000	0.0000
2025/10/17	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	05/02/2026		Bond Future	9.0970	102.6377	9.1025	102.6046	0.061	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.79 Call	Bond Future	9545.7900	9.5458	9512.5600	9.5126	0.348	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.79 Put	Bond Future	2.5700	0.0026	2.5300	0.0025	1.556	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.44 Put	Bond Future	13.4900	0.0135	13.4000	0.0134	0.667	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	
2025/10/17	R035	05/02/2026	10.44 Call	Bond Future	7687.3800	7.6874	7654.1000	7.6541	0.433	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.94 Put	Bond Future	1.2000	0.0012	1.1800	0.0012	1.667	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.94 Call	Bond Future	10329.9200	10.3299	10296.7100	10.2967	0.321	0.0000	0.0000
2025/10/17	R035	05/02/2026	12.44 Call	Bond Future	17696.8300	17.6968	17663.6400	17.6636	0.188	0.0000	0.0000
2025/10/17	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R035	05/02/2026	11.17 Call	Bond Future	11515.6600	11.5157	11482.4700	11.4825	0.288	0.0000	0.0000
2025/10/17	R035	05/02/2026	11.17 Put	Bond Future	0.3500	0.0004	0.3500	0.0004	0.000	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.67 Call	Bond Future	8912.7400	8.9127	8879.4900	8.8795	0.373	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.67 Put	Bond Future	4.6300	0.0046	4.5700	0.0046	1.296	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.17 Put	Bond Future	43.8700	0.0439	43.8100	0.0438	0.137	0.0000	0.0000
2025/10/17	R035	05/02/2026	10.17 Call	Bond Future	6239.9800	6.2400	6206.7300	6.2067	0.533	0.0000	0.0000
2025/10/17	R035	05/02/2026	11.00 Put	Bond Future	0.8800	0.0009	0.8600	0.0009	2.273	0.0000	0.0000
2025/10/17	R035	05/02/2026	11.00 Call	Bond Future	10641.2200	10.6412	10608.0100	10.6080	0.312	0.0000	0.0000
2025/10/17	R035	05/02/2026	9.25 Call	Bond Future	1922.8700	1.9229	1896.5900	1.8966	1.367	0.0000	0.0000
2025/10/17	R035	05/02/2026	9.25 Put	Bond Future	1006.7800	1.0068	1013.6900	1.0137	0.686	0.0000	0.0000
2025/10/17	R035	05/02/2026	8.85 Put	Bond Future	2366.6700	2.3667	2382.1100	2.3821	0.652	0.0000	0.0000
2025/10/17	R035	05/02/2026	8.85 Call	Bond Future	863.3900	0.8634	845.6400	0.8456	2.056	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.66 Call	Bond Future	8385.9400	8.3859	8355.5700	8.3556	0.362	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.66 Put	Bond Future	61.0700	0.0611	61.2000	0.0612	0.213	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.16 Call	Bond Future	5888.3200	5.8883	5858.9000	5.8589	0.500	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.16 Put	Bond Future	236.0200	0.2360	237.1000	0.2371	0.458	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.66 Put	Bond Future	764.5300	0.7645	768.7200	0.7687	0.548	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.66 Call	Bond Future	3638.6900	3.6387	3612.3800	3.6124	0.723	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.71 Call	Bond Future	8639.3700	8.6394	8608.9700	8.6090	0.352	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.71 Put	Bond Future	52.8700	0.0529	52.9700	0.0530	0.189	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.21 Call	Bond Future	6130.9600	6.1310	6101.3700	6.1014	0.483	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.21 Put	Bond Future	206.7300	0.2067	207.6400	0.2076	0.440	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.71 Put	Bond Future	686.9100	0.6869	690.6500	0.6907	0.544	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.71 Call	Bond Future	3843.7700	3.8438	3817.0100	3.8170	0.696	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.64 Call	Bond Future	8284.6400	8.2846	8254.2900	8.2543	0.366	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.64 Put	Bond Future	64.7000	0.0647	64.8500	0.0649	0.232	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.14 Call	Bond Future	5792.0100	5.7920	5762.6600	5.7627	0.507	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.14 Put	Bond Future	248.7800	0.2488	249.9300	0.2499	0.462	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.64 Put	Bond Future	797.3400	0.7973	801.7200	0.8017	0.549	0.0000	0.0000
2025/10/17	R035	07/05/2026	9.64 Call	Bond Future	3558.1100	3.5581	3531.9900	3.5320	0.734	0.0000	0.0000
2025/10/17	R035	07/05/2026		Bond Future	9.1624	100.0256	9.1676	99.9951	0.057	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.86 Call	Bond Future	9399.2200	9.3992	9368.7500	9.3688	0.324	0.0000	0.0000
2025/10/17	R035	07/05/2026	10.86 Put	Bond Future	33.8600	0.0339	33.8900	0.0339	0.089	0.0000	0.0000
2025/10/17	R035	06/08/2026	10.22 Call	Bond Future	5909.9200	5.9099	5873.1000	5.8731	0.623	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	
2025/10/17	R035	06/08/2026	10.22 Put	Bond Future	471.9000	0.4719	475.9700	0.4760	0.862	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.72 Call	Bond Future	3854.9400	3.8549	3823.1300	3.8231	0.825	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.72 Put	Bond Future	1133.8100	1.1338	1142.8900	1.1429	0.801	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.22 Put	Bond Future	2365.0100	2.3650	2381.3900	2.3814	0.693	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.22 Call	Bond Future	2263.9400	2.2639	2239.4300	2.2394	1.083	0.0000	0.0000
2025/10/17	R035	06/08/2026		Bond Future	9.2376	101.8581	9.2447	101.8173	0.077	0.0000	0.0000
2025/10/17	R035	06/08/2026	11.06 Call	Bond Future	9863.0100	9.8630	9822.8200	9.8228	0.407	0.0000	0.0000
2025/10/17	R035	06/08/2026	11.06 Put	Bond Future	85.6300	0.0856	86.3300	0.0863	0.817	0.0000	0.0000
2025/10/17	R035	06/08/2026	10.13 Call	Bond Future	5515.6600	5.5157	5479.5500	5.4796	0.655	0.0000	0.0000
2025/10/17	R035	06/08/2026	10.13 Put	Bond Future	559.1100	0.5591	563.8900	0.5639	0.855	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.63 Call	Bond Future	3529.5800	3.5296	3498.9500	3.4990	0.868	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.63 Put	Bond Future	1308.5400	1.3085	1318.8000	1.3188	0.784	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.13 Put	Bond Future	2658.0400	2.6580	2675.8500	2.6759	0.670	0.0000	0.0000
2025/10/17	R035	06/08/2026	9.13 Call	Bond Future	2037.4500	2.0375	2014.3700	2.0144	1.133	0.0000	0.0000
2025/10/17	R035	05/11/2026		Bond Future	9.3244	99.1585	9.3338	99.1054	0.102	0.0000	0.0000
2025/10/17	R035	05/11/2026	10.03 Call	Bond Future	4906.9500	4.9070	4865.0200	4.8650	0.855	0.0000	0.0000
2025/10/17	R035	05/11/2026	10.03 Put	Bond Future	1056.9100	1.0569	1068.1100	1.0681	1.060	0.0000	0.0000
2025/10/17	R038	06/11/2025		Bond Future	9.6336	110.1000	9.6329	110.1055	0.008	0.0000	0.0000
2025/10/17	R038	06/11/2025	11.24 Call	Bond Future	11280.5600	11.2806	11286.1000	11.2861	0.049	0.0000	0.0000
2025/10/17	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R038	06/11/2025	12.33 Call	Bond Future	17992.9900	17.9930	17998.5300	17.9985	0.031	0.0000	0.0000
2025/10/17	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R038	06/11/2025	10.98 Call	Bond Future	9572.6500	9.5727	9578.1900	9.5782	0.058	0.0000	0.0000
2025/10/17	R038	05/02/2026		Bond Future	9.7164	112.1015	9.7164	112.1015	0.000	0.0000	0.0000
2025/10/17	R038	05/02/2026	11.44 Call	Bond Future	11818.5500	11.8186	11818.4400	11.8184	0.001	0.0000	0.0000
2025/10/17	R038	05/02/2026	11.44 Put	Bond Future	2.2800	0.0023	2.1700	0.0022	4.825	0.0000	0.0000
2025/10/17	R038	07/05/2026		Bond Future	9.7992	108.6822	9.7987	108.6857	0.005	0.0000	0.0000
2025/10/17	R038	07/05/2026	11.40 Call	Bond Future	10882.9500	10.8830	10885.6700	10.8857	0.025	0.0000	0.0000
2025/10/17	R038	07/05/2026	11.40 Put	Bond Future	50.0200	0.0500	49.1700	0.0492	1.699	0.0000	0.0000
2025/10/17	R038	06/08/2026		Bond Future	9.8904	110.6727	9.8914	110.6656	0.010	0.0000	0.0000
2025/10/17	R038	06/08/2026	11.77 Call	Bond Future	12413.1900	12.4132	12405.4300	12.4054	0.063	0.0000	0.0000
2025/10/17	R038	06/08/2026	11.77 Put	Bond Future	97.4500	0.0975	96.7700	0.0968	0.698	0.0000	0.0000
2025/10/17	R038	05/11/2026		Bond Future	9.9892	107.1473	9.9920	107.1274	0.029	0.0000	0.0000
2025/10/17	R038	05/11/2026	10.72 Call	Bond Future	6208.4500	6.2085	6190.2200	6.1902	0.294	0.0000	0.0000
2025/10/17	R038	05/11/2026	10.72 Put	Bond Future	1267.0300	1.2670	1268.7200	1.2687	0.133	0.0000	0.0000
2025/10/17	R053	06/11/2025		Bond Future	9.9913	116.5347	9.9957	116.4885	0.044	0.0000	0.0000
2025/10/17	R053	06/11/2025	11.76 Call	Bond Future	16320.3900	16.3204	16274.2200	16.2742	0.283	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
2025/10/17	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R053	05/02/2026		Bond Future	10.0637	118.6532	10.0688	118.6003	0.051	0.0000
2025/10/17	R053	05/02/2026	11.49 Call	Bond Future	13336.6100	13.3366	13283.5200	13.2835	0.398	0.0000
2025/10/17	R053	05/02/2026	11.49 Put	Bond Future	17.1500	0.0172	16.9900	0.0170	0.933	0.0000
2025/10/17	R053	07/05/2026		Bond Future	10.1352	114.9774	10.1401	114.9273	0.048	0.0000
2025/10/17	R053	07/05/2026	11.69 Call	Bond Future	14300.0500	14.3001	14250.0200	14.2500	0.350	0.0000
2025/10/17	R053	07/05/2026	11.69 Put	Bond Future	97.8000	0.0978	97.9300	0.0979	0.133	0.0000
2025/10/17	R053	06/08/2026		Bond Future	10.2126	117.0832	10.2188	117.0208	0.060	0.0000
2025/10/17	R053	06/08/2026	12.28 Call	Bond Future	18072.8200	18.0728	18010.9800	18.0110	0.342	0.0000
2025/10/17	R053	06/08/2026	12.28 Put	Bond Future	100.8900	0.1009	101.4400	0.1014	0.545	0.0000
2025/10/17	R053	05/11/2026		Bond Future	10.2946	113.2931	10.3023	113.2162	0.075	0.0000
2025/10/17	R053	05/11/2026	11.21 Call	Bond Future	9972.3300	9.9723	9907.2100	9.9072	0.653	0.0000
2025/10/17	R053	05/11/2026	11.21 Put	Bond Future	1454.9900	1.4550	1466.7600	1.4668	0.809	0.0000
2025/10/17	R186	06/11/2025		Bond Future	7.4719	107.2532	7.4516	107.2750	0.272	0.0000
2025/10/17	R186	06/11/2025	8.13 Call	Bond Future	702.3000	0.7023	724.0700	0.7241	3.100	0.0000
2025/10/17	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/10/17	R186	05/02/2026	8.43 Call	Bond Future	87.2900	0.0873	86.9000	0.0869	0.447	0.0000
2025/10/17	R186	05/02/2026	8.43 Put	Bond Future	87.2900	0.0873	86.9000	0.0869	0.447	0.0000
2025/10/17	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/10/17	R186	07/05/2026	8.69 Call	Bond Future	117.6100	0.1176	117.3200	0.1173	0.247	0.0000
2025/10/17	R186	07/05/2026	8.69 Put	Bond Future	117.6100	0.1176	117.3200	0.1173	0.247	0.0000
2025/10/17	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/10/17	R186	06/08/2026	8.57 Call	Bond Future	96.5200	0.0965	96.3500	0.0964	0.176	0.0000
2025/10/17	R186	06/08/2026	8.57 Put	Bond Future	96.5200	0.0965	96.3500	0.0964	0.176	0.0000
2025/10/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/10/17	R186	05/11/2026	8.12 Call	Bond Future	54.7000	0.0547	54.6300	0.0546	0.128	0.0000
2025/10/17	R186	05/11/2026	8.12 Put	Bond Future	54.7000	0.0547	54.6300	0.0546	0.128	0.0000
2025/10/17	R202	06/11/2025		Bond Future	283.5854	283.5854	283.6422	283.6422	0.020	0.0000
2025/10/17	R202	06/11/2025	275.64 Call	Bond Future	7945.4300	7.9454	8002.1800	8.0022	0.714	0.0000
2025/10/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R202	05/02/2026		Bond Future	283.4598	283.4598	283.5034	283.5034	0.015	0.0000
2025/10/17	R202	05/02/2026	277.82 Call	Bond Future	5639.7900	5.6398	5683.3900	5.6834	0.773	0.0000
2025/10/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R202	07/05/2026		Bond Future	288.7501	288.7501	288.8038	288.8038	0.019	0.0000
2025/10/17	R202	07/05/2026	277.55 Call	Bond Future	11200.1300	11.2001	11253.7600	11.2538	0.479	0.0000
2025/10/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/17	R202	06/08/2026		Bond Future	288.6722	288.6722	288.6997	288.6997	0.010	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	
2025/10/17	R202	06/08/2026	278.86 Call	Bond Future	9812.2300	9.8122	9839.7200	9.8397	0.280	0.0000	0.0000
2025/10/17	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R202	05/11/2026		Bond Future	293.8444	293.8444	293.8394	293.8394	0.002	0.0000	0.0000
2025/10/17	R202	05/11/2026	280.46 Call	Bond Future	13384.3600	13.3844	13379.4100	13.3794	0.037	0.0000	0.0000
2025/10/17	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R209	06/11/2025		Bond Future	9.3006	80.6694	9.3101	80.6155	0.102	0.0000	0.0000
2025/10/17	R209	06/11/2025	11.27 Call	Bond Future	10240.1300	10.2401	10186.2400	10.1862	0.526	0.0000	0.0000
2025/10/17	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R209	05/02/2026		Bond Future	9.3699	82.1359	9.3805	82.0769	0.113	0.0000	0.0000
2025/10/17	R209	05/02/2026	10.93 Call	Bond Future	8128.6000	8.1286	8069.6500	8.0697	0.725	0.0000	0.0000
2025/10/17	R209	05/02/2026	10.93 Put	Bond Future	4.5200	0.0045	4.5900	0.0046	1.549	0.0000	0.0000
2025/10/17	R209	07/05/2026		Bond Future	9.4386	80.4976	9.4491	80.4402	0.111	0.0000	0.0000
2025/10/17	R209	07/05/2026	11.07 Call	Bond Future	8367.4200	8.3674	8310.7100	8.3107	0.678	0.0000	0.0000
2025/10/17	R209	07/05/2026	11.07 Put	Bond Future	39.6300	0.0396	40.3700	0.0404	1.867	0.0000	0.0000
2025/10/17	R209	06/08/2026		Bond Future	9.5152	81.9723	9.5276	81.9059	0.130	0.0000	0.0000
2025/10/17	R209	06/08/2026	11.39 Call	Bond Future	9380.0400	9.3800	9315.1400	9.3151	0.692	0.0000	0.0000
2025/10/17	R209	06/08/2026	11.39 Put	Bond Future	74.2100	0.0742	75.7600	0.0758	2.089	0.0000	0.0000
2025/10/17	R209	05/11/2026		Bond Future	9.5990	80.2716	9.6136	80.1946	0.152	0.0000	0.0000
2025/10/17	R209	05/11/2026	10.32 Call	Bond Future	4703.1700	4.7032	4643.6800	4.6437	1.265	0.0000	0.0000
2025/10/17	R209	05/11/2026	10.32 Put	Bond Future	1018.6400	1.0186	1036.1600	1.0362	1.720	0.0000	0.0000
2025/10/17	R210	06/11/2025		Bond Future	253.7619	253.7619	253.5741	253.5741	0.074	0.0000	0.0000
2025/10/17	R210	06/11/2025	252.14 Call	Bond Future	1621.9200	1.6219	1434.0500	1.4341	11.583	0.0000	0.0000
2025/10/17	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R210	05/02/2026		Bond Future	258.4380	258.4380	258.2337	258.2337	0.079	0.0000	0.0000
2025/10/17	R210	05/02/2026	253.10 Call	Bond Future	5337.9500	5.3380	5133.7000	5.1337	3.826	0.0000	0.0000
2025/10/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R210	07/05/2026		Bond Future	259.7743	259.7743	259.5749	259.5749	0.077	0.0000	0.0000
2025/10/17	R210	07/05/2026	255.40 Call	Bond Future	4374.3000	4.3743	4174.8700	4.1749	4.559	0.0000	0.0000
2025/10/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R210	06/08/2026		Bond Future	264.5960	264.5960	264.3676	264.3676	0.086	0.0000	0.0000
2025/10/17	R210	06/08/2026	259.84 Call	Bond Future	4755.9800	4.7560	4527.6400	4.5276	4.801	0.0000	0.0000
2025/10/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R210	05/11/2026		Bond Future	265.7970	265.7970	265.5354	265.5354	0.098	0.0000	0.0000
2025/10/17	R210	05/11/2026	253.33 Call	Bond Future	12467.0300	12.4670	12205.3900	12.2054	2.099	0.0000	0.0000
2025/10/17	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R213	06/11/2025		Bond Future	8.0502	96.9154	8.0449	96.9373	0.066	0.0000	0.0000
2025/10/17	R213	06/11/2025	10.05 Call	Bond Future	7845.8100	7.8458	7867.6800	7.8677	0.279	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
2025/10/17	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R213	05/02/2026		Bond Future	8.0956	98.6773	8.0912	98.6946	0.054	0.0000	0.0000
2025/10/17	R213	05/02/2026	9.89 Call	Bond Future	6807.3100	6.8073	6824.6300	6.8246	0.254	0.0000	0.0000
2025/10/17	R213	05/02/2026	9.89 Put	Bond Future	0.2200	0.0002	0.2000	0.0002	9.091	0.0000	0.0000
2025/10/17	R213	07/05/2026		Bond Future	8.1324	96.9436	8.1269	96.9644	0.067	0.0000	0.0000
2025/10/17	R213	07/05/2026	9.80 Call	Bond Future	6108.3800	6.1084	6128.8100	6.1288	0.334	0.0000	0.0000
2025/10/17	R213	07/05/2026	9.80 Put	Bond Future	9.5300	0.0095	9.1400	0.0091	4.092	0.0000	0.0000
2025/10/17	R213	06/08/2026		Bond Future	8.1805	98.7199	8.1773	98.7316	0.039	0.0000	0.0000
2025/10/17	R213	06/08/2026	9.69 Call	Bond Future	5355.0900	5.3551	5365.8900	5.3659	0.202	0.0000	0.0000
2025/10/17	R213	06/08/2026	9.69 Put	Bond Future	51.3400	0.0513	50.4200	0.0504	1.792	0.0000	0.0000
2025/10/17	R213	05/11/2026		Bond Future	8.2464	96.9162	8.2462	96.9169	0.003	0.0000	0.0000
2025/10/17	R213	05/11/2026	8.75 Call	Bond Future	2472.4000	2.4724	2471.2200	2.4712	0.048	0.0000	0.0000
2025/10/17	R213	05/11/2026	8.75 Put	Bond Future	745.5800	0.7456	743.6700	0.7437	0.256	0.0000	0.0000
2025/10/17	R214	06/11/2025		Bond Future	9.9729	74.3053	9.9773	74.2786	0.043	0.0000	0.0000
2025/10/17	R214	06/11/2025	11.64 Call	Bond Future	9372.9600	9.3730	9346.2200	9.3462	0.285	0.0000	0.0000
2025/10/17	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R214	05/02/2026		Bond Future	10.0525	75.6562	10.0576	75.6251	0.051	0.0000	0.0000
2025/10/17	R214	05/02/2026	11.26 Call	Bond Future	6908.2400	6.9082	6877.0000	6.8770	0.452	0.0000	0.0000
2025/10/17	R214	05/02/2026	11.26 Put	Bond Future	27.2100	0.0272	27.0600	0.0271	0.551	0.0000	0.0000
2025/10/17	R214	07/05/2026		Bond Future	10.1273	73.7519	10.1322	73.7228	0.048	0.0000	0.0000
2025/10/17	R214	07/05/2026	11.53 Call	Bond Future	7895.0200	7.8950	7866.0100	7.8660	0.367	0.0000	0.0000
2025/10/17	R214	07/05/2026	11.53 Put	Bond Future	86.5300	0.0865	86.6800	0.0867	0.173	0.0000	0.0000
2025/10/17	R214	06/08/2026		Bond Future	10.2098	75.1032	10.2160	75.0662	0.061	0.0000	0.0000
2025/10/17	R214	06/08/2026	11.97 Call	Bond Future	9595.0000	9.5950	9558.7300	9.5587	0.378	0.0000	0.0000
2025/10/17	R214	06/08/2026	11.97 Put	Bond Future	117.6600	0.1177	118.3400	0.1183	0.578	0.0000	0.0000
2025/10/17	R214	05/11/2026		Bond Future	10.2997	73.1348	10.3075	73.0888	0.076	0.0000	0.0000
2025/10/17	R214	05/11/2026	10.97 Call	Bond Future	5033.0600	5.0331	4996.6100	4.9966	0.724	0.0000	0.0000
2025/10/17	R214	05/11/2026	10.97 Put	Bond Future	1249.3300	1.2493	1258.9600	1.2590	0.771	0.0000	0.0000
2025/10/17	R248	06/11/2025		Bond Future	10.1280	89.6116	10.1272	89.6174	0.007	0.0000	0.0000
2025/10/17	R248	06/11/2025	11.74 Call	Bond Future	11369.3800	11.3694	11375.1500	11.3752	0.051	0.0000	0.0000
2025/10/17	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	R248	05/02/2026		Bond Future	10.2076	91.2407	10.2074	91.2420	0.002	0.0000	0.0000
2025/10/17	R248	05/02/2026	11.46 Call	Bond Future	8963.3200	8.9633	8963.7200	8.9637	0.004	0.0000	0.0000
2025/10/17	R248	05/02/2026	11.46 Put	Bond Future	30.1400	0.0301	29.2200	0.0292	3.052	0.0000	0.0000
2025/10/17	R248	05/02/2026	9.50 Put	Bond Future	6146.0400	6.1460	6140.0800	6.1401	0.097	0.0000	0.0000
2025/10/17	R248	05/02/2026	9.50 Call	Bond Future	330.8200	0.3308	326.1800	0.3262	1.403	0.0000	0.0000
2025/10/17	R248	05/02/2026	10.00 Put	Bond Future	2827.8400	2.8278	2819.0400	2.8190	0.311	0.0000	0.0000
2025/10/17	R248	05/02/2026	10.00 Call	Bond Future	1184.5500	1.1846	1177.0700	1.1771	0.631	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	
2025/10/17	R248	05/02/2026	10.48 Call	Bond Future	3025.8600	3.0259	3019.5600	3.0196	0.208	0.0000	0.0000
2025/10/17	R248	05/02/2026	10.48 Put	Bond Future	943.2600	0.9433	935.6400	0.9356	0.808	0.0000	0.0000
2025/10/17	R248	07/05/2026		Bond Future	10.2823	88.4821	10.2817	88.4863	0.005	0.0000	0.0000
2025/10/17	R248	07/05/2026	11.72 Call	Bond Future	10105.8600	10.1059	10108.5900	10.1086	0.027	0.0000	0.0000
2025/10/17	R248	07/05/2026	11.72 Put	Bond Future	104.1000	0.1041	102.6000	0.1026	1.441	0.0000	0.0000
2025/10/17	R248	06/08/2026		Bond Future	10.3642	90.1029	10.3648	90.0986	0.005	0.0000	0.0000
2025/10/17	R248	06/08/2026	12.37 Call	Bond Future	13345.0200	13.3450	13339.9400	13.3399	0.038	0.0000	0.0000
2025/10/17	R248	06/08/2026	12.37 Put	Bond Future	91.3500	0.0914	90.5900	0.0906	0.832	0.0000	0.0000
2025/10/17	R248	05/11/2026		Bond Future	10.4528	87.2585	10.4547	87.2439	0.019	0.0000	0.0000
2025/10/17	R248	05/11/2026	11.31 Call	Bond Future	7246.6300	7.2466	7231.8800	7.2319	0.204	0.0000	0.0000
2025/10/17	R248	05/11/2026	11.31 Put	Bond Future	1212.9000	1.2129	1212.7200	1.2127	0.015	0.0000	0.0000
2025/10/17	R2R9	06/11/2025		Bond Future	101.5679	101.5679	101.5735	101.5735	0.006	0.0000	0.0000
2025/10/17	R2R9	06/11/2025	101.16 Call	Bond Future	977.9400	0.9779	963.4600	0.9635	1.481	0.0000	0.0000
2025/10/17	R2R9	06/11/2025	101.16 Put	Bond Future	570.0500	0.5701	549.9500	0.5500	3.526	0.0000	0.0000
2025/10/17	R2R9	05/02/2026		Bond Future	103.4144	103.4144	103.4148	103.4148	0.000	0.0000	0.0000
2025/10/17	R2R9	05/02/2026	102.99 Call	Bond Future	1958.1700	1.9582	1950.6700	1.9507	0.383	0.0000	0.0000
2025/10/17	R2R9	05/02/2026	102.99 Put	Bond Future	1533.7800	1.5338	1525.8400	1.5258	0.518	0.0000	0.0000
2025/10/17	R2R9	07/05/2026		Bond Future	100.3402	100.3402	100.3440	100.3440	0.004	0.0000	0.0000
2025/10/17	R2R9	07/05/2026	99.91 Call	Bond Future	2589.2000	2.5892	2585.4200	2.5854	0.146	0.0000	0.0000
2025/10/17	R2R9	07/05/2026	99.91 Put	Bond Future	2158.9800	2.1590	2151.4200	2.1514	0.350	0.0000	0.0000
2025/10/17	R2R9	06/08/2026		Bond Future	102.1780	102.1780	102.1720	102.1720	0.006	0.0000	0.0000
2025/10/17	R2R9	06/08/2026	101.74 Call	Bond Future	3111.2700	3.1113	3103.1300	3.1031	0.262	0.0000	0.0000
2025/10/17	R2R9	06/08/2026	101.74 Put	Bond Future	2673.3100	2.6733	2671.1800	2.6712	0.080	0.0000	0.0000
2025/10/17	R2R9	05/11/2026		Bond Future	99.0066	99.0066	98.9888	98.9888	0.018	0.0000	0.0000
2025/10/17	R2R9	05/11/2026	98.56 Call	Bond Future	3558.0800	3.5581	3544.1800	3.5442	0.391	0.0000	0.0000
2025/10/17	R2R9	05/11/2026	98.56 Put	Bond Future	3111.5100	3.1115	3115.4200	3.1154	0.126	0.0000	0.0000
2025/10/17	R4R2	06/11/2025		Bond Future	101.4679	101.4679	101.4742	101.4742	0.006	0.0000	0.0000
2025/10/17	R4R2	06/11/2025	101.58 Call	Bond Future	762.2000	0.7622	745.5700	0.7456	2.182	0.0000	0.0000
2025/10/17	R4R2	06/11/2025	101.58 Put	Bond Future	874.2800	0.8743	851.3700	0.8514	2.620	0.0000	0.0000
2025/10/17	R4R2	05/02/2026		Bond Future	103.3125	103.3125	103.3138	103.3138	0.001	0.0000	0.0000
2025/10/17	R4R2	05/02/2026	103.43 Call	Bond Future	1819.4700	1.8195	1811.7000	1.8117	0.427	0.0000	0.0000
2025/10/17	R4R2	05/02/2026	103.43 Put	Bond Future	1936.9400	1.9369	1927.9200	1.9279	0.466	0.0000	0.0000
2025/10/17	R4R2	07/05/2026		Bond Future	100.1105	100.1105	100.1150	100.1150	0.005	0.0000	0.0000
2025/10/17	R4R2	07/05/2026	100.23 Call	Bond Future	2506.2200	2.5062	2502.2000	2.5022	0.160	0.0000	0.0000
2025/10/17	R4R2	07/05/2026	100.23 Put	Bond Future	2625.7600	2.6258	2617.1900	2.6172	0.326	0.0000	0.0000
2025/10/17	R4R2	06/08/2026		Bond Future	101.9440	101.9440	101.9387	101.9387	0.005	0.0000	0.0000
2025/10/17	R4R2	06/08/2026	102.06 Call	Bond Future	3071.4400	3.0714	3063.4100	3.0634	0.261	0.0000	0.0000
2025/10/17	R4R2	06/08/2026	102.06 Put	Bond Future	3187.4800	3.1875	3184.7500	3.1848	0.086	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
2025/10/17	R4R2	05/11/2026		Bond Future	98.6423	98.6423	98.6253	98.6253	0.017	0.0000	0.0000
2025/10/17	R4R2	05/11/2026	98.76 Call	Bond Future	3559.6300	3.5596	3546.2000	3.5462	0.377	0.0000	0.0000
2025/10/17	R4R2	05/11/2026	98.76 Put	Bond Future	3677.3100	3.6773	3680.9000	3.6809	0.098	0.0000	0.0000
2025/10/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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