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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2025 TO 20/10/2025

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
2025/10/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	2029	06/11/2025		Bond Future	141.6465	141.6465	141.6751	141.6751	0.020	0.0000
2025/10/20	2029	06/11/2025	139.79 Call	Bond Future	1856.4700	1.8565	1885.0500	1.8851	1.539	0.0000
2025/10/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2029	05/02/2026		Bond Future	144.2493	144.2493	144.2786	144.2786	0.020	0.0000
2025/10/20	2029	05/02/2026	140.11 Call	Bond Future	4139.3100	4.1393	4168.6100	4.1686	0.708	0.0000
2025/10/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/20	2029	07/05/2026		Bond Future	145.4824		145.4824	145.5124		145.5124	0.021	0.0000	0.0000
2025/10/20	2029	07/05/2026	141.82 Call	Bond Future	3662.4000		3.6624	3692.3800		3.6924	0.819	0.0000	0.0000
2025/10/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2029	06/08/2026		Bond Future	148.1688		148.1688	148.1997		148.1997	0.021	0.0000	0.0000
2025/10/20	2029	06/08/2026	144.10 Call	Bond Future	4068.7600		4.0688	4099.7200		4.0997	0.761	0.0000	0.0000
2025/10/20	2029	06/08/2026	144.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2029	05/11/2026		Bond Future	149.3216		149.3216	149.3538		149.3538	0.022	0.0000	0.0000
2025/10/20	2029	05/11/2026	147.56 Call	Bond Future	1761.5600		1.7616	1793.7600		1.7938	1.828	0.0000	0.0000
2025/10/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2030	06/11/2025	8.72 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2030	06/11/2025	8.72 Call	Bond Future	3400.3200		3.4003	3691.1200		3.6911	8.552	0.0000	0.0000
2025/10/20	2030	06/11/2025	9.22 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2030	06/11/2025	9.22 Call	Bond Future	5090.8400		5.0908	5381.6400		5.3816	5.712	0.0000	0.0000
2025/10/20	2030	06/11/2025	10.08 Call	Bond Future	7915.1900		7.9152	8205.9900		8.2060	3.674	0.0000	0.0000
2025/10/20	2030	06/11/2025	10.08 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2030	06/11/2025		Bond Future	7.7457		103.1210	7.6643		103.4118	1.052	0.0000	0.0000
2025/10/20	2030	06/11/2025	9.54 Call	Bond Future	6153.9100		6.1539	6444.7100		6.4447	4.725	0.0000	0.0000
2025/10/20	2030	06/11/2025	9.54 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2030	05/02/2026		Bond Future	7.7724		100.9825	7.6848		101.2786	1.126	0.0000	0.0000
2025/10/20	2030	05/02/2026	9.49 Call	Bond Future	5603.6600		5.6037	5899.8000		5.8998	5.285	0.0000	0.0000
2025/10/20	2030	05/02/2026	9.49 Put	Bond Future	0.0600		0.0001	0.0200		0.0000	66.667	0.0000	0.0000
2025/10/20	2030	07/05/2026		Bond Future	7.8007		102.8463	7.7063		103.1479	1.210	0.0000	0.0000
2025/10/20	2030	07/05/2026	9.39 Call	Bond Future	4924.6300		4.9246	5223.9700		5.2240	6.078	0.0000	0.0000
2025/10/20	2030	07/05/2026	9.39 Put	Bond Future	5.8500		0.0059	3.5400		0.0035	39.487	0.0000	0.0000
2025/10/20	2030	06/08/2026		Bond Future	7.8476		100.7111	7.7451		101.0185	1.306	0.0000	0.0000
2025/10/20	2030	06/08/2026	9.22 Call	Bond Future	4053.0100		4.0530	4347.3100		4.3473	7.261	0.0000	0.0000
2025/10/20	2030	06/08/2026	9.22 Put	Bond Future	45.6500		0.0457	32.5200		0.0325	28.762	0.0000	0.0000
2025/10/20	2030	05/11/2026		Bond Future	7.8996		102.4790	7.7882		102.7922	1.411	0.0000	0.0000
2025/10/20	2030	05/11/2026	8.39 Call	Bond Future	1917.7700		1.9178	2137.4100		2.1374	11.453	0.0000	0.0000
2025/10/20	2030	05/11/2026	8.39 Put	Bond Future	554.1300		0.5541	460.6300		0.4606	16.873	0.0000	0.0000
2025/10/20	2031	06/11/2025		Bond Future	112.4613		112.4613	112.6402		112.6402	0.159	0.0000	0.0000
2025/10/20	2031	06/11/2025	109.69 Call	Bond Future	2771.2500		2.7713	2950.1800		2.9502	6.457	0.0000	0.0000
2025/10/20	2031	06/11/2025	109.69 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/10/20	2031	05/02/2026		Bond Future	112.1371		112.1371	112.3195		112.3195	0.163	0.0000	0.0000
2025/10/20	2031	05/02/2026	111.76 Call	Bond Future	746.3900		0.7464	856.1200		0.8561	14.701	0.0000	0.0000
2025/10/20	2031	05/02/2026	111.76 Put	Bond Future	369.2900		0.3693	296.5900		0.2966	19.686	0.0000	0.0000
2025/10/20	2031	07/05/2026		Bond Future	114.2335		114.2335	114.4194		114.4194	0.163	0.0000	0.0000
2025/10/20	2031	07/05/2026	113.84 Call	Bond Future	901.6600		0.9017	1010.9500		1.0110	12.121	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
2025/10/20	2031	07/05/2026	113.84 Put	Bond Future	508.1200	0.5081	431.5400	0.4315	15.071	0.0000	0.0000
2025/10/20	2031	06/08/2026		Bond Future	113.9123	113.9123	114.1024	114.1024	0.167	0.0000	0.0000
2025/10/20	2031	06/08/2026	113.81 Call	Bond Future	845.8200	0.8458	944.9700	0.9450	11.722	0.0000	0.0000
2025/10/20	2031	06/08/2026	113.81 Put	Bond Future	743.4800	0.7435	652.5900	0.6526	12.225	0.0000	0.0000
2025/10/20	2031	05/11/2026		Bond Future	115.9393	115.9393	116.1330	116.1330	0.167	0.0000	0.0000
2025/10/20	2031	05/11/2026	111.49 Call	Bond Future	4462.1200	4.4621	4652.6900	4.6527	4.271	0.0000	0.0000
2025/10/20	2031	05/11/2026	111.49 Put	Bond Future	12.8600	0.0129	9.7000	0.0097	24.572	0.0000	0.0000
2025/10/20	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2032	06/11/2025	9.40 Call	Bond Future	4984.4500	4.9845	5381.2800	5.3813	7.961	0.0000	0.0000
2025/10/20	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2032	06/11/2025	9.90 Call	Bond Future	7230.2400	7.2302	7627.0700	7.6271	5.488	0.0000	0.0000
2025/10/20	2032	06/11/2025	10.89 Call	Bond Future	11482.6700	11.4827	11879.5000	11.8795	3.456	0.0000	0.0000
2025/10/20	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2032	06/11/2025		Bond Future	8.3415	100.4912	8.2601	100.8880	0.976	0.0000	0.0000
2025/10/20	2032	06/11/2025	10.42 Call	Bond Future	9495.2900	9.4953	9892.1200	9.8921	4.179	0.0000	0.0000
2025/10/20	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2032	05/02/2026		Bond Future	8.3951	102.3129	8.3094	102.7171	1.021	0.0000	0.0000
2025/10/20	2032	05/02/2026	10.16 Call	Bond Future	7883.0200	7.8830	8286.8700	8.2869	5.123	0.0000	0.0000
2025/10/20	2032	05/02/2026	10.16 Put	Bond Future	0.5400	0.0005	0.2500	0.0003	53.704	0.0000	0.0000
2025/10/20	2032	07/05/2026		Bond Future	8.4451	100.0412	8.3547	100.4528	1.071	0.0000	0.0000
2025/10/20	2032	07/05/2026	10.14 Call	Bond Future	7352.1500	7.3522	7758.8200	7.7588	5.531	0.0000	0.0000
2025/10/20	2032	07/05/2026	10.14 Put	Bond Future	14.4300	0.0144	9.5600	0.0096	33.749	0.0000	0.0000
2025/10/20	2032	06/08/2026		Bond Future	8.5088	101.8640	8.4132	102.2833	1.124	0.0000	0.0000
2025/10/20	2032	06/08/2026	10.12 Call	Bond Future	6809.1500	6.8092	7212.6600	7.2127	5.926	0.0000	0.0000
2025/10/20	2032	06/08/2026	10.12 Put	Bond Future	62.6000	0.0626	46.7700	0.0468	25.288	0.0000	0.0000
2025/10/20	2032	05/11/2026		Bond Future	8.5845	99.4950	8.4833	99.9221	1.179	0.0000	0.0000
2025/10/20	2032	05/11/2026	9.16 Call	Bond Future	3240.2100	3.2402	3543.8700	3.5439	9.372	0.0000	0.0000
2025/10/20	2032	05/11/2026	9.16 Put	Bond Future	855.7300	0.8557	732.3700	0.7324	14.416	0.0000	0.0000
2025/10/20	2033	06/11/2025		Bond Future	135.1711	135.1711	135.0648	135.0648	0.079	0.0000	0.0000
2025/10/20	2033	06/11/2025	133.14 Call	Bond Future	2031.0800	2.0311	1924.7700	1.9248	5.234	0.0000	0.0000
2025/10/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2033	05/02/2026		Bond Future	137.6550	137.6550	137.5469	137.5469	0.079	0.0000	0.0000
2025/10/20	2033	05/02/2026	132.88 Call	Bond Future	4774.9600	4.7750	4666.8500	4.6669	2.264	0.0000	0.0000
2025/10/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2033	07/05/2026		Bond Future	138.6627	138.6627	138.5527	138.5527	0.079	0.0000	0.0000
2025/10/20	2033	07/05/2026	135.16 Call	Bond Future	3502.6600	3.5027	3392.7000	3.3927	3.139	0.0000	0.0000
2025/10/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2033	06/08/2026		Bond Future	141.2232	141.2232	141.1116	141.1116	0.079	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
2025/10/20	2033	06/08/2026	134.25	Call	Bond Future	6973.1600	6.9732	6861.5500	6.8616	1.601	0.0000	0.0000
2025/10/20	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2033	05/11/2026			Bond Future	142.1483	142.1483	142.0353	142.0353	0.079	0.0000	0.0000
2025/10/20	2033	05/11/2026	137.26	Call	Bond Future	4888.2900	4.8883	4775.3300	4.7753	2.311	0.0000	0.0000
2025/10/20	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2037	06/11/2025	10.50	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/20	2037	06/11/2025	10.50	Call	Bond Future	5797.3900	5.7974	6423.7300	6.4237	10.804	0.0000	0.0000
2025/10/20	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2037	06/11/2025	11.00	Call	Bond Future	8684.8400	8.6848	9311.2100	9.3112	7.212	0.0000	0.0000
2025/10/20	2037	06/11/2025	12.16	Call	Bond Future	14890.0700	14.8901	15516.4400	15.5164	4.207	0.0000	0.0000
2025/10/20	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2037	06/11/2025			Bond Future	9.5618	95.1439	9.4652	95.7702	1.010	0.0000	0.0000
2025/10/20	2037	06/11/2025	11.63	Call	Bond Future	12137.1700	12.1372	12763.5400	12.7635	5.161	0.0000	0.0000
2025/10/20	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2037	05/02/2026			Bond Future	9.6404	92.6102	9.5402	93.2481	1.040	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.20	Call	Bond Future	9202.3100	9.2023	9837.2900	9.8373	6.900	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.20	Put	Bond Future	5.7500	0.0058	2.9100	0.0029	49.391	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.86	Call	Bond Future	12710.0600	12.7101	13347.7800	13.3478	5.017	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.86	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	62.500	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.36	Call	Bond Future	10070.3300	10.0703	10706.8100	10.7068	6.320	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.36	Put	Bond Future	2.5900	0.0026	1.2500	0.0013	51.737	0.0000	0.0000
2025/10/20	2037	05/02/2026	10.65	Put	Bond Future	65.8400	0.0658	39.7200	0.0397	39.672	0.0000	0.0000
2025/10/20	2037	05/02/2026	10.65	Call	Bond Future	6168.6900	6.1687	6780.3900	6.7804	9.916	0.0000	0.0000
2025/10/20	2037	05/02/2026	12.27	Call	Bond Future	14789.0100	14.7890	15426.8200	15.4268	4.313	0.0000	0.0000
2025/10/20	2037	05/02/2026	12.27	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/20	2037	05/02/2026	10.90	Put	Bond Future	22.8500	0.0229	12.7300	0.0127	44.289	0.0000	0.0000
2025/10/20	2037	05/02/2026	10.90	Call	Bond Future	7551.2600	7.5513	8178.9600	8.1790	8.313	0.0000	0.0000
2025/10/20	2037	05/02/2026	12.73	Call	Bond Future	17032.1300	17.0321	17669.9500	17.6700	3.745	0.0000	0.0000
2025/10/20	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.40	Put	Bond Future	2.1100	0.0021	1.0000	0.0010	52.607	0.0000	0.0000
2025/10/20	2037	05/02/2026	11.40	Call	Bond Future	10285.6700	10.2857	10922.3800	10.9224	6.190	0.0000	0.0000
2025/10/20	2037	07/05/2026	12.40	Call	Bond Future	14773.1600	14.7732	15422.2000	15.4222	4.393	0.0000	0.0000
2025/10/20	2037	07/05/2026	12.40	Put	Bond Future	1.3000	0.0013	0.7500	0.0008	42.308	0.0000	0.0000
2025/10/20	2037	07/05/2026	10.95	Put	Bond Future	152.6600	0.1527	110.2400	0.1102	27.787	0.0000	0.0000
2025/10/20	2037	07/05/2026	10.95	Call	Bond Future	7368.2400	7.3682	7975.4100	7.9754	8.240	0.0000	0.0000
2025/10/20	2037	07/05/2026			Bond Future	9.7221	94.3195	9.6180	94.9691	1.071	0.0000	0.0000
2025/10/20	2037	07/05/2026	11.32	Call	Bond Future	9292.8600	9.2929	9925.0700	9.9251	6.803	0.0000	0.0000
2025/10/20	2037	07/05/2026	11.32	Put	Bond Future	55.2400	0.0552	37.8600	0.0379	31.463	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
2025/10/20	2037	06/08/2026		Bond Future	9.8165	91.7781	9.7082	92.4398	1.104	0.0000
2025/10/20	2037	06/08/2026	11.71 Call	Bond Future	10680.5100	10.6805	11319.6200	11.3196	5.984	0.0000
2025/10/20	2037	06/08/2026	11.71 Put	Bond Future	89.3600	0.0894	66.7500	0.0668	25.302	0.0000
2025/10/20	2037	06/08/2026	11.30 Call	Bond Future	8657.9400	8.6579	9271.6000	9.2716	7.088	0.0000
2025/10/20	2037	06/08/2026	11.30 Put	Bond Future	212.3000	0.2123	164.2400	0.1642	22.638	0.0000
2025/10/20	2037	06/08/2026	10.70 Call	Bond Future	5826.0100	5.8260	6364.8000	6.3648	9.248	0.0000
2025/10/20	2037	06/08/2026	10.70 Put	Bond Future	663.0700	0.6631	540.1400	0.5401	18.540	0.0000
2025/10/20	2037	06/08/2026	10.02 Put	Bond Future	1947.8400	1.9478	1677.8100	1.6778	13.863	0.0000
2025/10/20	2037	06/08/2026	10.02 Call	Bond Future	3173.1900	3.1732	3564.8800	3.5649	12.344	0.0000
2025/10/20	2037	05/11/2026		Bond Future	9.9112	93.3886	9.7986	94.0623	1.136	0.0000
2025/10/20	2037	05/11/2026	10.62 Call	Bond Future	5325.7100	5.3257	5819.7200	5.8197	9.276	0.0000
2025/10/20	2037	05/11/2026	10.62 Put	Bond Future	1234.7000	1.2347	1055.0600	1.0551	14.549	0.0000
2025/10/20	2037	05/11/2026	10.83 Call	Bond Future	6179.7500	6.1798	6709.2900	6.7093	8.569	0.0000
2025/10/20	2037	05/11/2026	10.83 Put	Bond Future	924.4400	0.9244	780.3300	0.7803	15.589	0.0000
2025/10/20	2037	05/11/2026	10.23 Call	Bond Future	3900.9900	3.9010	4318.2000	4.3182	10.695	0.0000
2025/10/20	2037	05/11/2026	10.23 Put	Bond Future	2029.5700	2.0296	1773.1300	1.7731	12.635	0.0000
2025/10/20	2037	05/11/2026	9.46 Put	Bond Future	4616.7000	4.6167	4195.8800	4.1959	9.115	0.0000
2025/10/20	2037	05/11/2026	9.46 Call	Bond Future	1876.9200	1.8769	2129.7500	2.1298	13.470	0.0000
2025/10/20	2038	06/11/2025		Bond Future	146.0837	146.0837	146.2642	146.2642	0.124	0.0000
2025/10/20	2038	06/11/2025	143.88 Call	Bond Future	2203.7100	2.2037	2384.1500	2.3842	8.188	0.0000
2025/10/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2038	05/02/2026		Bond Future	146.5976	146.5976	146.7816	146.7816	0.125	0.0000
2025/10/20	2038	05/02/2026	143.20 Call	Bond Future	3397.6000	3.3976	3581.5600	3.5816	5.414	0.0000
2025/10/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2038	07/05/2026		Bond Future	149.3384	149.3384	149.5257	149.5257	0.125	0.0000
2025/10/20	2038	07/05/2026	144.53 Call	Bond Future	4808.3600	4.8084	4995.7400	4.9957	3.897	0.0000
2025/10/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2038	06/08/2026		Bond Future	149.8894	149.8894	150.0810	150.0810	0.128	0.0000
2025/10/20	2038	06/08/2026	144.72 Call	Bond Future	5169.4100	5.1694	5360.9900	5.3610	3.706	0.0000
2025/10/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2038	05/11/2026		Bond Future	152.5575	152.5575	152.7531	152.7531	0.128	0.0000
2025/10/20	2038	05/11/2026	146.31 Call	Bond Future	6247.5200	6.2475	6443.0900	6.4431	3.130	0.0000
2025/10/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2040	06/11/2025		Bond Future	9.9882	95.0726	9.8765	95.8710	1.118	0.0000
2025/10/20	2040	06/11/2025	11.84 Call	Bond Future	11899.0500	11.8991	12697.4200	12.6974	6.710	0.0000
2025/10/20	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2040	05/02/2026	9.80 Put	Bond Future	2904.1500	2.9042	2372.1800	2.3722	18.318	0.0000
2025/10/20	2040	05/02/2026	9.80 Call	Bond Future	967.1000	0.9671	1248.0800	1.2481	29.054	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/20	2040	05/02/2026		Bond Future	10.0733	92.2871	9.9576	93.1000	1.148	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.49 Call	Bond Future	9179.8600	9.1799	9986.1000	9.9861	8.783	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.49 Put	Bond Future	13.1600	0.0132	6.4500	0.0065	50.988	0.0000	0.0000
2025/10/20	2040	05/02/2026	13.23 Call	Bond Future	18680.3900	18.6804	19493.3400	19.4933	4.352	0.0000	0.0000
2025/10/20	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.82 Put	Bond Future	2.7600	0.0028	1.2100	0.0012	56.159	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.82 Call	Bond Future	11110.9400	11.1109	11922.3400	11.9223	7.303	0.0000	0.0000
2025/10/20	2040	05/02/2026	10.35 Put	Bond Future	875.4100	0.8754	627.9100	0.6279	28.272	0.0000	0.0000
2025/10/20	2040	05/02/2026	10.35 Call	Bond Future	2778.6500	2.7787	3344.1000	3.3441	20.350	0.0000	0.0000
2025/10/20	2040	05/02/2026	10.75 Call	Bond Future	4812.7800	4.8128	5531.1500	5.5312	14.926	0.0000	0.0000
2025/10/20	2040	05/02/2026	10.75 Put	Bond Future	258.2100	0.2582	163.6300	0.1636	36.629	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.15 Call	Bond Future	7150.2300	7.1502	7937.6700	7.9377	11.013	0.0000	0.0000
2025/10/20	2040	05/02/2026	11.15 Put	Bond Future	56.9700	0.0570	31.4600	0.0315	44.778	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.53 Call	Bond Future	14374.5000	14.3745	15200.1800	15.2002	5.744	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.53 Put	Bond Future	5.5000	0.0055	3.1600	0.0032	42.545	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.03 Call	Bond Future	11657.1900	11.6572	12474.4300	12.4744	7.011	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.03 Put	Bond Future	28.8500	0.0289	18.0700	0.0181	37.366	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.12 Put	Bond Future	337.6000	0.3376	243.4900	0.2435	27.876	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.12 Call	Bond Future	6592.9400	6.5929	7326.8500	7.3269	11.132	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.22 Call	Bond Future	12702.7500	12.7028	13524.4600	13.5245	6.469	0.0000	0.0000
2025/10/20	2040	07/05/2026	12.22 Put	Bond Future	16.0700	0.0161	9.7600	0.0098	39.266	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.72 Call	Bond Future	9926.7200	9.9267	10730.3800	10.7304	8.096	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.72 Put	Bond Future	71.0700	0.0711	46.7100	0.0467	34.276	0.0000	0.0000
2025/10/20	2040	07/05/2026	10.70 Put	Bond Future	865.4900	0.8655	665.7800	0.6658	23.075	0.0000	0.0000
2025/10/20	2040	07/05/2026	10.70 Call	Bond Future	4460.3400	4.4603	5088.6500	5.0887	14.087	0.0000	0.0000
2025/10/20	2040	07/05/2026		Bond Future	10.1610	93.9904	10.0412	94.8184	1.179	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.67 Call	Bond Future	9645.9300	9.6459	10446.3800	10.4464	8.298	0.0000	0.0000
2025/10/20	2040	07/05/2026	11.67 Put	Bond Future	81.6600	0.0817	54.0900	0.0541	33.762	0.0000	0.0000
2025/10/20	2040	06/08/2026		Bond Future	10.2608	91.1923	10.1364	92.0357	1.212	0.0000	0.0000
2025/10/20	2040	06/08/2026	12.19 Call	Bond Future	11854.9700	11.8550	12671.1100	12.6711	6.884	0.0000	0.0000
2025/10/20	2040	06/08/2026	12.19 Put	Bond Future	96.4900	0.0965	69.2900	0.0693	28.189	0.0000	0.0000
2025/10/20	2040	05/11/2026		Bond Future	10.3599	92.7923	10.2310	93.6507	1.244	0.0000	0.0000
2025/10/20	2040	05/11/2026	11.06 Call	Bond Future	5863.6400	5.8636	6494.7800	6.4948	10.764	0.0000	0.0000
2025/10/20	2040	05/11/2026	11.06 Put	Bond Future	1396.9200	1.3969	1169.6300	1.1696	16.271	0.0000	0.0000
2025/10/20	2040	05/11/2026	11.27 Call	Bond Future	6795.0200	6.7950	7470.6700	7.4707	9.943	0.0000	0.0000
2025/10/20	2040	05/11/2026	11.27 Put	Bond Future	1050.7700	1.0508	867.9900	0.8680	17.395	0.0000	0.0000
2025/10/20	2040	05/11/2026	10.67 Call	Bond Future	4309.7200	4.3097	4843.9500	4.8440	12.396	0.0000	0.0000
2025/10/20	2040	05/11/2026	10.67 Put	Bond Future	2290.8700	2.2909	1966.6700	1.9667	14.152	0.0000	0.0000
2025/10/20	2040	05/11/2026	9.91 Put	Bond Future	5158.1200	5.1581	4628.1100	4.6281	10.275	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	
2025/10/20	2040	05/11/2026	9.91 Call	Bond Future	2109.6000	2.1096	2438.0200	2.4380	15.568	0.0000	0.0000
2025/10/20	2043	06/11/2025		Bond Future	114.7632	114.7632	114.7874	114.7874	0.021	0.0000	0.0000
2025/10/20	2043	06/11/2025	110.43 Call	Bond Future	4333.4869	4.3335	4357.5467	4.3575	0.555	0.0000	0.0000
2025/10/20	2043	06/11/2025	110.43 Put	Bond Future	0.3369	0.0003	0.1067	0.0001	68.317	0.0000	0.0000
2025/10/20	2043	05/02/2026		Bond Future	114.0558	114.0558	114.0808	114.0808	0.022	0.0000	0.0000
2025/10/20	2043	05/02/2026	109.66 Call	Bond Future	4528.0203	4.5280	4544.0261	4.5440	0.353	0.0000	0.0000
2025/10/20	2043	05/02/2026	109.66 Put	Bond Future	132.2303	0.1322	123.1861	0.1232	6.840	0.0000	0.0000
2025/10/20	2043	07/05/2026		Bond Future	116.1881	116.1881	116.2136	116.2136	0.022	0.0000	0.0000
2025/10/20	2043	07/05/2026	111.70 Call	Bond Future	4850.6514	4.8507	4864.4823	4.8645	0.285	0.0000	0.0000
2025/10/20	2043	07/05/2026	111.70 Put	Bond Future	362.5614	0.3626	350.8623	0.3509	3.227	0.0000	0.0000
2025/10/20	2043	06/08/2026		Bond Future	115.4704	115.4704	115.4972	115.4972	0.023	0.0000	0.0000
2025/10/20	2043	06/08/2026	110.88 Call	Bond Future	5190.7257	5.1907	5204.7205	5.2047	0.270	0.0000	0.0000
2025/10/20	2043	06/08/2026	110.88 Put	Bond Future	600.3557	0.6004	587.5005	0.5875	2.141	0.0000	0.0000
2025/10/20	2043	05/11/2026		Bond Future	117.5245	117.5245	117.5522	117.5522	0.024	0.0000	0.0000
2025/10/20	2043	05/11/2026	112.84 Call	Bond Future	5504.4212	5.5044	5518.7422	5.5187	0.260	0.0000	0.0000
2025/10/20	2043	05/11/2026	112.84 Put	Bond Future	819.8912	0.8199	806.5222	0.8065	1.631	0.0000	0.0000
2025/10/20	2044	06/11/2025		Bond Future	10.1626	90.8060	10.0761	91.4563	0.851	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.88 Call	Bond Future	11517.2600	11.5173	12167.5700	12.1676	5.646	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.75 Call	Bond Future	10731.0400	10.7310	11381.3500	11.3814	6.060	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	06/11/2025	11.25 Call	Bond Future	7583.7300	7.5837	8234.0400	8.2340	8.575	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.25 Call	Bond Future	13686.0900	13.6861	14336.4000	14.3364	4.752	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.00 Call	Bond Future	12231.6900	12.2317	12882.0000	12.8820	5.317	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.20 Call	Bond Future	13398.8300	13.3988	14049.1400	14.0491	4.853	0.0000	0.0000
2025/10/20	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2044	05/02/2026		Bond Future	10.2447	88.0685	10.1553	88.7306	0.872	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.56 Call	Bond Future	8936.9300	8.9369	9590.1400	9.5901	7.309	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.56 Put	Bond Future	21.1500	0.0212	12.2300	0.0122	42.175	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.45 Call	Bond Future	8260.1800	8.2602	8908.5400	8.9085	7.849	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.45 Put	Bond Future	34.1900	0.0342	20.4200	0.0204	40.275	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.25 Call	Bond Future	7026.4300	7.0264	7659.5600	7.6596	9.011	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.25 Put	Bond Future	79.3900	0.0794	50.3900	0.0504	36.529	0.0000	0.0000
2025/10/20	2044	05/02/2026	11.50 Call	Bond Future	8568.0600	8.5681	9218.9200	9.2189	7.596	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
2025/10/20	2044	05/02/2026	11.50 Put	Bond Future	27.3500	0.0274	16.0800	0.0161	41.207	0.0000	0.0000
2025/10/20	2044	05/02/2026	10.90 Put	Bond Future	289.7800	0.2898	203.0100	0.2030	29.943	0.0000	0.0000
2025/10/20	2044	05/02/2026	10.90 Call	Bond Future	4919.0500	4.9191	5494.4100	5.4944	11.697	0.0000	0.0000
2025/10/20	2044	05/02/2026	10.07 Put	Bond Future	2564.5800	2.5646	2160.3400	2.1603	15.762	0.0000	0.0000
2025/10/20	2044	05/02/2026	10.07 Call	Bond Future	1262.8100	1.2628	1520.7000	1.5207	20.422	0.0000	0.0000
2025/10/20	2044	07/05/2026		Bond Future	10.3289	89.6939	10.2365	90.3683	0.894	0.0000	0.0000
2025/10/20	2044	07/05/2026	11.80 Call	Bond Future	9836.3300	9.8363	10484.7800	10.4848	6.592	0.0000	0.0000
2025/10/20	2044	07/05/2026	11.80 Put	Bond Future	94.2000	0.0942	68.2000	0.0682	27.601	0.0000	0.0000
2025/10/20	2044	06/08/2026		Bond Future	10.4238	86.9428	10.3282	87.6297	0.917	0.0000	0.0000
2025/10/20	2044	06/08/2026	12.42 Call	Bond Future	12703.8400	12.7038	13369.7300	13.3697	5.242	0.0000	0.0000
2025/10/20	2044	06/08/2026	12.42 Put	Bond Future	90.6300	0.0906	69.5800	0.0696	23.226	0.0000	0.0000
2025/10/20	2044	05/11/2026		Bond Future	10.5175	88.4681	10.4186	89.1674	0.940	0.0000	0.0000
2025/10/20	2044	05/11/2026	11.34 Call	Bond Future	6732.4100	6.7324	7265.0700	7.2651	7.912	0.0000	0.0000
2025/10/20	2044	05/11/2026	11.34 Put	Bond Future	1237.3200	1.2373	1070.6900	1.0707	13.467	0.0000	0.0000
2025/10/20	2046	06/11/2025		Bond Future	125.8048	125.8048	125.2799	125.2799	0.417	0.0000	0.0000
2025/10/20	2046	06/11/2025	125.41 Call	Bond Future	394.8000	0.3948	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/20	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	130.1500	0.1302	100.000	0.0000	0.0000
2025/10/20	2046	05/02/2026		Bond Future	128.1167	128.1167	127.5821	127.5821	0.417	0.0000	0.0000
2025/10/20	2046	05/02/2026	121.65 Call	Bond Future	6466.6800	6.4667	5932.0700	5.9321	8.267	0.0000	0.0000
2025/10/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2046	07/05/2026		Bond Future	128.2119	128.2119	127.6675	127.6675	0.425	0.0000	0.0000
2025/10/20	2046	07/05/2026	124.95 Call	Bond Future	3261.8700	3.2619	2717.5100	2.7175	16.689	0.0000	0.0000
2025/10/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2046	06/08/2026		Bond Future	130.5788	130.5788	130.0248	130.0248	0.424	0.0000	0.0000
2025/10/20	2046	06/08/2026	122.38 Call	Bond Future	8198.7700	8.1988	7644.7900	7.6448	6.757	0.0000	0.0000
2025/10/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2046	05/11/2026		Bond Future	130.5686	130.5686	130.0056	130.0056	0.431	0.0000	0.0000
2025/10/20	2046	05/11/2026	125.48 Call	Bond Future	5088.5900	5.0886	4525.5500	4.5256	11.065	0.0000	0.0000
2025/10/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2050	06/11/2025		Bond Future	126.9633	126.9633	126.7822	126.7822	0.143	0.0000	0.0000
2025/10/20	2050	06/11/2025	124.42 Call	Bond Future	2543.3400	2.5433	2362.2200	2.3622	7.121	0.0000	0.0000
2025/10/20	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2050	05/02/2026		Bond Future	126.8774	126.8774	126.6932	126.6932	0.145	0.0000	0.0000
2025/10/20	2050	05/02/2026	122.82 Call	Bond Future	4057.3500	4.0574	3873.1700	3.8732	4.539	0.0000	0.0000
2025/10/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	2050	07/05/2026		Bond Future	129.2494	129.2494	129.0617	129.0617	0.145	0.0000	0.0000
2025/10/20	2050	07/05/2026	124.07 Call	Bond Future	5179.4000	5.1794	4991.6900	4.9917	3.624	0.0000	0.0000
2025/10/20	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
2025/10/20	2050	06/08/2026		Bond Future	129.1771	129.1771	128.9866	128.9866	0.148	0.0000
2025/10/20	2050	06/08/2026	123.27 Call	Bond Future	5907.1400	5.9071	5716.6000	5.7166	3.226	0.0000
2025/10/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	2050	05/11/2026		Bond Future	131.4766	131.4766	131.2831	131.2831	0.147	0.0000
2025/10/20	2050	05/11/2026	123.84 Call	Bond Future	7636.5700	7.6366	7443.0500	7.4431	2.534	0.0000
2025/10/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	AL37	06/11/2025		Index Future	1219.0640	1219.0640	1223.2670	1223.2670	0.345	0.0000
2025/10/20	AL37	05/02/2026		Index Future	1241.1640	1241.1640	1245.4460	1245.4460	0.345	0.0000
2025/10/20	AL37	07/05/2026		Index Future	1264.0720	1264.0720	1268.4340	1268.4340	0.345	0.0000
2025/10/20	AL37	06/08/2026		Index Future	1286.8780	1286.8780	1291.3280	1291.3280	0.346	0.0000
2025/10/20	AL37	05/11/2026		Index Future	1309.7770	1309.7770	1314.3160	1314.3160	0.347	0.0000
2025/10/20	AL7T	06/11/2025		Index Future	1514.8960	1514.8960	1524.8280	1524.8280	0.656	0.0000
2025/10/20	AL7T	05/02/2026		Index Future	1542.3590	1542.3590	1552.4750	1552.4750	0.656	0.0000
2025/10/20	AL7T	07/05/2026		Index Future	1570.8270	1570.8270	1581.1300	1581.1300	0.656	0.0000
2025/10/20	AL7T	06/08/2026		Index Future	1599.1670	1599.1670	1609.6680	1609.6680	0.657	0.0000
2025/10/20	AL7T	05/11/2026		Index Future	1627.6230	1627.6230	1638.3240	1638.3240	0.657	0.0000
2025/10/20	ALBI	06/11/2025		Index Future	1279.7880	1279.7880	1287.0470	1287.0470	0.567	0.0000
2025/10/20	ALBI	05/02/2026		Index Future	1302.9880	1302.9880	1310.3830	1310.3830	0.568	0.0000
2025/10/20	ALBI	07/05/2026		Index Future	1327.0380	1327.0380	1334.5690	1334.5690	0.568	0.0000
2025/10/20	ALBI	06/08/2026		Index Future	1350.9800	1350.9800	1358.6570	1358.6570	0.568	0.0000
2025/10/20	ALBI	05/11/2026		Index Future	1375.0190	1375.0190	1382.8440	1382.8440	0.569	0.0000
2025/10/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/20	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	
2025/10/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/20	ES33	06/11/2025		Bond Future	9.6466	89.5384	9.5497	90.0256	1.005	0.0000	0.0000
2025/10/20	ES33	06/11/2025	12.01 Call	Bond Future	10888.1500	10.8882	11375.3700	11.3754	4.475	0.0000	0.0000
2025/10/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES33	05/02/2026		Bond Future	9.7490	91.1837	9.6475	91.6800	1.041	0.0000	0.0000
2025/10/20	ES33	05/02/2026	11.49 Call	Bond Future	7988.2300	7.9882	8484.5100	8.4845	6.213	0.0000	0.0000
2025/10/20	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES33	07/05/2026		Bond Future	9.8475	89.0937	9.7412	89.5993	1.079	0.0000	0.0000
2025/10/20	ES33	07/05/2026	11.69 Call	Bond Future	8213.1800	8.2132	8718.7500	8.7188	6.156	0.0000	0.0000
2025/10/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES33	06/08/2026		Bond Future	9.9606	90.7378	9.8491	91.2529	1.119	0.0000	0.0000
2025/10/20	ES33	06/08/2026	12.02 Call	Bond Future	8869.1300	8.8691	9384.2900	9.3843	5.808	0.0000	0.0000
2025/10/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES33	05/11/2026		Bond Future	10.0894	88.5593	9.9723	89.0839	1.160	0.0000	0.0000
2025/10/20	ES33	05/11/2026	10.83 Call	Bond Future	3230.8800	3.2309	3755.4900	3.7555	16.237	0.0000	0.0000
2025/10/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES42	06/11/2025		Bond Future	10.3189	86.1282	10.2122	86.8782	1.034	0.0000	0.0000
2025/10/20	ES42	06/11/2025	12.39 Call	Bond Future	12794.3300	12.7943	13544.2700	13.5443	5.862	0.0000	0.0000
2025/10/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES42	05/02/2026		Bond Future	10.4072	87.7109	10.2970	88.4746	1.060	0.0000	0.0000
2025/10/20	ES42	05/02/2026	11.85 Call	Bond Future	9111.1600	9.1112	9874.9100	9.8749	8.383	0.0000	0.0000
2025/10/20	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES42	07/05/2026		Bond Future	10.4962	85.0858	10.3821	85.8639	1.087	0.0000	0.0000
2025/10/20	ES42	07/05/2026	12.20 Call	Bond Future	10444.3900	10.4444	11222.5200	11.2225	7.450	0.0000	0.0000
2025/10/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES42	06/08/2026		Bond Future	10.5928	86.6552	10.4746	87.4479	1.115	0.0000	0.0000
2025/10/20	ES42	06/08/2026	12.65 Call	Bond Future	12180.8700	12.1809	12973.5700	12.9736	6.508	0.0000	0.0000
2025/10/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	ES42	05/11/2026		Bond Future	10.6965	83.9327	10.5741	84.7398	1.144	0.0000	0.0000
2025/10/20	ES42	05/11/2026	11.66 Call	Bond Future	5967.9100	5.9679	6774.9900	6.7750	13.524	0.0000	0.0000
2025/10/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	GOVI	06/11/2025		GOVI	1257.1700	1257.1700	1264.0890	1264.0890	0.550	0.0000	0.0000
2025/10/20	GOVI	06/11/2025	1,112.00 Call	GOVI	1451700.0000	145.1700	1520890.0000	152.0890	4.766	0.0000	0.0000
2025/10/20	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/20	GOVI	05/02/2026		GOVI		1279.9600	1279.9600	1287.0080	1287.0080	0.551	0.0000	0.0000
2025/10/20	GOVI	05/02/2026	1,150. Call 00	GOVI		1299600.0000	129.9600	1370080.0000	137.0080	5.423	0.0000	0.0000
2025/10/20	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	GOVI	07/05/2026		GOVI		1303.5850	1303.5850	1310.7640	1310.7640	0.551	0.0000	0.0000
2025/10/20	GOVI	07/05/2026	1,177. Call 00	GOVI		1265850.0000	126.5850	1337640.0000	133.7640	5.671	0.0000	0.0000
2025/10/20	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	GOVI	06/08/2026		GOVI		1327.1030	1327.1030	1334.4210	1334.4210	0.551	0.0000	0.0000
2025/10/20	GOVI	06/08/2026	1,189. Call 00	GOVI		1381030.0000	138.1030	1454210.0000	145.4210	5.299	0.0000	0.0000
2025/10/20	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	GOVI	05/11/2026		GOVI		1350.7180	1350.7180	1358.1770	1358.1770	0.552	0.0000	0.0000
2025/10/20	GOVI	05/11/2026	1,277. Call 00	GOVI		737180.0000	73.7180	811770.0000	81.1770	10.118	0.0000	0.0000
2025/10/20	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/20	I258	06/11/2025		Bond Future		115.5678	115.5678	115.5923	115.5923	0.021	0.0000	0.0000
2025/10/20	I258	06/11/2025	112.39 Call	Bond Future		3222.9698	3.2230	3231.3065	3.2313	0.259	0.0000	0.0000
2025/10/20	I258	06/11/2025	112.39 Put	Bond Future		45.1398	0.0451	28.9865	0.0290	35.785	0.0000	0.0000
2025/10/20	I258	05/02/2026		Bond Future		114.8751	114.8751	114.9006	114.9006	0.022	0.0000	0.0000
2025/10/20	I258	05/02/2026	111.65 Call	Bond Future		3903.4828	3.9035	3903.0444	3.9030	0.011	0.0000	0.0000
2025/10/20	I258	05/02/2026	111.65 Put	Bond Future		678.3528	0.6784	652.4644	0.6525	3.816	0.0000	0.0000
2025/10/20	I258	07/05/2026		Bond Future		117.0228	117.0228	117.0486	117.0486	0.022	0.0000	0.0000
2025/10/20	I258	07/05/2026	113.73 Call	Bond Future		4536.9292	4.5369	4538.4581	4.5385	0.034	0.0000	0.0000
2025/10/20	I258	07/05/2026	113.73 Put	Bond Future		1244.1192	1.2441	1219.8681	1.2199	1.949	0.0000	0.0000
2025/10/20	I258	06/08/2026		Bond Future		116.3206	116.3206	116.3476	116.3476	0.023	0.0000	0.0000
2025/10/20	I258	06/08/2026	112.95 Call	Bond Future		5114.3960	5.1144	5117.9823	5.1180	0.070	0.0000	0.0000
2025/10/20	I258	06/08/2026	112.95 Put	Bond Future		1743.7860	1.7438	1720.4123	1.7204	1.340	0.0000	0.0000
2025/10/20	I258	05/11/2026		Bond Future		118.3898	118.3898	118.4178	118.4178	0.024	0.0000	0.0000
2025/10/20	I258	05/11/2026	114.95 Call	Bond Future		5634.6620	5.6347	5639.8507	5.6399	0.092	0.0000	0.0000
2025/10/20	I258	05/11/2026	114.95 Put	Bond Future		2194.8520	2.1949	2172.0307	2.1720	1.040	0.0000	0.0000
2025/10/20	IGOV	06/11/2025		Index Future		401.2050	401.2050	401.0280	401.0280	0.044	0.0000	0.0000
2025/10/20	IGOV	05/02/2026		Index Future		408.5780	408.5780	408.3980	408.3980	0.044	0.0000	0.0000
2025/10/20	IGOV	07/05/2026		Index Future		416.2170	416.2170	416.0340	416.0340	0.044	0.0000	0.0000
2025/10/20	IGOV	06/08/2026		Index Future		423.8210	423.8210	423.6390	423.6390	0.043	0.0000	0.0000
2025/10/20	IGOV	05/11/2026		Index Future		431.4570	431.4570	431.2740	431.2740	0.042	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
2025/10/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/10/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/20	R033	06/11/2025		Bond Future	8.5074	109.1974	8.4209	109.6898	1.016	0.0000
2025/10/20	R033	06/11/2025	10.33 Call	Bond Future	9741.9100	9.7419	10234.3700	10.2344	5.055	0.0000
2025/10/20	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R033	05/02/2026		Bond Future	8.5651	111.1769	8.4743	111.6784	1.059	0.0000
2025/10/20	R033	05/02/2026	10.49 Call	Bond Future	9981.2700	9.9813	10477.6400	10.4776	4.973	0.0000
2025/10/20	R033	05/02/2026	10.49 Put	Bond Future	14.1300	0.0141	9.0000	0.0090	36.306	0.0000
2025/10/20	R033	07/05/2026		Bond Future	8.6198	108.1853	8.5245	108.6961	1.106	0.0000
2025/10/20	R033	07/05/2026	10.38 Call	Bond Future	9006.2900	9.0063	9492.1200	9.4921	5.394	0.0000
2025/10/20	R033	07/05/2026	10.38 Put	Bond Future	109.2200	0.1092	84.2800	0.0843	22.835	0.0000
2025/10/20	R033	06/08/2026		Bond Future	8.6871	110.1562	8.5868	110.6766	1.155	0.0000
2025/10/20	R033	06/08/2026	10.25 Call	Bond Future	8124.5500	8.1246	8579.7800	8.5798	5.603	0.0000
2025/10/20	R033	06/08/2026	10.25 Put	Bond Future	422.6200	0.4226	357.4900	0.3575	15.411	0.0000
2025/10/20	R033	05/11/2026		Bond Future	8.7652	107.0505	8.6595	107.5804	1.206	0.0000
2025/10/20	R033	05/11/2026	9.33 Call	Bond Future	4586.8600	4.5869	4931.0200	4.9310	7.503	0.0000
2025/10/20	R033	05/11/2026	9.33 Put	Bond Future	1813.1900	1.8132	1627.5400	1.6275	10.239	0.0000
2025/10/20	R035	06/11/2025	10.30 Call	Bond Future	7438.0500	7.4381	8098.7600	8.0988	8.883	0.0000
2025/10/20	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R035	06/11/2025	10.68 Call	Bond Future	9519.5100	9.5195	10180.2200	10.1802	6.941	0.0000
2025/10/20	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
2025/10/20	R035	06/11/2025	10.50 Call	Bond Future	8541.5000	8.5415	9202.2100	9.2022	7.735	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.15 Call	Bond Future	6598.6800	6.5987	7259.3900	7.2594	10.013	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	9.77 Put	Bond Future	0.4500	0.0005	0.0200	0.0000	95.556	0.0000	0.0000
2025/10/20	R035	06/11/2025	9.77 Call	Bond Future	4426.5100	4.4265	5086.7900	5.0868	14.916	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.00 Call	Bond Future	11223.5900	11.2236	11884.3000	11.8843	5.887	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.95 Call	Bond Future	16032.8800	16.0329	16693.5900	16.6936	4.121	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.45 Call	Bond Future	13547.1700	13.5472	14207.8800	14.2079	4.877	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.95 Call	Bond Future	10960.2100	10.9602	11620.9200	11.6209	6.028	0.0000	0.0000
2025/10/20	R035	06/11/2025	9.91 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/20	R035	06/11/2025	9.91 Call	Bond Future	5234.3500	5.2344	5895.0100	5.8950	12.622	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.41 Call	Bond Future	8047.1500	8.0472	8707.8600	8.7079	8.210	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.43 Call	Bond Future	13445.6700	13.4457	14106.3800	14.1064	4.914	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.44 Call	Bond Future	8212.3400	8.2123	8873.0500	8.8731	8.045	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.94 Call	Bond Future	10907.4100	10.9074	11568.1200	11.5681	6.057	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.99 Call	Bond Future	16227.5000	16.2275	16888.2100	16.8882	4.072	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.08 Call	Bond Future	6203.4700	6.2035	6864.1800	6.8642	10.651	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025	10.58 Call	Bond Future	8977.9200	8.9779	9638.6300	9.6386	7.359	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.67 Call	Bond Future	14653.0900	14.6531	15313.8000	15.3138	4.509	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	06/11/2025		Bond Future	9.0304	100.7776	8.9237	101.4383	1.181	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.20 Call	Bond Future	12266.6300	12.2666	12927.3400	12.9273	5.386	0.0000	0.0000
2025/10/20	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R035	05/02/2026	9.25 Call	Bond Future	1896.5900	1.8966	2310.2800	2.3103	21.812	0.0000	0.0000
2025/10/20	R035	05/02/2026	9.25 Put	Bond Future	1013.6900	1.0137	754.6000	0.7546	25.559	0.0000	0.0000
2025/10/20	R035	05/02/2026	8.85 Put	Bond Future	2382.1100	2.3821	1945.9700	1.9460	18.309	0.0000	0.0000
2025/10/20	R035	05/02/2026	8.85 Call	Bond Future	845.6400	0.8456	1082.2800	1.0823	27.984	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
2025/10/20	R035	05/02/2026		Bond Future	9.1025	102.6046	8.9913	103.2773	1.222	0.0000
2025/10/20	R035	05/02/2026	10.79 Call	Bond Future	9512.5600	9.5126	10183.9400	10.1839	7.058	0.0000
2025/10/20	R035	05/02/2026	10.79 Put	Bond Future	2.5300	0.0025	1.1300	0.0011	55.336	0.0000
2025/10/20	R035	05/02/2026	10.44 Put	Bond Future	13.4000	0.0134	6.7400	0.0067	49.701	0.0000
2025/10/20	R035	05/02/2026	10.44 Call	Bond Future	7654.1000	7.6541	8320.2200	8.3202	8.703	0.0000
2025/10/20	R035	05/02/2026	10.94 Put	Bond Future	1.1800	0.0012	0.5000	0.0005	57.627	0.0000
2025/10/20	R035	05/02/2026	10.94 Call	Bond Future	10296.7100	10.2967	10968.8100	10.9688	6.527	0.0000
2025/10/20	R035	05/02/2026	12.44 Call	Bond Future	17663.6400	17.6636	18336.4200	18.3364	3.809	0.0000
2025/10/20	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R035	05/02/2026	11.17 Call	Bond Future	11482.4700	11.4825	12155.0400	12.1550	5.857	0.0000
2025/10/20	R035	05/02/2026	11.17 Put	Bond Future	0.3500	0.0004	0.1400	0.0001	60.000	0.0000
2025/10/20	R035	05/02/2026	10.67 Call	Bond Future	8879.4900	8.8795	9549.8300	9.5498	7.549	0.0000
2025/10/20	R035	05/02/2026	10.67 Put	Bond Future	4.5700	0.0046	2.1300	0.0021	53.392	0.0000
2025/10/20	R035	05/02/2026	10.17 Put	Bond Future	43.8100	0.0438	24.1800	0.0242	44.807	0.0000
2025/10/20	R035	05/02/2026	10.17 Call	Bond Future	6206.7300	6.2067	6859.8800	6.8599	10.523	0.0000
2025/10/20	R035	05/02/2026	11.00 Put	Bond Future	0.8600	0.0009	0.3600	0.0004	58.140	0.0000
2025/10/20	R035	05/02/2026	11.00 Call	Bond Future	10608.0100	10.6080	11280.2900	11.2803	6.337	0.0000
2025/10/20	R035	07/05/2026		Bond Future	9.1676	99.9951	9.0517	100.6804	1.264	0.0000
2025/10/20	R035	07/05/2026	10.86 Call	Bond Future	9368.7500	9.3688	10041.7300	10.0417	7.183	0.0000
2025/10/20	R035	07/05/2026	10.86 Put	Bond Future	33.8900	0.0339	21.6600	0.0217	36.087	0.0000
2025/10/20	R035	07/05/2026	10.66 Call	Bond Future	8355.5700	8.3556	9019.9400	9.0199	7.951	0.0000
2025/10/20	R035	07/05/2026	10.66 Put	Bond Future	61.2000	0.0612	40.3600	0.0404	34.052	0.0000
2025/10/20	R035	07/05/2026	10.16 Call	Bond Future	5858.9000	5.8589	6476.1400	6.4761	10.535	0.0000
2025/10/20	R035	07/05/2026	10.16 Put	Bond Future	237.1000	0.2371	169.1300	0.1691	28.667	0.0000
2025/10/20	R035	07/05/2026	9.66 Put	Bond Future	768.7200	0.7687	594.1000	0.5941	22.716	0.0000
2025/10/20	R035	07/05/2026	9.66 Call	Bond Future	3612.3800	3.6124	4122.9700	4.1230	14.134	0.0000
2025/10/20	R035	07/05/2026	10.71 Call	Bond Future	8608.9700	8.6090	9275.8700	9.2759	7.747	0.0000
2025/10/20	R035	07/05/2026	10.71 Put	Bond Future	52.9700	0.0530	34.6600	0.0347	34.567	0.0000
2025/10/20	R035	07/05/2026	10.21 Call	Bond Future	6101.3700	6.1014	6725.7800	6.7258	10.234	0.0000
2025/10/20	R035	07/05/2026	10.21 Put	Bond Future	207.6400	0.2076	146.8400	0.1468	29.281	0.0000
2025/10/20	R035	07/05/2026	9.71 Put	Bond Future	690.6500	0.6907	529.6500	0.5297	23.311	0.0000
2025/10/20	R035	07/05/2026	9.71 Call	Bond Future	3817.0100	3.8170	4341.2200	4.3412	13.734	0.0000
2025/10/20	R035	07/05/2026	10.64 Call	Bond Future	8254.2900	8.2543	8917.5600	8.9176	8.035	0.0000
2025/10/20	R035	07/05/2026	10.64 Put	Bond Future	64.8500	0.0649	42.9100	0.0429	33.832	0.0000
2025/10/20	R035	07/05/2026	10.14 Call	Bond Future	5762.6600	5.7627	6376.8400	6.3768	10.658	0.0000
2025/10/20	R035	07/05/2026	10.14 Put	Bond Future	249.9300	0.2499	178.9000	0.1789	28.420	0.0000
2025/10/20	R035	07/05/2026	9.64 Put	Bond Future	801.7200	0.8017	621.4900	0.6215	22.480	0.0000
2025/10/20	R035	07/05/2026	9.64 Call	Bond Future	3531.9900	3.5320	4036.9700	4.0370	14.297	0.0000
2025/10/20	R035	06/08/2026		Bond Future	9.2447	101.8173	9.1237	102.5152	1.309	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	
2025/10/20	R035	06/08/2026	11.06 Call	Bond Future	9822.8200	9.8228	10496.4900	10.4965	6.858	0.0000	0.0000
2025/10/20	R035	06/08/2026	11.06 Put	Bond Future	86.3300	0.0863	62.0100	0.0620	28.171	0.0000	0.0000
2025/10/20	R035	06/08/2026	10.22 Call	Bond Future	5873.1000	5.8731	6465.4700	6.4655	10.086	0.0000	0.0000
2025/10/20	R035	06/08/2026	10.22 Put	Bond Future	475.9700	0.4760	370.3500	0.3704	22.190	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.72 Call	Bond Future	3823.1300	3.8231	4312.6000	4.3126	12.803	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.72 Put	Bond Future	1142.8900	1.1429	934.3700	0.9344	18.245	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.22 Put	Bond Future	2381.3900	2.3814	2038.3700	2.0384	14.404	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.22 Call	Bond Future	2239.4300	2.2394	2594.4000	2.5944	15.851	0.0000	0.0000
2025/10/20	R035	06/08/2026	10.13 Call	Bond Future	5479.5500	5.4796	6056.4900	6.0565	10.529	0.0000	0.0000
2025/10/20	R035	06/08/2026	10.13 Put	Bond Future	563.8900	0.5639	442.8400	0.4428	21.467	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.63 Call	Bond Future	3498.9500	3.4990	3965.7100	3.9657	13.340	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.63 Put	Bond Future	1318.8000	1.3188	1087.5700	1.0876	17.533	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.13 Put	Bond Future	2675.8500	2.6759	2307.9600	2.3080	13.749	0.0000	0.0000
2025/10/20	R035	06/08/2026	9.13 Call	Bond Future	2014.3700	2.0144	2344.4700	2.3445	16.387	0.0000	0.0000
2025/10/20	R035	05/11/2026		Bond Future	9.3338	99.1054	9.2075	99.8160	1.354	0.0000	0.0000
2025/10/20	R035	05/11/2026	10.03 Call	Bond Future	4865.0200	4.8650	5393.0100	5.3930	10.853	0.0000	0.0000
2025/10/20	R035	05/11/2026	10.03 Put	Bond Future	1068.1100	1.0681	885.5400	0.8855	17.093	0.0000	0.0000
2025/10/20	R038	06/11/2025		Bond Future	9.6329	110.1055	9.5413	110.8040	0.951	0.0000	0.0000
2025/10/20	R038	06/11/2025	11.24 Call	Bond Future	11286.1000	11.2861	11984.6000	11.9846	6.189	0.0000	0.0000
2025/10/20	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R038	06/11/2025	12.33 Call	Bond Future	17998.5300	17.9985	18697.0300	18.6970	3.881	0.0000	0.0000
2025/10/20	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R038	06/11/2025	10.98 Call	Bond Future	9578.1900	9.5782	10276.6900	10.2767	7.293	0.0000	0.0000
2025/10/20	R038	05/02/2026		Bond Future	9.7164	112.1015	9.6213	112.8129	0.979	0.0000	0.0000
2025/10/20	R038	05/02/2026	11.44 Call	Bond Future	11818.4400	11.8184	12528.6200	12.5286	6.009	0.0000	0.0000
2025/10/20	R038	05/02/2026	11.44 Put	Bond Future	2.1700	0.0022	1.0300	0.0010	52.535	0.0000	0.0000
2025/10/20	R038	07/05/2026		Bond Future	9.7987	108.6857	9.6999	109.4102	1.009	0.0000	0.0000
2025/10/20	R038	07/05/2026	11.40 Call	Bond Future	10885.6700	10.8857	11594.3000	11.5943	6.510	0.0000	0.0000
2025/10/20	R038	07/05/2026	11.40 Put	Bond Future	49.1700	0.0492	33.3700	0.0334	32.133	0.0000	0.0000
2025/10/20	R038	06/08/2026		Bond Future	9.8914	110.6656	9.7886	111.4035	1.039	0.0000	0.0000
2025/10/20	R038	06/08/2026	11.77 Call	Bond Future	12405.4300	12.4054	13119.1700	13.1192	5.753	0.0000	0.0000
2025/10/20	R038	06/08/2026	11.77 Put	Bond Future	96.7700	0.0968	72.5900	0.0726	24.987	0.0000	0.0000
2025/10/20	R038	05/11/2026		Bond Future	9.9920	107.1274	9.8851	107.8787	1.070	0.0000	0.0000
2025/10/20	R038	05/11/2026	10.72 Call	Bond Future	6190.2200	6.1902	6752.6200	6.7526	9.085	0.0000	0.0000
2025/10/20	R038	05/11/2026	10.72 Put	Bond Future	1268.7200	1.2687	1079.8600	1.0799	14.886	0.0000	0.0000
2025/10/20	R053	06/11/2025		Bond Future	9.9957	116.4885	9.9043	117.4585	0.914	0.0000	0.0000
2025/10/20	R053	06/11/2025	11.76 Call	Bond Future	16274.2200	16.2742	17244.2300	17.2442	5.960	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
2025/10/20	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/20	R053	05/02/2026		Bond Future	10.0688	118.6003	9.9745	119.5879	0.937	0.0000
2025/10/20	R053	05/02/2026	11.49 Call	Bond Future	13283.5200	13.2835	14263.2200	14.2632	7.375	0.0000
2025/10/20	R053	05/02/2026	11.49 Put	Bond Future	16.9900	0.0170	9.1000	0.0091	46.439	0.0000
2025/10/20	R053	07/05/2026		Bond Future	10.1401	114.9273	10.0428	115.9332	0.960	0.0000
2025/10/20	R053	07/05/2026	11.69 Call	Bond Future	14250.0200	14.2500	15226.3100	15.2263	6.851	0.0000
2025/10/20	R053	07/05/2026	11.69 Put	Bond Future	97.9300	0.0979	68.2900	0.0683	30.267	0.0000
2025/10/20	R053	06/08/2026		Bond Future	10.2188	117.0208	10.1182	118.0453	0.984	0.0000
2025/10/20	R053	06/08/2026	12.28 Call	Bond Future	18010.9800	18.0110	19009.7000	19.0097	5.545	0.0000
2025/10/20	R053	06/08/2026	12.28 Put	Bond Future	101.4400	0.1014	75.6400	0.0756	25.434	0.0000
2025/10/20	R053	05/11/2026		Bond Future	10.3023	113.2162	10.1984	114.2592	1.009	0.0000
2025/10/20	R053	05/11/2026	11.21 Call	Bond Future	9907.2100	9.9072	10730.9900	10.7310	8.315	0.0000
2025/10/20	R053	05/11/2026	11.21 Put	Bond Future	1466.7600	1.4668	1247.5600	1.2476	14.945	0.0000
2025/10/20	R186	06/11/2025		Bond Future	7.4516	107.2750	7.4302	107.2979	0.287	0.0000
2025/10/20	R186	06/11/2025	8.13 Call	Bond Future	724.0700	0.7241	746.9900	0.7470	3.165	0.0000
2025/10/20	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/10/20	R186	05/02/2026	8.43 Call	Bond Future	86.9000	0.0869	85.7200	0.0857	1.358	0.0000
2025/10/20	R186	05/02/2026	8.43 Put	Bond Future	86.9000	0.0869	85.7200	0.0857	1.358	0.0000
2025/10/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/10/20	R186	07/05/2026	8.69 Call	Bond Future	117.3200	0.1173	116.4400	0.1164	0.750	0.0000
2025/10/20	R186	07/05/2026	8.69 Put	Bond Future	117.3200	0.1173	116.4400	0.1164	0.750	0.0000
2025/10/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/10/20	R186	06/08/2026	8.57 Call	Bond Future	96.3500	0.0964	95.8600	0.0959	0.509	0.0000
2025/10/20	R186	06/08/2026	8.57 Put	Bond Future	96.3500	0.0964	95.8600	0.0959	0.509	0.0000
2025/10/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/10/20	R186	05/11/2026	8.12 Call	Bond Future	54.6300	0.0546	54.4100	0.0544	0.403	0.0000
2025/10/20	R186	05/11/2026	8.12 Put	Bond Future	54.6300	0.0546	54.4100	0.0544	0.403	0.0000
2025/10/20	R202	06/11/2025		Bond Future	283.6422	283.6422	283.4116	283.4116	0.081	0.0000
2025/10/20	R202	06/11/2025	275.64 Call	Bond Future	8002.1800	8.0022	7771.6100	7.7716	2.881	0.0000
2025/10/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R202	05/02/2026		Bond Future	283.5034	283.5034	283.2688	283.2688	0.083	0.0000
2025/10/20	R202	05/02/2026	277.82 Call	Bond Future	5683.3900	5.6834	5448.8000	5.4488	4.128	0.0000
2025/10/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R202	07/05/2026		Bond Future	288.8038	288.8038	288.5648	288.5648	0.083	0.0000
2025/10/20	R202	07/05/2026	277.55 Call	Bond Future	11253.7600	11.2538	11014.7600	11.0148	2.124	0.0000
2025/10/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R202	06/08/2026		Bond Future	288.6997	288.6997	288.4580	288.4580	0.084	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	
2025/10/20	R202	06/08/2026	278.86 Call	Bond Future	9839.7200	9.8397	9598.0200	9.5980	2.456	0.0000	0.0000
2025/10/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R202	05/11/2026		Bond Future	293.8394	293.8394	293.5940	293.5940	0.084	0.0000	0.0000
2025/10/20	R202	05/11/2026	280.46 Call	Bond Future	13379.4100	13.3794	13134.0300	13.1340	1.834	0.0000	0.0000
2025/10/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R209	06/11/2025		Bond Future	9.3101	80.6155	9.2136	81.1655	1.036	0.0000	0.0000
2025/10/20	R209	06/11/2025	11.27 Call	Bond Future	10186.2400	10.1862	10736.2700	10.7363	5.400	0.0000	0.0000
2025/10/20	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R209	05/02/2026		Bond Future	9.3805	82.0769	9.2805	82.6370	1.066	0.0000	0.0000
2025/10/20	R209	05/02/2026	10.93 Call	Bond Future	8069.6500	8.0697	8627.4400	8.6274	6.912	0.0000	0.0000
2025/10/20	R209	05/02/2026	10.93 Put	Bond Future	4.5900	0.0046	2.2900	0.0023	50.109	0.0000	0.0000
2025/10/20	R209	07/05/2026		Bond Future	9.4491	80.4402	9.3453	81.0106	1.098	0.0000	0.0000
2025/10/20	R209	07/05/2026	11.07 Call	Bond Future	8310.7100	8.3107	8868.1000	8.8681	6.707	0.0000	0.0000
2025/10/20	R209	07/05/2026	11.07 Put	Bond Future	40.3700	0.0404	27.3200	0.0273	32.326	0.0000	0.0000
2025/10/20	R209	06/08/2026		Bond Future	9.5276	81.9059	9.4198	82.4869	1.131	0.0000	0.0000
2025/10/20	R209	06/08/2026	11.39 Call	Bond Future	9315.1400	9.3151	9876.7500	9.8768	6.029	0.0000	0.0000
2025/10/20	R209	06/08/2026	11.39 Put	Bond Future	75.7600	0.0758	56.3200	0.0563	25.660	0.0000	0.0000
2025/10/20	R209	05/11/2026		Bond Future	9.6136	80.1946	9.5017	80.7861	1.164	0.0000	0.0000
2025/10/20	R209	05/11/2026	10.32 Call	Bond Future	4643.6800	4.6437	5080.7200	5.0807	9.412	0.0000	0.0000
2025/10/20	R209	05/11/2026	10.32 Put	Bond Future	1036.1600	1.0362	881.6700	0.8817	14.910	0.0000	0.0000
2025/10/20	R210	06/11/2025		Bond Future	253.5741	253.5741	253.5371	253.5371	0.015	0.0000	0.0000
2025/10/20	R210	06/11/2025	252.14 Call	Bond Future	1434.0500	1.4341	1397.0500	1.3971	2.580	0.0000	0.0000
2025/10/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R210	05/02/2026		Bond Future	258.2337	258.2337	258.1963	258.1963	0.014	0.0000	0.0000
2025/10/20	R210	05/02/2026	253.10 Call	Bond Future	5133.7000	5.1337	5096.2900	5.0963	0.729	0.0000	0.0000
2025/10/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R210	07/05/2026		Bond Future	259.5749	259.5749	259.5371	259.5371	0.015	0.0000	0.0000
2025/10/20	R210	07/05/2026	255.40 Call	Bond Future	4174.8700	4.1749	4137.1200	4.1371	0.904	0.0000	0.0000
2025/10/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R210	06/08/2026		Bond Future	264.3676	264.3676	264.3298	264.3298	0.014	0.0000	0.0000
2025/10/20	R210	06/08/2026	259.84 Call	Bond Future	4527.6400	4.5276	4489.8300	4.4898	0.835	0.0000	0.0000
2025/10/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R210	05/11/2026		Bond Future	265.5354	265.5354	265.4985	265.4985	0.014	0.0000	0.0000
2025/10/20	R210	05/11/2026	253.33 Call	Bond Future	12205.3900	12.2054	12168.5000	12.1685	0.302	0.0000	0.0000
2025/10/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	R213	06/11/2025		Bond Future	8.0449	96.9373	7.9635	97.2747	1.013	0.0000	0.0000
2025/10/20	R213	06/11/2025	10.05 Call	Bond Future	7867.6800	7.8677	8205.1200	8.2051	4.289	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
2025/10/20	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R213	05/02/2026		Bond Future	8.0912	98.6946	8.0048	99.0383	1.068	0.0000
2025/10/20	R213	05/02/2026	9.89 Call	Bond Future	6824.6300	6.8246	7168.1800	7.1682	5.034	0.0000
2025/10/20	R213	05/02/2026	9.89 Put	Bond Future	0.2000	0.0002	0.0800	0.0001	60.000	0.0000
2025/10/20	R213	07/05/2026		Bond Future	8.1269	96.9644	8.0352	97.3144	1.129	0.0000
2025/10/20	R213	07/05/2026	9.80 Call	Bond Future	6128.8100	6.1288	6475.5300	6.4755	5.657	0.0000
2025/10/20	R213	07/05/2026	9.80 Put	Bond Future	9.1400	0.0091	5.8500	0.0059	35.996	0.0000
2025/10/20	R213	06/08/2026		Bond Future	8.1773	98.7316	8.0794	99.0883	1.196	0.0000
2025/10/20	R213	06/08/2026	9.69 Call	Bond Future	5365.8900	5.3659	5708.9700	5.7090	6.394	0.0000
2025/10/20	R213	06/08/2026	9.69 Put	Bond Future	50.4200	0.0504	36.8600	0.0369	26.894	0.0000
2025/10/20	R213	05/11/2026		Bond Future	8.2462	96.9169	8.1417	97.2801	1.267	0.0000
2025/10/20	R213	05/11/2026	8.75 Call	Bond Future	2471.2200	2.4712	2723.2200	2.7232	10.197	0.0000
2025/10/20	R213	05/11/2026	8.75 Put	Bond Future	743.6700	0.7437	632.4600	0.6325	14.954	0.0000
2025/10/20	R214	06/11/2025		Bond Future	9.9773	74.2786	9.8707	74.9440	1.068	0.0000
2025/10/20	R214	06/11/2025	11.64 Call	Bond Future	9346.2200	9.3462	10011.7000	10.0117	7.120	0.0000
2025/10/20	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R214	05/02/2026		Bond Future	10.0576	75.6251	9.9476	76.3027	1.094	0.0000
2025/10/20	R214	05/02/2026	11.26 Call	Bond Future	6877.0000	6.8770	7542.1000	7.5421	9.671	0.0000
2025/10/20	R214	05/02/2026	11.26 Put	Bond Future	27.0600	0.0271	14.4900	0.0145	46.452	0.0000
2025/10/20	R214	07/05/2026		Bond Future	10.1322	73.7228	10.0186	74.4129	1.121	0.0000
2025/10/20	R214	07/05/2026	11.53 Call	Bond Future	7866.0100	7.8660	8528.2500	8.5283	8.419	0.0000
2025/10/20	R214	07/05/2026	11.53 Put	Bond Future	86.6800	0.0867	58.8000	0.0588	32.164	0.0000
2025/10/20	R214	06/08/2026		Bond Future	10.2160	75.0662	10.0986	75.7691	1.149	0.0000
2025/10/20	R214	06/08/2026	11.97 Call	Bond Future	9558.7300	9.5587	10230.7400	10.2307	7.030	0.0000
2025/10/20	R214	06/08/2026	11.97 Put	Bond Future	118.3400	0.1183	87.4600	0.0875	26.094	0.0000
2025/10/20	R214	05/11/2026		Bond Future	10.3075	73.0888	10.1863	73.8043	1.176	0.0000
2025/10/20	R214	05/11/2026	10.97 Call	Bond Future	4996.6100	4.9966	5517.6300	5.5176	10.427	0.0000
2025/10/20	R214	05/11/2026	10.97 Put	Bond Future	1258.9600	1.2590	1064.4800	1.0645	15.448	0.0000
2025/10/20	R248	06/11/2025		Bond Future	10.1272	89.6174	10.0307	90.3862	0.953	0.0000
2025/10/20	R248	06/11/2025	11.74 Call	Bond Future	11375.1500	11.3752	12143.9900	12.1440	6.759	0.0000
2025/10/20	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/20	R248	05/02/2026	9.50 Put	Bond Future	6140.0800	6.1401	5458.8000	5.4588	11.096	0.0000
2025/10/20	R248	05/02/2026	9.50 Call	Bond Future	326.1800	0.3262	427.7000	0.4277	31.124	0.0000
2025/10/20	R248	05/02/2026	10.00 Put	Bond Future	2819.0400	2.8190	2328.6300	2.3286	17.396	0.0000
2025/10/20	R248	05/02/2026	10.00 Call	Bond Future	1177.0700	1.1771	1469.4600	1.4695	24.840	0.0000
2025/10/20	R248	05/02/2026	10.48 Call	Bond Future	3019.5600	3.0196	3561.2800	3.5613	17.940	0.0000
2025/10/20	R248	05/02/2026	10.48 Put	Bond Future	935.6400	0.9356	694.5600	0.6946	25.766	0.0000
2025/10/20	R248	05/02/2026		Bond Future	10.2074	91.2420	10.1077	92.0248	0.976	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	
2025/10/20	R248	05/02/2026	11.46 Call	Bond Future	8963.7200	8.9637	9733.5700	9.7336	8.589	0.0000	0.0000
2025/10/20	R248	05/02/2026	11.46 Put	Bond Future	29.2200	0.0292	16.2700	0.0163	44.319	0.0000	0.0000
2025/10/20	R248	07/05/2026		Bond Future	10.2817	88.4863	10.1789	89.2836	1.000	0.0000	0.0000
2025/10/20	R248	07/05/2026	11.72 Call	Bond Future	10108.5900	10.1086	10874.9400	10.8749	7.581	0.0000	0.0000
2025/10/20	R248	07/05/2026	11.72 Put	Bond Future	102.6000	0.1026	71.6500	0.0717	30.166	0.0000	0.0000
2025/10/20	R248	06/08/2026		Bond Future	10.3648	90.0986	10.2585	90.9106	1.025	0.0000	0.0000
2025/10/20	R248	06/08/2026	12.37 Call	Bond Future	13339.9400	13.3399	14128.6100	14.1286	5.912	0.0000	0.0000
2025/10/20	R248	06/08/2026	12.37 Put	Bond Future	90.5900	0.0906	67.2500	0.0673	25.764	0.0000	0.0000
2025/10/20	R248	05/11/2026		Bond Future	10.4547	87.2439	10.3449	88.0705	1.050	0.0000	0.0000
2025/10/20	R248	05/11/2026	11.31 Call	Bond Future	7231.8800	7.2319	7873.8200	7.8738	8.877	0.0000	0.0000
2025/10/20	R248	05/11/2026	11.31 Put	Bond Future	1212.7200	1.2127	1028.0700	1.0281	15.226	0.0000	0.0000
2025/10/20	R2R9	06/11/2025		Bond Future	101.5735	101.5735	102.2159	102.2159	0.632	0.0000	0.0000
2025/10/20	R2R9	06/11/2025	101.16 Call	Bond Future	963.4600	0.9635	1336.8100	1.3368	38.751	0.0000	0.0000
2025/10/20	R2R9	06/11/2025	101.16 Put	Bond Future	549.9500	0.5500	280.8700	0.2809	48.928	0.0000	0.0000
2025/10/20	R2R9	05/02/2026		Bond Future	103.4148	103.4148	104.0690	104.0690	0.633	0.0000	0.0000
2025/10/20	R2R9	05/02/2026	102.99 Call	Bond Future	1950.6700	1.9507	2305.1900	2.3052	18.174	0.0000	0.0000
2025/10/20	R2R9	05/02/2026	102.99 Put	Bond Future	1525.8400	1.5258	1226.1500	1.2262	19.641	0.0000	0.0000
2025/10/20	R2R9	07/05/2026		Bond Future	100.3440	100.3440	101.0103	101.0103	0.664	0.0000	0.0000
2025/10/20	R2R9	07/05/2026	99.91 Call	Bond Future	2585.4200	2.5854	2943.2400	2.9432	13.840	0.0000	0.0000
2025/10/20	R2R9	07/05/2026	99.91 Put	Bond Future	2151.4200	2.1514	1842.9300	1.8429	14.339	0.0000	0.0000
2025/10/20	R2R9	06/08/2026		Bond Future	102.1720	102.1720	102.8507	102.8507	0.664	0.0000	0.0000
2025/10/20	R2R9	06/08/2026	101.74 Call	Bond Future	3103.1300	3.1031	3466.1300	3.4661	11.698	0.0000	0.0000
2025/10/20	R2R9	06/08/2026	101.74 Put	Bond Future	2671.1800	2.6712	2355.4600	2.3555	11.819	0.0000	0.0000
2025/10/20	R2R9	05/11/2026		Bond Future	98.9888	98.9888	99.6797	99.6797	0.698	0.0000	0.0000
2025/10/20	R2R9	05/11/2026	98.56 Call	Bond Future	3544.1800	3.5442	3913.7800	3.9138	10.428	0.0000	0.0000
2025/10/20	R2R9	05/11/2026	98.56 Put	Bond Future	3115.4200	3.1154	2794.0500	2.7941	10.315	0.0000	0.0000
2025/10/20	R4R2	06/11/2025		Bond Future	101.4742	101.4742	102.3289	102.3289	0.842	0.0000	0.0000
2025/10/20	R4R2	06/11/2025	101.58 Call	Bond Future	745.5700	0.7456	1172.3100	1.1723	57.237	0.0000	0.0000
2025/10/20	R4R2	06/11/2025	101.58 Put	Bond Future	851.3700	0.8514	423.4100	0.4234	50.267	0.0000	0.0000
2025/10/20	R4R2	05/02/2026		Bond Future	103.3138	103.3138	104.1841	104.1841	0.842	0.0000	0.0000
2025/10/20	R4R2	05/02/2026	103.43 Call	Bond Future	1811.7000	1.8117	2252.9600	2.2530	24.356	0.0000	0.0000
2025/10/20	R4R2	05/02/2026	103.43 Put	Bond Future	1927.9200	1.9279	1498.9000	1.4989	22.253	0.0000	0.0000
2025/10/20	R4R2	07/05/2026		Bond Future	100.1150	100.1150	101.0013	101.0013	0.885	0.0000	0.0000
2025/10/20	R4R2	07/05/2026	100.23 Call	Bond Future	2502.2000	2.5022	2955.6300	2.9556	18.121	0.0000	0.0000
2025/10/20	R4R2	07/05/2026	100.23 Put	Bond Future	2617.1900	2.6172	2184.2900	2.1843	16.541	0.0000	0.0000
2025/10/20	R4R2	06/08/2026		Bond Future	101.9387	101.9387	102.8415	102.8415	0.886	0.0000	0.0000
2025/10/20	R4R2	06/08/2026	102.06 Call	Bond Future	3063.4100	3.0634	3527.7200	3.5277	15.157	0.0000	0.0000
2025/10/20	R4R2	06/08/2026	102.06 Put	Bond Future	3184.7500	3.1848	2746.2000	2.7462	13.770	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
2025/10/20	R4R2	05/11/2026		Bond Future	98.6253	98.6253	99.5443	99.5443	0.932	0.0000	0.0000
2025/10/20	R4R2	05/11/2026	98.76 Call	Bond Future	3546.2000	3.5462	4021.4200	4.0214	13.401	0.0000	0.0000
2025/10/20	R4R2	05/11/2026	98.76 Put	Bond Future	3680.9000	3.6809	3237.1200	3.2371	12.056	0.0000	0.0000
2025/10/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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