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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2025 TO 21/10/2025

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
2025/10/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	2029	06/11/2025		Bond Future	141.6751	141.6751	141.5651	0.078	0.0000	0.0000
2025/10/21	2029	06/11/2025	139.79 Call	Bond Future	1885.0500	1.8851	1775.1300	5.831	0.0000	0.0000
2025/10/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2029	05/02/2026		Bond Future	144.2786	144.2786	144.1668	0.078	0.0000	0.0000
2025/10/21	2029	05/02/2026	140.11 Call	Bond Future	4168.6100	4.1686	4056.7800	2.683	0.0000	0.0000
2025/10/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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3,026
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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	
2025/10/21	2029	07/05/2026		Bond Future		145.5124	145.5124	145.3987	145.3987	0.078	0.0000	0.0000
2025/10/21	2029	07/05/2026	141.82 Call	Bond Future		3692.3800	3.6924	3578.7400	3.5787	3.078	0.0000	0.0000
2025/10/21	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2029	06/08/2026		Bond Future		148.1997	148.1997	148.0843	148.0843	0.078	0.0000	0.0000
2025/10/21	2029	06/08/2026	144.10 Call	Bond Future		4099.7200	4.0997	3984.3400	3.9843	2.814	0.0000	0.0000
2025/10/21	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2029	05/11/2026		Bond Future		149.3538	149.3538	149.2373	149.2373	0.078	0.0000	0.0000
2025/10/21	2029	05/11/2026	147.56 Call	Bond Future		1793.7600	1.7938	1677.3000	1.6773	6.493	0.0000	0.0000
2025/10/21	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	06/11/2025	8.72 Call	Bond Future		3691.1200	3.6911	3691.9400	3.6919	0.022	0.0000	0.0000
2025/10/21	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	06/11/2025	9.22 Call	Bond Future		5381.6400	5.3816	5382.4600	5.3825	0.015	0.0000	0.0000
2025/10/21	2030	06/11/2025	10.08 Call	Bond Future		8205.9900	8.2060	8206.8100	8.2068	0.010	0.0000	0.0000
2025/10/21	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	06/11/2025		Bond Future		7.6643	103.4118	7.6641	103.4126	0.003	0.0000	0.0000
2025/10/21	2030	06/11/2025	9.54 Call	Bond Future		6444.7100	6.4447	6445.5300	6.4455	0.013	0.0000	0.0000
2025/10/21	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	05/02/2026		Bond Future		7.6848	101.2786	7.6846	101.2796	0.004	0.0000	0.0000
2025/10/21	2030	05/02/2026	9.49 Call	Bond Future		5899.8000	5.8998	5900.7500	5.9008	0.016	0.0000	0.0000
2025/10/21	2030	05/02/2026	9.49 Put	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/10/21	2030	07/05/2026		Bond Future		7.7063	103.1479	7.7060	103.1489	0.004	0.0000	0.0000
2025/10/21	2030	07/05/2026	9.39 Call	Bond Future		5223.9700	5.2240	5224.8700	5.2249	0.017	0.0000	0.0000
2025/10/21	2030	07/05/2026	9.39 Put	Bond Future		3.5400	0.0035	3.4500	0.0035	2.542	0.0000	0.0000
2025/10/21	2030	06/08/2026		Bond Future		7.7451	101.0185	7.7447	101.0198	0.005	0.0000	0.0000
2025/10/21	2030	06/08/2026	9.22 Call	Bond Future		4347.3100	4.3473	4348.2200	4.3482	0.021	0.0000	0.0000
2025/10/21	2030	06/08/2026	9.22 Put	Bond Future		32.5200	0.0325	32.1700	0.0322	1.076	0.0000	0.0000
2025/10/21	2030	05/11/2026		Bond Future		7.7882	102.7922	7.7876	102.7938	0.007	0.0000	0.0000
2025/10/21	2030	05/11/2026	8.39 Call	Bond Future		2137.4100	2.1374	2137.3600	2.1374	0.002	0.0000	0.0000
2025/10/21	2030	05/11/2026	8.39 Put	Bond Future		460.6300	0.4606	459.0000	0.4590	0.354	0.0000	0.0000
2025/10/21	2031	06/11/2025		Bond Future		112.6402	112.6402	112.6627	112.6627	0.020	0.0000	0.0000
2025/10/21	2031	06/11/2025	109.69 Call	Bond Future		2950.1800	2.9502	2972.6700	2.9727	0.762	0.0000	0.0000
2025/10/21	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2031	05/02/2026		Bond Future		112.3195	112.3195	112.3426	112.3426	0.021	0.0000	0.0000
2025/10/21	2031	05/02/2026	111.76 Call	Bond Future		856.1200	0.8561	869.3100	0.8693	1.541	0.0000	0.0000
2025/10/21	2031	05/02/2026	111.76 Put	Bond Future		296.5900	0.2966	286.7000	0.2867	3.335	0.0000	0.0000
2025/10/21	2031	07/05/2026		Bond Future		114.4194	114.4194	114.4430	114.4430	0.021	0.0000	0.0000
2025/10/21	2031	07/05/2026	113.84 Call	Bond Future		1010.9500	1.0110	1024.3600	1.0244	1.326	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/21	2031	07/05/2026	113.84 Put		Bond Future	431.5400	0.4315	421.3900	0.4214	2.352	0.0000	0.0000
2025/10/21	2031	06/08/2026			Bond Future	114.1024	114.1024	114.1277	114.1277	0.022	0.0000	0.0000
2025/10/21	2031	06/08/2026	113.81 Call		Bond Future	944.9700	0.9450	957.9200	0.9579	1.370	0.0000	0.0000
2025/10/21	2031	06/08/2026	113.81 Put		Bond Future	652.5900	0.6526	640.2200	0.6402	1.896	0.0000	0.0000
2025/10/21	2031	05/11/2026			Bond Future	116.1330	116.1330	116.1591	116.1591	0.022	0.0000	0.0000
2025/10/21	2031	05/11/2026	111.49 Call		Bond Future	4652.6900	4.6527	4678.3500	4.6784	0.552	0.0000	0.0000
2025/10/21	2031	05/11/2026	111.49 Put		Bond Future	9.7000	0.0097	9.2700	0.0093	4.433	0.0000	0.0000
2025/10/21	2032	06/11/2025	9.40 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2032	06/11/2025	9.40 Call		Bond Future	5381.2800	5.3813	5383.9100	5.3839	0.049	0.0000	0.0000
2025/10/21	2032	06/11/2025	9.90 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2032	06/11/2025	9.90 Call		Bond Future	7627.0700	7.6271	7629.7000	7.6297	0.034	0.0000	0.0000
2025/10/21	2032	06/11/2025	10.89 Call		Bond Future	11879.5000	11.8795	11882.1300	11.8821	0.022	0.0000	0.0000
2025/10/21	2032	06/11/2025	10.89 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2032	06/11/2025			Bond Future	8.2601	100.8880	8.2595	100.8907	0.007	0.0000	0.0000
2025/10/21	2032	06/11/2025	10.42 Call		Bond Future	9892.1200	9.8921	9894.7500	9.8948	0.027	0.0000	0.0000
2025/10/21	2032	06/11/2025	10.42 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2032	05/02/2026			Bond Future	8.3094	102.7171	8.3088	102.7198	0.007	0.0000	0.0000
2025/10/21	2032	05/02/2026	10.16 Call		Bond Future	8286.8700	8.2869	8289.6000	8.2896	0.033	0.0000	0.0000
2025/10/21	2032	05/02/2026	10.16 Put		Bond Future	0.2500	0.0003	0.2400	0.0002	4.000	0.0000	0.0000
2025/10/21	2032	07/05/2026			Bond Future	8.3547	100.4528	8.3541	100.4556	0.008	0.0000	0.0000
2025/10/21	2032	07/05/2026	10.14 Call		Bond Future	7758.8200	7.7588	7761.4800	7.7615	0.034	0.0000	0.0000
2025/10/21	2032	07/05/2026	10.14 Put		Bond Future	9.5600	0.0096	9.3500	0.0094	2.197	0.0000	0.0000
2025/10/21	2032	06/08/2026			Bond Future	8.4132	102.2833	8.4125	102.2865	0.009	0.0000	0.0000
2025/10/21	2032	06/08/2026	10.12 Call		Bond Future	7212.6600	7.2127	7215.2600	7.2153	0.036	0.0000	0.0000
2025/10/21	2032	06/08/2026	10.12 Put		Bond Future	46.7700	0.0468	46.2100	0.0462	1.197	0.0000	0.0000
2025/10/21	2032	05/11/2026			Bond Future	8.4833	99.9221	8.4825	99.9256	0.010	0.0000	0.0000
2025/10/21	2032	05/11/2026	9.16 Call		Bond Future	3543.8700	3.5439	3544.5300	3.5445	0.019	0.0000	0.0000
2025/10/21	2032	05/11/2026	9.16 Put		Bond Future	732.3700	0.7324	729.5200	0.7295	0.389	0.0000	0.0000
2025/10/21	2033	06/11/2025			Bond Future	135.0648	135.0648	135.4089	135.4089	0.255	0.0000	0.0000
2025/10/21	2033	06/11/2025	133.14 Call		Bond Future	1924.7700	1.9248	2268.9400	2.2689	17.881	0.0000	0.0000
2025/10/21	2033	06/11/2025	133.14 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2033	05/02/2026			Bond Future	137.5469	137.5469	137.8975	137.8975	0.255	0.0000	0.0000
2025/10/21	2033	05/02/2026	132.88 Call		Bond Future	4666.8500	4.6669	5017.4600	5.0175	7.513	0.0000	0.0000
2025/10/21	2033	05/02/2026	132.88 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2033	07/05/2026			Bond Future	138.5527	138.5527	138.9101	138.9101	0.258	0.0000	0.0000
2025/10/21	2033	07/05/2026	135.16 Call		Bond Future	3392.7000	3.3927	3750.0600	3.7501	10.533	0.0000	0.0000
2025/10/21	2033	07/05/2026	135.16 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2033	06/08/2026			Bond Future	141.1116	141.1116	141.4759	141.4759	0.258	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
2025/10/21	2033	06/08/2026	134.25	Call	Bond Future	6861.5500	6.8616	7225.8700	7.2259	5.310	0.0000	0.0000
2025/10/21	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2033	05/11/2026			Bond Future	142.0353	142.0353	142.4072	142.4072	0.262	0.0000	0.0000
2025/10/21	2033	05/11/2026	137.26	Call	Bond Future	4775.3300	4.7753	5147.1500	5.1472	7.786	0.0000	0.0000
2025/10/21	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	06/11/2025	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	06/11/2025	10.50	Call	Bond Future	6423.7300	6.4237	6560.3700	6.5604	2.127	0.0000	0.0000
2025/10/21	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	06/11/2025	11.00	Call	Bond Future	9311.2100	9.3112	9447.8500	9.4479	1.467	0.0000	0.0000
2025/10/21	2037	06/11/2025	12.16	Call	Bond Future	15516.4400	15.5164	15653.0800	15.6531	0.881	0.0000	0.0000
2025/10/21	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	06/11/2025			Bond Future	9.4652	95.7702	9.4443	95.9069	0.221	0.0000	0.0000
2025/10/21	2037	06/11/2025	11.63	Call	Bond Future	12763.5400	12.7635	12900.1800	12.9002	1.071	0.0000	0.0000
2025/10/21	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	05/02/2026	12.27	Call	Bond Future	15426.8200	15.4268	15566.0400	15.5660	0.902	0.0000	0.0000
2025/10/21	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	05/02/2026	10.90	Put	Bond Future	12.7300	0.0127	10.9900	0.0110	13.668	0.0000	0.0000
2025/10/21	2037	05/02/2026	10.90	Call	Bond Future	8178.9600	8.1790	8316.4400	8.3164	1.681	0.0000	0.0000
2025/10/21	2037	05/02/2026			Bond Future	9.5402	93.2481	9.5184	93.3873	0.228	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.20	Call	Bond Future	9837.2900	9.8373	9976.0500	9.9761	1.411	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.20	Put	Bond Future	2.9100	0.0029	2.4500	0.0025	15.808	0.0000	0.0000
2025/10/21	2037	05/02/2026	12.73	Call	Bond Future	17669.9500	17.6700	17809.1700	17.8092	0.788	0.0000	0.0000
2025/10/21	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.40	Put	Bond Future	1.0000	0.0010	0.8300	0.0008	17.000	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.40	Call	Bond Future	10922.3800	10.9224	11061.4300	11.0614	1.273	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.86	Call	Bond Future	13347.7800	13.3478	13486.9900	13.4870	1.043	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.86	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.36	Call	Bond Future	10706.8100	10.7068	10845.8100	10.8458	1.298	0.0000	0.0000
2025/10/21	2037	05/02/2026	11.36	Put	Bond Future	1.2500	0.0013	1.0300	0.0010	17.600	0.0000	0.0000
2025/10/21	2037	05/02/2026	10.65	Put	Bond Future	39.7200	0.0397	35.0200	0.0350	11.833	0.0000	0.0000
2025/10/21	2037	05/02/2026	10.65	Call	Bond Future	6780.3900	6.7804	6914.9100	6.9149	1.984	0.0000	0.0000
2025/10/21	2037	07/05/2026	12.40	Call	Bond Future	15422.2000	15.4222	15563.9300	15.5639	0.919	0.0000	0.0000
2025/10/21	2037	07/05/2026	12.40	Put	Bond Future	0.7500	0.0008	0.6500	0.0007	13.333	0.0000	0.0000
2025/10/21	2037	07/05/2026	10.95	Put	Bond Future	110.2400	0.1102	101.9900	0.1020	7.484	0.0000	0.0000
2025/10/21	2037	07/05/2026	10.95	Call	Bond Future	7975.4100	7.9754	8108.9900	8.1090	1.675	0.0000	0.0000
2025/10/21	2037	07/05/2026			Bond Future	9.6180	94.9691	9.5954	95.1109	0.235	0.0000	0.0000
2025/10/21	2037	07/05/2026	11.32	Call	Bond Future	9925.0700	9.9251	10063.6100	10.0636	1.396	0.0000	0.0000
2025/10/21	2037	07/05/2026	11.32	Put	Bond Future	37.8600	0.0379	34.5700	0.0346	8.690	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	
2025/10/21	2037	07/05/2026	9.00 Put	Bond Future	4796.9700	4.7970	4686.7700	4.6868	2.297	0.0000	0.0000
2025/10/21	2037	07/05/2026	9.00 Call	Bond Future	811.2600	0.8113	842.8900	0.8429	3.899	0.0000	0.0000
2025/10/21	2037	07/05/2026	9.49 Put	Bond Future	2553.3200	2.5533	2470.8800	2.4709	3.229	0.0000	0.0000
2025/10/21	2037	07/05/2026	9.49 Call	Bond Future	1746.4800	1.7465	1805.8700	1.8059	3.401	0.0000	0.0000
2025/10/21	2037	07/05/2026	10.06 Call	Bond Future	3659.3500	3.6594	3756.9100	3.7569	2.666	0.0000	0.0000
2025/10/21	2037	07/05/2026	10.06 Put	Bond Future	943.1900	0.9432	898.9200	0.8989	4.694	0.0000	0.0000
2025/10/21	2037	06/08/2026		Bond Future	9.7082	92.4398	9.6846	92.5845	0.243	0.0000	0.0000
2025/10/21	2037	06/08/2026	11.71 Call	Bond Future	11319.6200	11.3196	11459.8400	11.4598	1.239	0.0000	0.0000
2025/10/21	2037	06/08/2026	11.71 Put	Bond Future	66.7500	0.0668	62.3000	0.0623	6.667	0.0000	0.0000
2025/10/21	2037	06/08/2026	11.30 Call	Bond Future	9271.6000	9.2716	9406.6600	9.4067	1.457	0.0000	0.0000
2025/10/21	2037	06/08/2026	11.30 Put	Bond Future	164.2400	0.1642	154.6300	0.1546	5.851	0.0000	0.0000
2025/10/21	2037	06/08/2026	10.70 Call	Bond Future	6364.8000	6.3648	6484.2500	6.4843	1.877	0.0000	0.0000
2025/10/21	2037	06/08/2026	10.70 Put	Bond Future	540.1400	0.5401	514.9200	0.5149	4.669	0.0000	0.0000
2025/10/21	2037	06/08/2026	10.02 Put	Bond Future	1677.8100	1.6778	1620.9300	1.6209	3.390	0.0000	0.0000
2025/10/21	2037	06/08/2026	10.02 Call	Bond Future	3564.8800	3.5649	3652.6700	3.6527	2.463	0.0000	0.0000
2025/10/21	2037	05/11/2026		Bond Future	9.7986	94.0623	9.7741	94.2097	0.250	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.62 Call	Bond Future	5819.7200	5.8197	5929.6200	5.9296	1.888	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.62 Put	Bond Future	1055.0600	1.0551	1017.5100	1.0175	3.559	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.83 Call	Bond Future	6709.2900	6.7093	6826.7800	6.8268	1.751	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.83 Put	Bond Future	780.3300	0.7803	750.3700	0.7504	3.839	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.23 Call	Bond Future	4318.2000	4.3182	4411.4800	4.4115	2.160	0.0000	0.0000
2025/10/21	2037	05/11/2026	10.23 Put	Bond Future	1773.1300	1.7731	1718.9600	1.7190	3.055	0.0000	0.0000
2025/10/21	2037	05/11/2026	9.46 Put	Bond Future	4195.8800	4.1959	4105.4300	4.1054	2.156	0.0000	0.0000
2025/10/21	2037	05/11/2026	9.46 Call	Bond Future	2129.7500	2.1298	2186.7500	2.1868	2.676	0.0000	0.0000
2025/10/21	2038	06/11/2025		Bond Future	146.2642	146.2642	146.7433	146.7433	0.328	0.0000	0.0000
2025/10/21	2038	06/11/2025	143.88 Call	Bond Future	2384.1500	2.3842	2863.3200	2.8633	20.098	0.0000	0.0000
2025/10/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2038	05/02/2026		Bond Future	146.7816	146.7816	147.2699	147.2699	0.333	0.0000	0.0000
2025/10/21	2038	05/02/2026	143.20 Call	Bond Future	3581.5600	3.5816	4069.8600	4.0699	13.634	0.0000	0.0000
2025/10/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2038	07/05/2026		Bond Future	149.5257	149.5257	150.0232	150.0232	0.333	0.0000	0.0000
2025/10/21	2038	07/05/2026	144.53 Call	Bond Future	4995.7400	4.9957	5493.1700	5.4932	9.957	0.0000	0.0000
2025/10/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2038	06/08/2026		Bond Future	150.0810	150.0810	150.5890	150.5890	0.338	0.0000	0.0000
2025/10/21	2038	06/08/2026	144.72 Call	Bond Future	5360.9900	5.3610	5868.9500	5.8690	9.475	0.0000	0.0000
2025/10/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2038	05/11/2026		Bond Future	152.7531	152.7531	153.2704	153.2704	0.339	0.0000	0.0000
2025/10/21	2038	05/11/2026	146.31 Call	Bond Future	6443.0900	6.4431	6960.4300	6.9604	8.029	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
2025/10/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2040	06/11/2025		Bond Future	9.8765	95.8710	9.8555	96.0222	0.213	0.0000	0.0000
2025/10/21	2040	06/11/2025	11.84 Call	Bond Future	12697.4200	12.6974	12848.7000	12.8487	1.191	0.0000	0.0000
2025/10/21	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2040	05/02/2026		Bond Future	9.9576	93.1000	9.9358	93.2542	0.219	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.49 Call	Bond Future	9986.1000	9.9861	10139.2900	10.1393	1.534	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.49 Put	Bond Future	6.4500	0.0065	5.5000	0.0055	14.729	0.0000	0.0000
2025/10/21	2040	05/02/2026	9.80 Put	Bond Future	2372.1800	2.3722	2274.0700	2.2741	4.136	0.0000	0.0000
2025/10/21	2040	05/02/2026	9.80 Call	Bond Future	1248.0800	1.2481	1304.1100	1.3041	4.489	0.0000	0.0000
2025/10/21	2040	05/02/2026	13.23 Call	Bond Future	19493.3400	19.4933	19647.4800	19.6475	0.791	0.0000	0.0000
2025/10/21	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.82 Put	Bond Future	1.2100	0.0012	1.0000	0.0010	17.355	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.82 Call	Bond Future	11922.3400	11.9223	12076.2700	12.0763	1.291	0.0000	0.0000
2025/10/21	2040	05/02/2026	10.35 Put	Bond Future	627.9100	0.6279	584.7100	0.5847	6.880	0.0000	0.0000
2025/10/21	2040	05/02/2026	10.35 Call	Bond Future	3344.1000	3.3441	3455.0400	3.4550	3.317	0.0000	0.0000
2025/10/21	2040	05/02/2026	10.75 Call	Bond Future	5531.1500	5.5312	5669.7600	5.6698	2.506	0.0000	0.0000
2025/10/21	2040	05/02/2026	10.75 Put	Bond Future	163.6300	0.1636	148.1000	0.1481	9.491	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.15 Call	Bond Future	7937.6700	7.9377	8087.9200	8.0879	1.893	0.0000	0.0000
2025/10/21	2040	05/02/2026	11.15 Put	Bond Future	31.4600	0.0315	27.5700	0.0276	12.365	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.53 Call	Bond Future	15200.1800	15.2002	15356.7700	15.3568	1.030	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.53 Put	Bond Future	3.1600	0.0032	2.8000	0.0028	11.392	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.03 Call	Bond Future	12474.4300	12.4744	12629.6500	12.6297	1.244	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.03 Put	Bond Future	18.0700	0.0181	16.3400	0.0163	9.574	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.12 Put	Bond Future	243.4900	0.2435	227.3700	0.2274	6.620	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.12 Call	Bond Future	7326.8500	7.3269	7467.6800	7.4677	1.922	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.22 Call	Bond Future	13524.4600	13.5245	13680.4200	13.6804	1.153	0.0000	0.0000
2025/10/21	2040	07/05/2026	12.22 Put	Bond Future	9.7600	0.0098	8.7700	0.0088	10.143	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.72 Call	Bond Future	10730.3800	10.7304	10883.3400	10.8833	1.425	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.72 Put	Bond Future	46.7100	0.0467	42.7200	0.0427	8.542	0.0000	0.0000
2025/10/21	2040	07/05/2026	10.70 Put	Bond Future	665.7800	0.6658	630.5000	0.6305	5.299	0.0000	0.0000
2025/10/21	2040	07/05/2026	10.70 Call	Bond Future	5088.6500	5.0887	5210.3200	5.2103	2.391	0.0000	0.0000
2025/10/21	2040	07/05/2026		Bond Future	10.0412	94.8184	10.0186	94.9753	0.224	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.67 Call	Bond Future	10446.3800	10.4464	10598.8000	10.5988	1.459	0.0000	0.0000
2025/10/21	2040	07/05/2026	11.67 Put	Bond Future	54.0900	0.0541	49.5600	0.0496	8.375	0.0000	0.0000
2025/10/21	2040	06/08/2026		Bond Future	10.1364	92.0357	10.1130	92.1958	0.231	0.0000	0.0000
2025/10/21	2040	06/08/2026	12.19 Call	Bond Future	12671.1100	12.6711	12826.5700	12.8266	1.227	0.0000	0.0000
2025/10/21	2040	06/08/2026	12.19 Put	Bond Future	69.2900	0.0693	64.6700	0.0647	6.668	0.0000	0.0000
2025/10/21	2040	05/11/2026		Bond Future	10.2310	93.6507	10.2068	93.8139	0.237	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	
2025/10/21	2040	05/11/2026	11.06 Call	Bond Future	6494.7800	6.4948	6616.7000	6.6167	1.877	0.0000	0.0000
2025/10/21	2040	05/11/2026	11.06 Put	Bond Future	1169.6300	1.1696	1128.4200	1.1284	3.523	0.0000	0.0000
2025/10/21	2040	05/11/2026	11.27 Call	Bond Future	7470.6700	7.4707	7600.8600	7.6009	1.743	0.0000	0.0000
2025/10/21	2040	05/11/2026	11.27 Put	Bond Future	867.9900	0.8680	835.0500	0.8351	3.795	0.0000	0.0000
2025/10/21	2040	05/11/2026	10.67 Call	Bond Future	4843.9500	4.8440	4947.6700	4.9477	2.141	0.0000	0.0000
2025/10/21	2040	05/11/2026	10.67 Put	Bond Future	1966.6700	1.9667	1907.2600	1.9073	3.021	0.0000	0.0000
2025/10/21	2040	05/11/2026	9.91 Put	Bond Future	4628.1100	4.6281	4529.2200	4.5292	2.137	0.0000	0.0000
2025/10/21	2040	05/11/2026	9.91 Call	Bond Future	2438.0200	2.4380	2502.2600	2.5023	2.635	0.0000	0.0000
2025/10/21	2043	06/11/2025		Bond Future	114.7874	114.7874	114.8119	114.8119	0.021	0.0000	0.0000
2025/10/21	2043	06/11/2025	110.43 Call	Bond Future	4357.5467	4.3575	4381.9334	4.3819	0.560	0.0000	0.0000
2025/10/21	2043	06/11/2025	110.43 Put	Bond Future	0.1067	0.0001	0.0634	0.0001	40.641	0.0000	0.0000
2025/10/21	2043	05/02/2026		Bond Future	114.0808	114.0808	114.1058	114.1058	0.022	0.0000	0.0000
2025/10/21	2043	05/02/2026	109.66 Call	Bond Future	4544.0261	4.5440	4564.6799	4.5647	0.455	0.0000	0.0000
2025/10/21	2043	05/02/2026	109.66 Put	Bond Future	123.1861	0.1232	118.8999	0.1189	3.480	0.0000	0.0000
2025/10/21	2043	07/05/2026		Bond Future	116.2136	116.2136	116.2391	116.2391	0.022	0.0000	0.0000
2025/10/21	2043	07/05/2026	111.70 Call	Bond Future	4864.4823	4.8645	4883.5707	4.8836	0.392	0.0000	0.0000
2025/10/21	2043	07/05/2026	111.70 Put	Bond Future	350.8623	0.3509	344.5007	0.3445	1.813	0.0000	0.0000
2025/10/21	2043	06/08/2026		Bond Future	115.4972	115.4972	115.5247	115.5247	0.024	0.0000	0.0000
2025/10/21	2043	06/08/2026	110.88 Call	Bond Future	5204.7205	5.2047	5224.4128	5.2244	0.378	0.0000	0.0000
2025/10/21	2043	06/08/2026	110.88 Put	Bond Future	587.5005	0.5875	579.7528	0.5798	1.319	0.0000	0.0000
2025/10/21	2043	05/11/2026		Bond Future	117.5522	117.5522	117.5804	117.5804	0.024	0.0000	0.0000
2025/10/21	2043	05/11/2026	112.84 Call	Bond Future	5518.7422	5.5187	5538.4234	5.5384	0.357	0.0000	0.0000
2025/10/21	2043	05/11/2026	112.84 Put	Bond Future	806.5222	0.8065	797.9934	0.7980	1.057	0.0000	0.0000
2025/10/21	2044	06/11/2025		Bond Future	10.0761	91.4563	10.0501	91.6534	0.258	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.88 Call	Bond Future	12167.5700	12.1676	12364.6500	12.3647	1.620	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.20 Call	Bond Future	14049.1400	14.0491	14246.2200	14.2462	1.403	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.25 Call	Bond Future	14336.4000	14.3364	14533.4800	14.5335	1.375	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.00 Call	Bond Future	12882.0000	12.8820	13079.0800	13.0791	1.530	0.0000	0.0000
2025/10/21	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.75 Call	Bond Future	11381.3500	11.3814	11578.4300	11.5784	1.732	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2044	06/11/2025	11.25 Call	Bond Future	8234.0400	8.2340	8431.1200	8.4311	2.393	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.25 Call	Bond Future	7659.5600	7.6596	7853.4200	7.8534	2.531	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.25 Put	Bond Future	50.3900	0.0504	43.4700	0.0435	13.733	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	
2025/10/21	2044	05/02/2026	11.50 Call	Bond Future	9218.9200	9.2189	9417.1500	9.4172	2.150	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.50 Put	Bond Future	16.0800	0.0161	13.5300	0.0135	15.858	0.0000	0.0000
2025/10/21	2044	05/02/2026	10.90 Put	Bond Future	203.0100	0.2030	180.8700	0.1809	10.906	0.0000	0.0000
2025/10/21	2044	05/02/2026	10.90 Call	Bond Future	5494.4100	5.4944	5673.0500	5.6731	3.251	0.0000	0.0000
2025/10/21	2044	05/02/2026	10.07 Put	Bond Future	2160.3400	2.1603	2044.1400	2.0441	5.379	0.0000	0.0000
2025/10/21	2044	05/02/2026	10.07 Call	Bond Future	1520.7000	1.5207	1605.2800	1.6053	5.562	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.45 Call	Bond Future	8908.5400	8.9085	9106.1700	9.1062	2.218	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.45 Put	Bond Future	20.4200	0.0204	17.2700	0.0173	15.426	0.0000	0.0000
2025/10/21	2044	05/02/2026		Bond Future	10.1553	88.7306	10.1285	88.9314	0.265	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.56 Call	Bond Future	9590.1400	9.5901	9788.9200	9.7889	2.073	0.0000	0.0000
2025/10/21	2044	05/02/2026	11.56 Put	Bond Future	12.2300	0.0122	10.2300	0.0102	16.353	0.0000	0.0000
2025/10/21	2044	07/05/2026		Bond Future	10.2365	90.3683	10.2087	90.5728	0.271	0.0000	0.0000
2025/10/21	2044	07/05/2026	11.80 Call	Bond Future	10484.7800	10.4848	10682.5900	10.6826	1.887	0.0000	0.0000
2025/10/21	2044	07/05/2026	11.80 Put	Bond Future	68.2000	0.0682	61.5600	0.0616	9.736	0.0000	0.0000
2025/10/21	2044	06/08/2026		Bond Future	10.3282	87.6297	10.2994	87.8382	0.279	0.0000	0.0000
2025/10/21	2044	06/08/2026	12.42 Call	Bond Future	13369.7300	13.3697	13572.6500	13.5727	1.518	0.0000	0.0000
2025/10/21	2044	06/08/2026	12.42 Put	Bond Future	69.5800	0.0696	64.0300	0.0640	7.976	0.0000	0.0000
2025/10/21	2044	05/11/2026		Bond Future	10.4186	89.1674	10.3888	89.3798	0.286	0.0000	0.0000
2025/10/21	2044	05/11/2026	11.34 Call	Bond Future	7265.0700	7.2651	7430.1000	7.4301	2.272	0.0000	0.0000
2025/10/21	2044	05/11/2026	11.34 Put	Bond Future	1070.6900	1.0707	1023.3600	1.0234	4.421	0.0000	0.0000
2025/10/21	2046	06/11/2025		Bond Future	125.2799	125.2799	125.6747	125.6747	0.315	0.0000	0.0000
2025/10/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	264.7200	0.2647	100.000	0.0000	0.0000
2025/10/21	2046	06/11/2025	125.41 Put	Bond Future	130.1500	0.1302	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/21	2046	05/02/2026		Bond Future	127.5821	127.5821	127.9844	127.9844	0.315	0.0000	0.0000
2025/10/21	2046	05/02/2026	121.65 Call	Bond Future	5932.0700	5.9321	6334.4200	6.3344	6.783	0.0000	0.0000
2025/10/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2046	07/05/2026		Bond Future	127.6675	127.6675	128.0777	128.0777	0.321	0.0000	0.0000
2025/10/21	2046	07/05/2026	124.95 Call	Bond Future	2717.5100	2.7175	3127.7300	3.1277	15.095	0.0000	0.0000
2025/10/21	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2046	06/08/2026		Bond Future	130.0248	130.0248	130.4429	130.4429	0.322	0.0000	0.0000
2025/10/21	2046	06/08/2026	122.38 Call	Bond Future	7644.7900	7.6448	8062.9200	8.0629	5.469	0.0000	0.0000
2025/10/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2046	05/11/2026		Bond Future	130.0056	130.0056	130.4322	130.4322	0.328	0.0000	0.0000
2025/10/21	2046	05/11/2026	125.48 Call	Bond Future	4525.5500	4.5256	4952.2300	4.9522	9.428	0.0000	0.0000
2025/10/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	2050	06/11/2025		Bond Future	126.7822	126.7822	127.0178	127.0178	0.186	0.0000	0.0000
2025/10/21	2050	06/11/2025	124.42 Call	Bond Future	2362.2200	2.3622	2597.8200	2.5978	9.974	0.0000	0.0000
2025/10/21	2050	06/11/2025	124.42 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
2025/10/21	2050	05/02/2026		Bond Future	126.6932	126.6932	126.9332	0.189	0.0000	0.0000
2025/10/21	2050	05/02/2026	122.82 Call	Bond Future	3873.1700	3.8732	4113.2400	4.1132	6.198	0.0000
2025/10/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/21	2050	07/05/2026		Bond Future	129.0617	129.0617	129.3065	129.3065	0.190	0.0000
2025/10/21	2050	07/05/2026	124.07 Call	Bond Future	4991.6900	4.9917	5236.4600	5.2365	4.904	0.0000
2025/10/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/21	2050	06/08/2026		Bond Future	128.9866	128.9866	129.2371	129.2371	0.194	0.0000
2025/10/21	2050	06/08/2026	123.27 Call	Bond Future	5716.6000	5.7166	5967.0900	5.9671	4.382	0.0000
2025/10/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/21	2050	05/11/2026		Bond Future	131.2831	131.2831	131.5383	131.5383	0.194	0.0000
2025/10/21	2050	05/11/2026	123.84 Call	Bond Future	7443.0500	7.4431	7698.3400	7.6983	3.430	0.0000
2025/10/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/21	AL37	06/11/2025		Index Future	1223.2670	1223.2670	1223.3500	1223.3500	0.007	0.0000
2025/10/21	AL37	05/02/2026		Index Future	1245.4460	1245.4460	1245.5320	1245.5320	0.007	0.0000
2025/10/21	AL37	07/05/2026		Index Future	1268.4340	1268.4340	1268.5220	1268.5220	0.007	0.0000
2025/10/21	AL37	06/08/2026		Index Future	1291.3280	1291.3280	1291.4200	1291.4200	0.007	0.0000
2025/10/21	AL37	05/11/2026		Index Future	1314.3160	1314.3160	1314.4140	1314.4140	0.007	0.0000
2025/10/21	AL7T	06/11/2025		Index Future	1524.8280	1524.8280	1526.8000	1526.8000	0.129	0.0000
2025/10/21	AL7T	05/02/2026		Index Future	1552.4750	1552.4750	1554.4850	1554.4850	0.129	0.0000
2025/10/21	AL7T	07/05/2026		Index Future	1581.1300	1581.1300	1583.1770	1583.1770	0.129	0.0000
2025/10/21	AL7T	06/08/2026		Index Future	1609.6680	1609.6680	1611.7560	1611.7560	0.130	0.0000
2025/10/21	AL7T	05/11/2026		Index Future	1638.3240	1638.3240	1640.4530	1640.4530	0.130	0.0000
2025/10/21	ALBI	06/11/2025		Index Future	1287.0470	1287.0470	1288.3870	1288.3870	0.104	0.0000
2025/10/21	ALBI	05/02/2026		Index Future	1310.3830	1310.3830	1311.7490	1311.7490	0.104	0.0000
2025/10/21	ALBI	07/05/2026		Index Future	1334.5690	1334.5690	1335.9610	1335.9610	0.104	0.0000
2025/10/21	ALBI	06/08/2026		Index Future	1358.6570	1358.6570	1360.0770	1360.0770	0.105	0.0000
2025/10/21	ALBI	05/11/2026		Index Future	1382.8440	1382.8440	1384.2930	1384.2930	0.105	0.0000
2025/10/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/21	C010	21/12/2025		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
2025/10/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/21	CC42	31/03/2042		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	
2025/10/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/21	ES33	06/11/2025		Bond Future	9.5497	90.0256	9.5285	90.1326	0.222	0.0000	0.0000
2025/10/21	ES33	06/11/2025	12.01 Call	Bond Future	11375.3700	11.3754	11482.4000	11.4824	0.941	0.0000	0.0000
2025/10/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES33	05/02/2026		Bond Future	9.6475	91.6800	9.6253	91.7891	0.230	0.0000	0.0000
2025/10/21	ES33	05/02/2026	11.49 Call	Bond Future	8484.5100	8.4845	8593.6200	8.5936	1.286	0.0000	0.0000
2025/10/21	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES33	07/05/2026		Bond Future	9.7412	89.5993	9.7179	89.7105	0.239	0.0000	0.0000
2025/10/21	ES33	07/05/2026	11.69 Call	Bond Future	8718.7500	8.7188	8829.9200	8.8299	1.275	0.0000	0.0000
2025/10/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES33	06/08/2026		Bond Future	9.8491	91.2529	9.8247	91.3664	0.248	0.0000	0.0000
2025/10/21	ES33	06/08/2026	12.02 Call	Bond Future	9384.2900	9.3843	9497.7500	9.4978	1.209	0.0000	0.0000
2025/10/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES33	05/11/2026		Bond Future	9.9723	89.0839	9.9466	89.1997	0.258	0.0000	0.0000
2025/10/21	ES33	05/11/2026	10.83 Call	Bond Future	3755.4900	3.7555	3871.2800	3.8713	3.083	0.0000	0.0000
2025/10/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES42	06/11/2025		Bond Future	10.2122	86.8782	10.1962	86.9915	0.157	0.0000	0.0000
2025/10/21	ES42	06/11/2025	12.39 Call	Bond Future	13544.2700	13.5443	13657.5600	13.6576	0.836	0.0000	0.0000
2025/10/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES42	05/02/2026		Bond Future	10.2970	88.4746	10.2804	88.5901	0.161	0.0000	0.0000
2025/10/21	ES42	05/02/2026	11.85 Call	Bond Future	9874.9100	9.8749	9990.4200	9.9904	1.170	0.0000	0.0000
2025/10/21	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES42	07/05/2026		Bond Future	10.3821	85.8639	10.3650	85.9816	0.165	0.0000	0.0000
2025/10/21	ES42	07/05/2026	12.20 Call	Bond Future	11222.5200	11.2225	11340.1600	11.3402	1.048	0.0000	0.0000
2025/10/21	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES42	06/08/2026		Bond Future	10.4746	87.4479	10.4569	87.5680	0.169	0.0000	0.0000
2025/10/21	ES42	06/08/2026	12.65 Call	Bond Future	12973.5700	12.9736	13093.6300	13.0936	0.925	0.0000	0.0000
2025/10/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	ES42	05/11/2026		Bond Future	10.5741	84.7398	10.5557	84.8622	0.174	0.0000	0.0000
2025/10/21	ES42	05/11/2026	11.66 Call	Bond Future	6774.9900	6.7750	6897.4100	6.8974	1.807	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	
2025/10/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GOVI	06/11/2025		GOVI	1264.0890	1264.0890	1265.3690	1265.3690	0.101	0.0000	0.0000
2025/10/21	GOVI	06/11/2025	1,112. Call 00	GOVI	1520890.0000	152.0890	1533690.0000	153.3690	0.842	0.0000	0.0000
2025/10/21	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GOVI	05/02/2026		GOVI	1287.0080	1287.0080	1288.3130	1288.3130	0.101	0.0000	0.0000
2025/10/21	GOVI	05/02/2026	1,150. Call 00	GOVI	1370080.0000	137.0080	1383130.0000	138.3130	0.952	0.0000	0.0000
2025/10/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GOVI	07/05/2026		GOVI	1310.7640	1310.7640	1312.0930	1312.0930	0.101	0.0000	0.0000
2025/10/21	GOVI	07/05/2026	1,177. Call 00	GOVI	1337640.0000	133.7640	1350930.0000	135.0930	0.994	0.0000	0.0000
2025/10/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GOVI	06/08/2026		GOVI	1334.4210	1334.4210	1335.7780	1335.7780	0.102	0.0000	0.0000
2025/10/21	GOVI	06/08/2026	1,189. Call 00	GOVI	1454210.0000	145.4210	1467780.0000	146.7780	0.933	0.0000	0.0000
2025/10/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GOVI	05/11/2026		GOVI	1358.1770	1358.1770	1359.5610	1359.5610	0.102	0.0000	0.0000
2025/10/21	GOVI	05/11/2026	1,277. Call 00	GOVI	811770.0000	81.1770	825610.0000	82.5610	1.705	0.0000	0.0000
2025/10/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/21	I258	06/11/2025		Bond Future	115.5923	115.5923	115.6170	115.6170	0.021	0.0000	0.0000
2025/10/21	I258	06/11/2025	112.39 Call	Bond Future	3231.3065	3.2313	3250.7319	3.2507	0.601	0.0000	0.0000
2025/10/21	I258	06/11/2025	112.39 Put	Bond Future	28.9865	0.0290	23.7219	0.0237	18.162	0.0000	0.0000
2025/10/21	I258	05/02/2026		Bond Future	114.9006	114.9006	114.9259	114.9259	0.022	0.0000	0.0000
2025/10/21	I258	05/02/2026	111.65 Call	Bond Future	3903.0444	3.9030	3915.8565	3.9159	0.328	0.0000	0.0000
2025/10/21	I258	05/02/2026	111.65 Put	Bond Future	652.4644	0.6525	639.9365	0.6399	1.920	0.0000	0.0000
2025/10/21	I258	07/05/2026		Bond Future	117.0486	117.0486	117.0745	117.0745	0.022	0.0000	0.0000
2025/10/21	I258	07/05/2026	113.73 Call	Bond Future	4538.4581	4.5385	4551.2722	4.5513	0.282	0.0000	0.0000
2025/10/21	I258	07/05/2026	113.73 Put	Bond Future	1219.8681	1.2199	1206.7522	1.2068	1.075	0.0000	0.0000
2025/10/21	I258	06/08/2026		Bond Future	116.3476	116.3476	116.3754	116.3754	0.024	0.0000	0.0000
2025/10/21	I258	06/08/2026	112.95 Call	Bond Future	5117.9823	5.1180	5132.0033	5.1320	0.274	0.0000	0.0000
2025/10/21	I258	06/08/2026	112.95 Put	Bond Future	1720.4123	1.7204	1706.6133	1.7066	0.802	0.0000	0.0000
2025/10/21	I258	05/11/2026		Bond Future	118.4178	118.4178	118.4464	118.4464	0.024	0.0000	0.0000
2025/10/21	I258	05/11/2026	114.95 Call	Bond Future	5639.8507	5.6399	5654.3437	5.6543	0.257	0.0000	0.0000
2025/10/21	I258	05/11/2026	114.95 Put	Bond Future	2172.0307	2.1720	2157.9437	2.1579	0.649	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/21	IGOV	06/11/2025		Index Future	401.0280	401.0280	401.7380	401.7380	0.177	0.0000
2025/10/21	IGOV	05/02/2026		Index Future	408.3980	408.3980	409.1220	409.1220	0.177	0.0000
2025/10/21	IGOV	07/05/2026		Index Future	416.0340	416.0340	416.7710	416.7710	0.177	0.0000
2025/10/21	IGOV	06/08/2026		Index Future	423.6390	423.6390	424.3900	424.3900	0.177	0.0000
2025/10/21	IGOV	05/11/2026		Index Future	431.2740	431.2740	432.0400	432.0400	0.178	0.0000
2025/10/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/10/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/21	R033	06/11/2025		Bond Future	8.4209	109.6898	8.4203	109.6931	0.007	0.0000
2025/10/21	R033	06/11/2025	10.33 Call	Bond Future	10234.3700	10.2344	10237.6200	10.2376	0.032	0.0000
2025/10/21	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/21	R033	05/02/2026		Bond Future	8.4743	111.6784	8.4737	111.6819	0.007	0.0000
2025/10/21	R033	05/02/2026	10.49 Call	Bond Future	10477.6400	10.4776	10480.7000	10.4807	0.029	0.0000
2025/10/21	R033	05/02/2026	10.49 Put	Bond Future	9.0000	0.0090	8.6200	0.0086	4.222	0.0000
2025/10/21	R033	07/05/2026		Bond Future	8.5245	108.6961	8.5238	108.6996	0.008	0.0000
2025/10/21	R033	07/05/2026	10.38 Call	Bond Future	9492.1200	9.4921	9494.4000	9.4944	0.024	0.0000
2025/10/21	R033	07/05/2026	10.38 Put	Bond Future	84.2800	0.0843	83.0100	0.0830	1.507	0.0000
2025/10/21	R033	06/08/2026		Bond Future	8.5868	110.6766	8.5860	110.6805	0.009	0.0000
2025/10/21	R033	06/08/2026	10.25 Call	Bond Future	8579.7800	8.5798	8581.1000	8.5811	0.015	0.0000
2025/10/21	R033	06/08/2026	10.25 Put	Bond Future	357.4900	0.3575	354.9100	0.3549	0.722	0.0000
2025/10/21	R033	05/11/2026		Bond Future	8.6595	107.5804	8.6587	107.5846	0.010	0.0000
2025/10/21	R033	05/11/2026	9.33 Call	Bond Future	4931.0200	4.9310	4930.3700	4.9304	0.013	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	
2025/10/21	R033	05/11/2026	9.33 Put	Bond Future	1627.5400	1.6275	1622.6200	1.6226	0.302	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.68 Call	Bond Future	10180.2200	10.1802	10310.2900	10.3103	1.278	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.50 Call	Bond Future	9202.2100	9.2022	9332.2800	9.3323	1.413	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.15 Call	Bond Future	7259.3900	7.2594	7389.4600	7.3895	1.792	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	9.77 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	9.77 Call	Bond Future	5086.7900	5.0868	5216.8500	5.2169	2.557	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.00 Call	Bond Future	11884.3000	11.8843	12014.3700	12.0144	1.094	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.30 Call	Bond Future	8098.7600	8.0988	8228.8300	8.2288	1.606	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	9.91 Call	Bond Future	5895.0100	5.8950	6025.0800	6.0251	2.206	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.41 Call	Bond Future	8707.8600	8.7079	8837.9300	8.8379	1.494	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.43 Call	Bond Future	14106.3800	14.1064	14236.4500	14.2365	0.922	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.44 Call	Bond Future	8873.0500	8.8731	9003.1200	9.0031	1.466	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.94 Call	Bond Future	11568.1200	11.5681	11698.1900	11.6982	1.124	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.99 Call	Bond Future	16888.2100	16.8882	17018.2800	17.0183	0.770	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.08 Call	Bond Future	6864.1800	6.8642	6994.2500	6.9943	1.895	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.58 Call	Bond Future	9638.6300	9.6386	9768.7000	9.7687	1.349	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.67 Call	Bond Future	15313.8000	15.3138	15443.8700	15.4439	0.849	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.95 Call	Bond Future	16693.5900	16.6936	16823.6600	16.8237	0.779	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.45 Call	Bond Future	14207.8800	14.2079	14337.9500	14.3380	0.915	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	06/11/2025	10.95 Call	Bond Future	11620.9200	11.6209	11750.9900	11.7510	1.119	0.0000	0.0000
2025/10/21	R035	06/11/2025		Bond Future	8.9237	101.4383	8.9029	101.5684	0.234	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	
2025/10/21	R035	06/11/2025	11.20 Call	Bond Future	12927.3400	12.9273	13057.4100	13.0574	1.006	0.0000	0.0000
2025/10/21	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	05/02/2026		Bond Future	8.9913	103.2773	8.9695	103.4099	0.242	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.79 Call	Bond Future	10183.9400	10.1839	10316.2600	10.3163	1.299	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.79 Put	Bond Future	1.1300	0.0011	0.9300	0.0009	17.699	0.0000	0.0000
2025/10/21	R035	05/02/2026	9.25 Call	Bond Future	2310.2800	2.3103	2395.2100	2.3952	3.676	0.0000	0.0000
2025/10/21	R035	05/02/2026	9.25 Put	Bond Future	754.6000	0.7546	707.0100	0.7070	6.307	0.0000	0.0000
2025/10/21	R035	05/02/2026	8.85 Put	Bond Future	1945.9700	1.9460	1862.6000	1.8626	4.284	0.0000	0.0000
2025/10/21	R035	05/02/2026	8.85 Call	Bond Future	1082.2800	1.0823	1131.4300	1.1314	4.541	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.44 Put	Bond Future	6.7400	0.0067	5.7400	0.0057	14.837	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.44 Call	Bond Future	8320.2200	8.3202	8451.7400	8.4517	1.581	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.94 Put	Bond Future	0.5000	0.0005	0.4100	0.0004	18.000	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.94 Call	Bond Future	10968.8100	10.9688	11101.2400	11.1012	1.207	0.0000	0.0000
2025/10/21	R035	05/02/2026	12.44 Call	Bond Future	18336.4200	18.3364	18468.9400	18.4689	0.723	0.0000	0.0000
2025/10/21	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R035	05/02/2026	11.00 Put	Bond Future	0.3600	0.0004	0.2900	0.0003	19.444	0.0000	0.0000
2025/10/21	R035	05/02/2026	11.00 Call	Bond Future	11280.2900	11.2803	11412.7400	11.4127	1.174	0.0000	0.0000
2025/10/21	R035	05/02/2026	11.17 Call	Bond Future	12155.0400	12.1550	12287.5300	12.2875	1.090	0.0000	0.0000
2025/10/21	R035	05/02/2026	11.17 Put	Bond Future	0.1400	0.0001	0.1100	0.0001	21.429	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.67 Call	Bond Future	9549.8300	9.5498	9682.0000	9.6820	1.384	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.67 Put	Bond Future	2.1300	0.0021	1.7800	0.0018	16.432	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.17 Put	Bond Future	24.1800	0.0242	21.0900	0.0211	12.779	0.0000	0.0000
2025/10/21	R035	05/02/2026	10.17 Call	Bond Future	6859.8800	6.8599	6989.3100	6.9893	1.887	0.0000	0.0000
2025/10/21	R035	07/05/2026		Bond Future	9.0517	100.6804	9.0290	100.8153	0.251	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.86 Call	Bond Future	10041.7300	10.0417	10174.6600	10.1747	1.324	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.86 Put	Bond Future	21.6600	0.0217	19.6200	0.0196	9.418	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.66 Call	Bond Future	9019.9400	9.0199	9151.3800	9.1514	1.457	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.66 Put	Bond Future	40.3600	0.0404	36.8300	0.0368	8.746	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.16 Call	Bond Future	6476.1400	6.4761	6599.1400	6.5991	1.899	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.16 Put	Bond Future	169.1300	0.1691	157.1600	0.1572	7.077	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.66 Put	Bond Future	594.1000	0.5941	562.1100	0.5621	5.385	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.66 Call	Bond Future	4122.9700	4.1230	4225.9500	4.2260	2.498	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.71 Call	Bond Future	9275.8700	9.2759	9407.7500	9.4078	1.422	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.71 Put	Bond Future	34.6600	0.0347	31.5700	0.0316	8.915	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.21 Call	Bond Future	6725.7800	6.7258	6850.0900	6.8501	1.848	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.21 Put	Bond Future	146.8400	0.1468	136.1800	0.1362	7.260	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.71 Put	Bond Future	529.6500	0.5297	500.2700	0.5003	5.547	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.71 Call	Bond Future	4341.2200	4.3412	4446.8100	4.4468	2.432	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.64 Call	Bond Future	8917.5600	8.9176	9048.8000	9.0488	1.472	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
2025/10/21	R035	07/05/2026	10.64 Put	Bond Future	42.9100	0.0429	39.1800	0.0392	8.693	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.14 Call	Bond Future	6376.8400	6.3768	6499.2800	6.4993	1.920	0.0000	0.0000
2025/10/21	R035	07/05/2026	10.14 Put	Bond Future	178.9000	0.1789	166.3700	0.1664	7.004	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.64 Put	Bond Future	621.4900	0.6215	588.4300	0.5884	5.319	0.0000	0.0000
2025/10/21	R035	07/05/2026	9.64 Call	Bond Future	4036.9700	4.0370	4138.8800	4.1389	2.524	0.0000	0.0000
2025/10/21	R035	06/08/2026		Bond Future	9.1237	102.5152	9.1000	102.6529	0.260	0.0000	0.0000
2025/10/21	R035	06/08/2026	11.06 Call	Bond Future	10496.4900	10.4965	10629.9300	10.6299	1.271	0.0000	0.0000
2025/10/21	R035	06/08/2026	11.06 Put	Bond Future	62.0100	0.0620	57.7500	0.0578	6.870	0.0000	0.0000
2025/10/21	R035	06/08/2026	10.22 Call	Bond Future	6465.4700	6.4655	6583.9200	6.5839	1.832	0.0000	0.0000
2025/10/21	R035	06/08/2026	10.22 Put	Bond Future	370.3500	0.3704	351.1000	0.3511	5.198	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.72 Call	Bond Future	4312.6000	4.3126	4411.4000	4.4114	2.291	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.72 Put	Bond Future	934.3700	0.9344	895.4700	0.8955	4.163	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.22 Put	Bond Future	2038.3700	2.0384	1973.0300	1.9730	3.206	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.22 Call	Bond Future	2594.4000	2.5944	2666.7600	2.6668	2.789	0.0000	0.0000
2025/10/21	R035	06/08/2026	10.13 Call	Bond Future	6056.4900	6.0565	6172.0300	6.1720	1.908	0.0000	0.0000
2025/10/21	R035	06/08/2026	10.13 Put	Bond Future	442.8400	0.4428	420.6800	0.4207	5.004	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.63 Call	Bond Future	3965.7100	3.9657	4060.1000	4.0601	2.380	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.63 Put	Bond Future	1087.5700	1.0876	1044.2600	1.0443	3.982	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.13 Put	Bond Future	2307.9600	2.3080	2237.6500	2.2377	3.046	0.0000	0.0000
2025/10/21	R035	06/08/2026	9.13 Call	Bond Future	2344.4700	2.3445	2411.8600	2.4119	2.874	0.0000	0.0000
2025/10/21	R035	05/11/2026		Bond Future	9.2075	99.8160	9.1826	99.9564	0.270	0.0000	0.0000
2025/10/21	R035	05/11/2026	10.03 Call	Bond Future	5393.0100	5.3930	5499.2900	5.4993	1.971	0.0000	0.0000
2025/10/21	R035	05/11/2026	10.03 Put	Bond Future	885.5400	0.8855	851.4100	0.8514	3.854	0.0000	0.0000
2025/10/21	R038	06/11/2025		Bond Future	9.5413	110.8040	9.5203	110.9652	0.220	0.0000	0.0000
2025/10/21	R038	06/11/2025	11.24 Call	Bond Future	11984.6000	11.9846	12145.7200	12.1457	1.344	0.0000	0.0000
2025/10/21	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R038	06/11/2025	12.33 Call	Bond Future	18697.0300	18.6970	18858.1500	18.8582	0.862	0.0000	0.0000
2025/10/21	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R038	06/11/2025	10.98 Call	Bond Future	10276.6900	10.2767	10437.8100	10.4378	1.568	0.0000	0.0000
2025/10/21	R038	05/02/2026		Bond Future	9.6213	112.8129	9.5995	112.9770	0.227	0.0000	0.0000
2025/10/21	R038	05/02/2026	11.44 Call	Bond Future	12528.6200	12.5286	12692.5300	12.6925	1.308	0.0000	0.0000
2025/10/21	R038	05/02/2026	11.44 Put	Bond Future	1.0300	0.0010	0.8500	0.0009	17.476	0.0000	0.0000
2025/10/21	R038	07/05/2026		Bond Future	9.6999	109.4102	9.6772	109.5773	0.234	0.0000	0.0000
2025/10/21	R038	07/05/2026	11.40 Call	Bond Future	11594.3000	11.5943	11758.3500	11.7584	1.415	0.0000	0.0000
2025/10/21	R038	07/05/2026	11.40 Put	Bond Future	33.3700	0.0334	30.2600	0.0303	9.320	0.0000	0.0000
2025/10/21	R038	06/08/2026		Bond Future	9.7886	111.4035	9.7650	111.5740	0.241	0.0000	0.0000
2025/10/21	R038	06/08/2026	11.77 Call	Bond Future	13119.1700	13.1192	13284.6800	13.2847	1.262	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
2025/10/21	R038	06/08/2026	11.77 Put	Bond Future	72.5900	0.0726	67.6000	0.0676	6.874	0.0000	0.0000
2025/10/21	R038	05/11/2026		Bond Future	9.8851	107.8787	9.8605	108.0525	0.249	0.0000	0.0000
2025/10/21	R038	05/11/2026	10.72 Call	Bond Future	6752.6200	6.7526	6884.9800	6.8850	1.960	0.0000	0.0000
2025/10/21	R038	05/11/2026	10.72 Put	Bond Future	1079.8600	1.0799	1038.4100	1.0384	3.838	0.0000	0.0000
2025/10/21	R053	06/11/2025		Bond Future	9.9043	117.4585	9.8835	117.6821	0.211	0.0000	0.0000
2025/10/21	R053	06/11/2025	11.76 Call	Bond Future	17244.2300	17.2442	17467.8600	17.4679	1.297	0.0000	0.0000
2025/10/21	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R053	05/02/2026		Bond Future	9.9745	119.5879	9.9529	119.8157	0.216	0.0000	0.0000
2025/10/21	R053	05/02/2026	11.49 Call	Bond Future	14263.2200	14.2632	14489.6800	14.4897	1.588	0.0000	0.0000
2025/10/21	R053	05/02/2026	11.49 Put	Bond Future	9.1000	0.0091	7.7200	0.0077	15.165	0.0000	0.0000
2025/10/21	R053	07/05/2026		Bond Future	10.0428	115.9332	10.0205	116.1653	0.222	0.0000	0.0000
2025/10/21	R053	07/05/2026	11.69 Call	Bond Future	15226.3100	15.2263	15452.4500	15.4525	1.485	0.0000	0.0000
2025/10/21	R053	07/05/2026	11.69 Put	Bond Future	68.2900	0.0683	62.3600	0.0624	8.684	0.0000	0.0000
2025/10/21	R053	06/08/2026		Bond Future	10.1182	118.0453	10.0952	118.2819	0.227	0.0000	0.0000
2025/10/21	R053	06/08/2026	12.28 Call	Bond Future	19009.7000	19.0097	19240.9300	19.2409	1.216	0.0000	0.0000
2025/10/21	R053	06/08/2026	12.28 Put	Bond Future	75.6400	0.0756	70.3300	0.0703	7.020	0.0000	0.0000
2025/10/21	R053	05/11/2026		Bond Future	10.1984	114.2592	10.1746	114.5001	0.233	0.0000	0.0000
2025/10/21	R053	05/11/2026	11.21 Call	Bond Future	10730.9900	10.7310	10923.9300	10.9239	1.798	0.0000	0.0000
2025/10/21	R053	05/11/2026	11.21 Put	Bond Future	1247.5600	1.2476	1199.5200	1.1995	3.851	0.0000	0.0000
2025/10/21	R186	06/11/2025		Bond Future	7.4302	107.2979	7.3985	107.3320	0.427	0.0000	0.0000
2025/10/21	R186	06/11/2025	8.13 Call	Bond Future	746.9900	0.7470	781.0500	0.7811	4.560	0.0000	0.0000
2025/10/21	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/21	R186	05/02/2026	8.43 Call	Bond Future	85.7200	0.0857	85.3200	0.0853	0.467	0.0000	0.0000
2025/10/21	R186	05/02/2026	8.43 Put	Bond Future	85.7200	0.0857	85.3200	0.0853	0.467	0.0000	0.0000
2025/10/21	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/21	R186	07/05/2026	8.69 Call	Bond Future	116.4400	0.1164	116.1500	0.1162	0.249	0.0000	0.0000
2025/10/21	R186	07/05/2026	8.69 Put	Bond Future	116.4400	0.1164	116.1500	0.1162	0.249	0.0000	0.0000
2025/10/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/21	R186	06/08/2026	8.57 Call	Bond Future	95.8600	0.0959	95.6900	0.0957	0.177	0.0000	0.0000
2025/10/21	R186	06/08/2026	8.57 Put	Bond Future	95.8600	0.0959	95.6900	0.0957	0.177	0.0000	0.0000
2025/10/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/21	R186	05/11/2026	8.12 Call	Bond Future	54.4100	0.0544	54.3400	0.0543	0.129	0.0000	0.0000
2025/10/21	R186	05/11/2026	8.12 Put	Bond Future	54.4100	0.0544	54.3400	0.0543	0.129	0.0000	0.0000
2025/10/21	R202	06/11/2025		Bond Future	283.4116	283.4116	283.7624	283.7624	0.124	0.0000	0.0000
2025/10/21	R202	06/11/2025	275.64 Call	Bond Future	7771.6100	7.7716	8122.4400	8.1224	4.514	0.0000	0.0000
2025/10/21	R202	06/11/2025	275.64 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	
2025/10/21	R202	05/02/2026		Bond Future	283.2688	283.2688	283.6264	283.6264	0.126	0.0000	0.0000
2025/10/21	R202	05/02/2026	277.82 Call	Bond Future	5448.8000	5.4488	5806.3500	5.8064	6.562	0.0000	0.0000
2025/10/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R202	07/05/2026		Bond Future	288.5648	288.5648	288.9292	288.9292	0.126	0.0000	0.0000
2025/10/21	R202	07/05/2026	277.55 Call	Bond Future	11014.7600	11.0148	11379.1800	11.3792	3.308	0.0000	0.0000
2025/10/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R202	06/08/2026		Bond Future	288.4580	288.4580	288.8316	288.8316	0.129	0.0000	0.0000
2025/10/21	R202	06/08/2026	278.86 Call	Bond Future	9598.0200	9.5980	9971.5500	9.9716	3.892	0.0000	0.0000
2025/10/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R202	05/11/2026		Bond Future	293.5940	293.5940	293.9752	293.9752	0.130	0.0000	0.0000
2025/10/21	R202	05/11/2026	280.46 Call	Bond Future	13134.0300	13.1340	13515.2000	13.5152	2.902	0.0000	0.0000
2025/10/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R209	06/11/2025		Bond Future	9.2136	81.1655	9.1928	81.2852	0.227	0.0000	0.0000
2025/10/21	R209	06/11/2025	11.27 Call	Bond Future	10736.2700	10.7363	10855.9200	10.8559	1.114	0.0000	0.0000
2025/10/21	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R209	05/02/2026		Bond Future	9.2805	82.6370	9.2588	82.7589	0.233	0.0000	0.0000
2025/10/21	R209	05/02/2026	10.93 Call	Bond Future	8627.4400	8.6274	8748.9300	8.7489	1.408	0.0000	0.0000
2025/10/21	R209	05/02/2026	10.93 Put	Bond Future	2.2900	0.0023	1.9200	0.0019	16.157	0.0000	0.0000
2025/10/21	R209	07/05/2026		Bond Future	9.3453	81.0106	9.3229	81.1347	0.240	0.0000	0.0000
2025/10/21	R209	07/05/2026	11.07 Call	Bond Future	8868.1000	8.8681	8989.7500	8.9898	1.372	0.0000	0.0000
2025/10/21	R209	07/05/2026	11.07 Put	Bond Future	27.3200	0.0273	24.8700	0.0249	8.968	0.0000	0.0000
2025/10/21	R209	06/08/2026		Bond Future	9.4198	82.4869	9.3965	82.6135	0.248	0.0000	0.0000
2025/10/21	R209	06/08/2026	11.39 Call	Bond Future	9876.7500	9.8768	9999.5500	9.9996	1.243	0.0000	0.0000
2025/10/21	R209	06/08/2026	11.39 Put	Bond Future	56.3200	0.0563	52.5200	0.0525	6.747	0.0000	0.0000
2025/10/21	R209	05/11/2026		Bond Future	9.5017	80.7861	9.4774	80.9152	0.256	0.0000	0.0000
2025/10/21	R209	05/11/2026	10.32 Call	Bond Future	5080.7200	5.0807	5177.6800	5.1777	1.908	0.0000	0.0000
2025/10/21	R209	05/11/2026	10.32 Put	Bond Future	881.6700	0.8817	849.5500	0.8496	3.643	0.0000	0.0000
2025/10/21	R210	06/11/2025		Bond Future	253.5371	253.5371	253.6178	253.6178	0.032	0.0000	0.0000
2025/10/21	R210	06/11/2025	252.14 Call	Bond Future	1397.0500	1.3971	1477.7500	1.4778	5.776	0.0000	0.0000
2025/10/21	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R210	05/02/2026		Bond Future	258.1963	258.1963	258.2788	258.2788	0.032	0.0000	0.0000
2025/10/21	R210	05/02/2026	253.10 Call	Bond Future	5096.2900	5.0963	5178.7500	5.1788	1.618	0.0000	0.0000
2025/10/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R210	07/05/2026		Bond Future	259.5371	259.5371	259.6217	259.6217	0.033	0.0000	0.0000
2025/10/21	R210	07/05/2026	255.40 Call	Bond Future	4137.1200	4.1371	4221.7300	4.2217	2.045	0.0000	0.0000
2025/10/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R210	06/08/2026		Bond Future	264.3298	264.3298	264.4167	264.4167	0.033	0.0000	0.0000
2025/10/21	R210	06/08/2026	259.84 Call	Bond Future	4489.8300	4.4898	4576.7000	4.5767	1.935	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
2025/10/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R210	05/11/2026		Bond Future	265.4985	265.4985	265.5889	265.5889	0.034	0.0000	0.0000
2025/10/21	R210	05/11/2026	253.33 Call	Bond Future	12168.5000	12.1685	12258.9100	12.2589	0.743	0.0000	0.0000
2025/10/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R213	06/11/2025		Bond Future	7.9635	97.2747	7.9580	97.2977	0.069	0.0000	0.0000
2025/10/21	R213	06/11/2025	10.05 Call	Bond Future	8205.1200	8.2051	8228.0400	8.2280	0.279	0.0000	0.0000
2025/10/21	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R213	05/02/2026		Bond Future	8.0048	99.0383	7.9989	99.0617	0.073	0.0000	0.0000
2025/10/21	R213	05/02/2026	9.89 Call	Bond Future	7168.1800	7.1682	7191.5700	7.1916	0.326	0.0000	0.0000
2025/10/21	R213	05/02/2026	9.89 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2025/10/21	R213	07/05/2026		Bond Future	8.0352	97.3144	8.0290	97.3383	0.078	0.0000	0.0000
2025/10/21	R213	07/05/2026	9.80 Call	Bond Future	6475.5300	6.4755	6499.0800	6.4991	0.364	0.0000	0.0000
2025/10/21	R213	07/05/2026	9.80 Put	Bond Future	5.8500	0.0059	5.5700	0.0056	4.786	0.0000	0.0000
2025/10/21	R213	06/08/2026		Bond Future	8.0794	99.0883	8.0727	99.1128	0.083	0.0000	0.0000
2025/10/21	R213	06/08/2026	9.69 Call	Bond Future	5708.9700	5.7090	5732.4000	5.7324	0.410	0.0000	0.0000
2025/10/21	R213	06/08/2026	9.69 Put	Bond Future	36.8600	0.0369	35.7700	0.0358	2.957	0.0000	0.0000
2025/10/21	R213	05/11/2026		Bond Future	8.1417	97.2801	8.1344	97.3054	0.089	0.0000	0.0000
2025/10/21	R213	05/11/2026	8.75 Call	Bond Future	2723.2200	2.7232	2739.9400	2.7399	0.614	0.0000	0.0000
2025/10/21	R213	05/11/2026	8.75 Put	Bond Future	632.4600	0.6325	623.9500	0.6240	1.346	0.0000	0.0000
2025/10/21	R214	06/11/2025		Bond Future	9.8707	74.9440	9.8548	75.0442	0.161	0.0000	0.0000
2025/10/21	R214	06/11/2025	11.64 Call	Bond Future	10011.7000	10.0117	10111.8600	10.1119	1.000	0.0000	0.0000
2025/10/21	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	R214	05/02/2026		Bond Future	9.9476	76.3027	9.9311	76.4048	0.165	0.0000	0.0000
2025/10/21	R214	05/02/2026	11.26 Call	Bond Future	7542.1000	7.5421	7642.5400	7.6425	1.332	0.0000	0.0000
2025/10/21	R214	05/02/2026	11.26 Put	Bond Future	14.4900	0.0145	12.8700	0.0129	11.180	0.0000	0.0000
2025/10/21	R214	07/05/2026		Bond Future	10.0186	74.4129	10.0016	74.5169	0.169	0.0000	0.0000
2025/10/21	R214	07/05/2026	11.53 Call	Bond Future	8528.2500	8.5283	8628.3600	8.6284	1.174	0.0000	0.0000
2025/10/21	R214	07/05/2026	11.53 Put	Bond Future	58.8000	0.0588	54.9100	0.0549	6.616	0.0000	0.0000
2025/10/21	R214	06/08/2026		Bond Future	10.0986	75.7691	10.0811	75.8751	0.174	0.0000	0.0000
2025/10/21	R214	06/08/2026	11.97 Call	Bond Future	10230.7400	10.2307	10332.3500	10.3324	0.993	0.0000	0.0000
2025/10/21	R214	06/08/2026	11.97 Put	Bond Future	87.4600	0.0875	83.0400	0.0830	5.054	0.0000	0.0000
2025/10/21	R214	05/11/2026		Bond Future	10.1863	73.8043	10.1681	73.9124	0.178	0.0000	0.0000
2025/10/21	R214	05/11/2026	10.97 Call	Bond Future	5517.6300	5.5176	5596.9200	5.5969	1.437	0.0000	0.0000
2025/10/21	R214	05/11/2026	10.97 Put	Bond Future	1064.4800	1.0645	1035.6200	1.0356	2.711	0.0000	0.0000
2025/10/21	R248	06/11/2025		Bond Future	10.0307	90.3862	10.0098	90.5546	0.209	0.0000	0.0000
2025/10/21	R248	06/11/2025	11.74 Call	Bond Future	12143.9900	12.1440	12312.3500	12.3124	1.386	0.0000	0.0000
2025/10/21	R248	06/11/2025	11.74 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
2025/10/21	R248	05/02/2026		Bond Future	10.1077	92.0248	10.0861	92.1964	0.214	0.0000
2025/10/21	R248	05/02/2026	11.46 Call	Bond Future	9733.5700	9.7336	9902.9000	9.9029	1.740	0.0000
2025/10/21	R248	05/02/2026	11.46 Put	Bond Future	16.2700	0.0163	14.0300	0.0140	13.768	0.0000
2025/10/21	R248	05/02/2026	9.50 Put	Bond Future	5458.8000	5.4588	5310.7100	5.3107	2.713	0.0000
2025/10/21	R248	05/02/2026	9.50 Call	Bond Future	427.7000	0.4277	451.1800	0.4512	5.490	0.0000
2025/10/21	R248	05/02/2026	10.00 Put	Bond Future	2328.6300	2.3286	2224.7300	2.2247	4.462	0.0000
2025/10/21	R248	05/02/2026	10.00 Call	Bond Future	1469.4600	1.4695	1537.1300	1.5371	4.605	0.0000
2025/10/21	R248	05/02/2026	10.48 Call	Bond Future	3561.2800	3.5613	3684.2500	3.6843	3.453	0.0000
2025/10/21	R248	05/02/2026	10.48 Put	Bond Future	694.5600	0.6946	645.9600	0.6460	6.997	0.0000
2025/10/21	R248	05/02/2026	9.65 Put	Bond Future	4385.0100	4.3850	4247.1500	4.2472	3.144	0.0000
2025/10/21	R248	05/02/2026	9.65 Call	Bond Future	638.2200	0.6382	671.9300	0.6719	5.282	0.0000
2025/10/21	R248	07/05/2026		Bond Future	10.1789	89.2836	10.1566	89.4583	0.219	0.0000
2025/10/21	R248	07/05/2026	11.72 Call	Bond Future	10874.9400	10.8749	11043.6700	11.0437	1.552	0.0000
2025/10/21	R248	07/05/2026	11.72 Put	Bond Future	71.6500	0.0717	65.7200	0.0657	8.276	0.0000
2025/10/21	R248	06/08/2026		Bond Future	10.2585	90.9106	10.2354	91.0888	0.225	0.0000
2025/10/21	R248	06/08/2026	12.37 Call	Bond Future	14128.6100	14.1286	14302.2300	14.3022	1.229	0.0000
2025/10/21	R248	06/08/2026	12.37 Put	Bond Future	67.2500	0.0673	62.6600	0.0627	6.825	0.0000
2025/10/21	R248	05/11/2026		Bond Future	10.3449	88.0705	10.3211	88.2521	0.231	0.0000
2025/10/21	R248	05/11/2026	11.31 Call	Bond Future	7873.8200	7.8738	8016.8100	8.0168	1.816	0.0000
2025/10/21	R248	05/11/2026	11.31 Put	Bond Future	1028.0700	1.0281	989.5200	0.9895	3.750	0.0000
2025/10/21	R2R9	06/11/2025		Bond Future	102.2159	102.2159	102.3729	102.3729	0.154	0.0000
2025/10/21	R2R9	06/11/2025	101.16 Call	Bond Future	1336.8100	1.3368	1438.5600	1.4386	7.611	0.0000
2025/10/21	R2R9	06/11/2025	101.16 Put	Bond Future	280.8700	0.2809	225.6900	0.2257	19.646	0.0000
2025/10/21	R2R9	05/02/2026		Bond Future	104.0690	104.0690	104.2290	104.2290	0.154	0.0000
2025/10/21	R2R9	05/02/2026	102.99 Call	Bond Future	2305.1900	2.3052	2395.8100	2.3958	3.931	0.0000
2025/10/21	R2R9	05/02/2026	102.99 Put	Bond Future	1226.1500	1.2262	1156.8500	1.1569	5.652	0.0000
2025/10/21	R2R9	07/05/2026		Bond Future	101.0103	101.0103	101.1732	101.1732	0.161	0.0000
2025/10/21	R2R9	07/05/2026	99.91 Call	Bond Future	2943.2400	2.9432	3033.6700	3.0337	3.072	0.0000
2025/10/21	R2R9	07/05/2026	99.91 Put	Bond Future	1842.9300	1.8429	1770.5200	1.7705	3.929	0.0000
2025/10/21	R2R9	06/08/2026		Bond Future	102.8507	102.8507	103.0167	103.0167	0.161	0.0000
2025/10/21	R2R9	06/08/2026	101.74 Call	Bond Future	3466.1300	3.4661	3557.4700	3.5575	2.635	0.0000
2025/10/21	R2R9	06/08/2026	101.74 Put	Bond Future	2355.4600	2.3555	2280.7500	2.2808	3.172	0.0000
2025/10/21	R2R9	05/11/2026		Bond Future	99.6797	99.6797	99.8491	99.8491	0.170	0.0000
2025/10/21	R2R9	05/11/2026	98.56 Call	Bond Future	3913.7800	3.9138	4006.6500	4.0067	2.373	0.0000
2025/10/21	R2R9	05/11/2026	98.56 Put	Bond Future	2794.0500	2.7941	2717.6000	2.7176	2.736	0.0000
2025/10/21	R4R2	06/11/2025		Bond Future	102.3289	102.3289	102.4987	102.4987	0.166	0.0000
2025/10/21	R4R2	06/11/2025	101.58 Call	Bond Future	1172.3100	1.1723	1267.8300	1.2678	8.148	0.0000
2025/10/21	R4R2	06/11/2025	101.58 Put	Bond Future	423.4100	0.4234	349.1400	0.3491	17.541	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
2025/10/21	R4R2	05/02/2026		Bond Future	104.1841	104.1841	104.3570	104.3570	0.166	0.0000	0.0000
2025/10/21	R4R2	05/02/2026	103.43 Call	Bond Future	2252.9600	2.2530	2344.9300	2.3449	4.082	0.0000	0.0000
2025/10/21	R4R2	05/02/2026	103.43 Put	Bond Future	1498.9000	1.4989	1417.9400	1.4179	5.401	0.0000	0.0000
2025/10/21	R4R2	07/05/2026		Bond Future	101.0013	101.0013	101.1775	101.1775	0.174	0.0000	0.0000
2025/10/21	R4R2	07/05/2026	100.23 Call	Bond Future	2955.6300	2.9556	3048.9800	3.0490	3.158	0.0000	0.0000
2025/10/21	R4R2	07/05/2026	100.23 Put	Bond Future	2184.2900	2.1843	2101.4700	2.1015	3.792	0.0000	0.0000
2025/10/21	R4R2	06/08/2026		Bond Future	102.8415	102.8415	103.0211	103.0211	0.175	0.0000	0.0000
2025/10/21	R4R2	06/08/2026	102.06 Call	Bond Future	3527.7200	3.5277	3622.8600	3.6229	2.697	0.0000	0.0000
2025/10/21	R4R2	06/08/2026	102.06 Put	Bond Future	2746.2000	2.7462	2661.7200	2.6617	3.076	0.0000	0.0000
2025/10/21	R4R2	05/11/2026		Bond Future	99.5443	99.5443	99.7274	99.7274	0.184	0.0000	0.0000
2025/10/21	R4R2	05/11/2026	98.76 Call	Bond Future	4021.4200	4.0214	4118.6000	4.1186	2.417	0.0000	0.0000
2025/10/21	R4R2	05/11/2026	98.76 Put	Bond Future	3237.1200	3.2371	3151.2000	3.1512	2.654	0.0000	0.0000
2025/10/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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