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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2025 TO 23/10/2025

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
2025/10/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	2029	06/11/2025		Bond Future	141.6512	141.6512	141.9103	0.183	0.0000	0.0000
2025/10/23	2029	06/11/2025	139.79 Call	Bond Future	1861.1500	1.8612	2120.2700	13.923	0.0000	0.0000
2025/10/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2029	05/02/2026		Bond Future	144.2548	144.2548	144.5189	0.183	0.0000	0.0000
2025/10/23	2029	05/02/2026	140.11 Call	Bond Future	4144.8400	4.1448	4408.9100	6.371	0.0000	0.0000
2025/10/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/23	2029	07/05/2026		Bond Future		145.4896	145.4896	145.7586	145.7586	0.185	0.0000	0.0000
2025/10/23	2029	07/05/2026	141.82 Call	Bond Future		3669.6000	3.6696	3938.5700	3.9386	7.330	0.0000	0.0000
2025/10/23	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2029	06/08/2026		Bond Future		148.1781	148.1781	148.4524	148.4524	0.185	0.0000	0.0000
2025/10/23	2029	06/08/2026	144.10 Call	Bond Future		4078.0600	4.0781	4352.4200	4.3524	6.728	0.0000	0.0000
2025/10/23	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2029	05/11/2026		Bond Future		149.3346	149.3346	149.6142	149.6142	0.187	0.0000	0.0000
2025/10/23	2029	05/11/2026	147.56 Call	Bond Future		1774.5500	1.7746	2054.1500	2.0542	15.756	0.0000	0.0000
2025/10/23	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	06/11/2025	8.72 Call	Bond Future		3549.8900	3.5499	3514.7300	3.5147	0.990	0.0000	0.0000
2025/10/23	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	06/11/2025	9.22 Call	Bond Future		5240.4100	5.2404	5205.2500	5.2053	0.671	0.0000	0.0000
2025/10/23	2030	06/11/2025	10.08 Call	Bond Future		8064.7600	8.0648	8029.6000	8.0296	0.436	0.0000	0.0000
2025/10/23	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	06/11/2025		Bond Future		7.7038	103.2706	7.7137	103.2354	0.128	0.0000	0.0000
2025/10/23	2030	06/11/2025	9.54 Call	Bond Future		6303.4800	6.3035	6268.3200	6.2683	0.558	0.0000	0.0000
2025/10/23	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	05/02/2026		Bond Future		7.7272	101.1352	7.7377	101.0995	0.137	0.0000	0.0000
2025/10/23	2030	05/02/2026	9.49 Call	Bond Future		5756.4100	5.7564	5720.7100	5.7207	0.620	0.0000	0.0000
2025/10/23	2030	05/02/2026	9.49 Put	Bond Future		0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/10/23	2030	07/05/2026		Bond Future		7.7520	103.0019	7.7633	102.9656	0.147	0.0000	0.0000
2025/10/23	2030	07/05/2026	9.39 Call	Bond Future		5078.6400	5.0786	5042.4700	5.0425	0.712	0.0000	0.0000
2025/10/23	2030	07/05/2026	9.39 Put	Bond Future		4.2000	0.0042	4.3400	0.0043	3.333	0.0000	0.0000
2025/10/23	2030	06/08/2026		Bond Future		7.7943	100.8709	7.8065	100.8342	0.157	0.0000	0.0000
2025/10/23	2030	06/08/2026	9.22 Call	Bond Future		4204.3700	4.2044	4168.7200	4.1687	0.848	0.0000	0.0000
2025/10/23	2030	06/08/2026	9.22 Put	Bond Future		37.1600	0.0372	38.2200	0.0382	2.853	0.0000	0.0000
2025/10/23	2030	05/11/2026		Bond Future		7.8411	102.6432	7.8543	102.6061	0.168	0.0000	0.0000
2025/10/23	2030	05/11/2026	8.39 Call	Bond Future		2027.1100	2.0271	1999.4300	1.9994	1.365	0.0000	0.0000
2025/10/23	2030	05/11/2026	8.39 Put	Bond Future		499.3100	0.4993	508.7100	0.5087	1.883	0.0000	0.0000
2025/10/23	2031	06/11/2025		Bond Future		112.7301	112.7301	112.5964	112.5964	0.119	0.0000	0.0000
2025/10/23	2031	06/11/2025	109.69 Call	Bond Future		3040.0500	3.0401	2906.3800	2.9064	4.397	0.0000	0.0000
2025/10/23	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2031	05/02/2026		Bond Future		112.4123	112.4123	112.2763	112.2763	0.121	0.0000	0.0000
2025/10/23	2031	05/02/2026	111.76 Call	Bond Future		914.6600	0.9147	820.7700	0.8208	10.265	0.0000	0.0000
2025/10/23	2031	05/02/2026	111.76 Put	Bond Future		262.3200	0.2623	304.4300	0.3044	16.053	0.0000	0.0000
2025/10/23	2031	07/05/2026		Bond Future		114.5141	114.5141	114.3756	114.3756	0.121	0.0000	0.0000
2025/10/23	2031	07/05/2026	113.84 Call	Bond Future		1068.8800	1.0689	978.3700	0.9784	8.468	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	
2025/10/23	2031	07/05/2026	113.84 Put	Bond Future	394.8200	0.3948	442.8200	0.4428	12.157	0.0000	0.0000
2025/10/23	2031	06/08/2026		Bond Future	114.2022	114.2022	114.0614	114.0614	0.123	0.0000	0.0000
2025/10/23	2031	06/08/2026	113.81 Call	Bond Future	999.3900	0.9994	918.0300	0.9180	8.141	0.0000	0.0000
2025/10/23	2031	06/08/2026	113.81 Put	Bond Future	607.1800	0.6072	666.6500	0.6667	9.794	0.0000	0.0000
2025/10/23	2031	05/11/2026		Bond Future	116.2359	116.2359	116.0929	116.0929	0.123	0.0000	0.0000
2025/10/23	2031	05/11/2026	111.49 Call	Bond Future	4754.1800	4.7542	4612.8400	4.6128	2.973	0.0000	0.0000
2025/10/23	2031	05/11/2026	111.49 Put	Bond Future	8.2800	0.0083	9.9400	0.0099	20.048	0.0000	0.0000
2025/10/23	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2032	06/11/2025	9.40 Call	Bond Future	5096.6400	5.0966	5123.9600	5.1240	0.536	0.0000	0.0000
2025/10/23	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2032	06/11/2025	9.90 Call	Bond Future	7342.4300	7.3424	7369.7500	7.3698	0.372	0.0000	0.0000
2025/10/23	2032	06/11/2025	10.89 Call	Bond Future	11594.8600	11.5949	11622.1800	11.6222	0.236	0.0000	0.0000
2025/10/23	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2032	06/11/2025		Bond Future	8.3184	100.6034	8.3128	100.6307	0.067	0.0000	0.0000
2025/10/23	2032	06/11/2025	10.42 Call	Bond Future	9607.4800	9.6075	9634.8000	9.6348	0.284	0.0000	0.0000
2025/10/23	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2032	05/02/2026		Bond Future	8.3707	102.4277	8.3648	102.4555	0.071	0.0000	0.0000
2025/10/23	2032	05/02/2026	10.16 Call	Bond Future	7997.5700	7.9976	8025.4100	8.0254	0.348	0.0000	0.0000
2025/10/23	2032	05/02/2026	10.16 Put	Bond Future	0.3400	0.0003	0.3100	0.0003	8.824	0.0000	0.0000
2025/10/23	2032	07/05/2026		Bond Future	8.4194	100.1581	8.4131	100.1866	0.074	0.0000	0.0000
2025/10/23	2032	07/05/2026	10.14 Call	Bond Future	7466.5000	7.4665	7494.4100	7.4944	0.374	0.0000	0.0000
2025/10/23	2032	07/05/2026	10.14 Put	Bond Future	11.8800	0.0119	11.3600	0.0114	4.377	0.0000	0.0000
2025/10/23	2032	06/08/2026		Bond Future	8.4813	101.9843	8.4747	102.0135	0.079	0.0000	0.0000
2025/10/23	2032	06/08/2026	10.12 Call	Bond Future	6922.3200	6.9223	6950.0100	6.9500	0.400	0.0000	0.0000
2025/10/23	2032	06/08/2026	10.12 Put	Bond Future	55.4400	0.0554	53.9100	0.0539	2.760	0.0000	0.0000
2025/10/23	2032	05/11/2026		Bond Future	8.5551	99.6189	8.5480	99.6489	0.083	0.0000	0.0000
2025/10/23	2032	05/11/2026	9.16 Call	Bond Future	3318.5400	3.3185	3338.1400	3.3381	0.591	0.0000	0.0000
2025/10/23	2032	05/11/2026	9.16 Put	Bond Future	810.1600	0.8102	799.7600	0.7998	1.284	0.0000	0.0000
2025/10/23	2033	06/11/2025		Bond Future	135.4951	135.4951	135.7043	135.7043	0.154	0.0000	0.0000
2025/10/23	2033	06/11/2025	133.14 Call	Bond Future	2355.1200	2.3551	2564.2700	2.5643	8.881	0.0000	0.0000
2025/10/23	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2033	05/02/2026		Bond Future	137.9856	137.9856	138.1988	138.1988	0.154	0.0000	0.0000
2025/10/23	2033	05/02/2026	132.88 Call	Bond Future	5105.6300	5.1056	5318.7700	5.3188	4.175	0.0000	0.0000
2025/10/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2033	07/05/2026		Bond Future	139.0007	139.0007	139.2179	139.2179	0.156	0.0000	0.0000
2025/10/23	2033	07/05/2026	135.16 Call	Bond Future	3840.7100	3.8407	4057.8500	4.0579	5.654	0.0000	0.0000
2025/10/23	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2033	06/08/2026		Bond Future	141.5693	141.5693	141.7908	141.7908	0.157	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	
2025/10/23	2033	06/08/2026	134.25 Call	Bond Future	7319.2500	7.3193	7540.8200	7.5408	3.027	0.0000	0.0000
2025/10/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2033	05/11/2026		Bond Future	142.5042	142.5042	142.7300	142.7300	0.158	0.0000	0.0000
2025/10/23	2033	05/11/2026	137.26 Call	Bond Future	5244.2200	5.2442	5470.0000	5.4700	4.305	0.0000	0.0000
2025/10/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	06/11/2025	10.50 Call	Bond Future	6411.9300	6.4119	6449.9900	6.4500	0.594	0.0000	0.0000
2025/10/23	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	06/11/2025	11.00 Call	Bond Future	9299.4100	9.2994	9337.4700	9.3375	0.409	0.0000	0.0000
2025/10/23	2037	06/11/2025	12.16 Call	Bond Future	15504.6400	15.5046	15542.7000	15.5427	0.245	0.0000	0.0000
2025/10/23	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	06/11/2025		Bond Future	9.4670	95.7584	9.4612	95.7965	0.062	0.0000	0.0000
2025/10/23	2037	06/11/2025	11.63 Call	Bond Future	12751.7400	12.7517	12789.8000	12.7898	0.298	0.0000	0.0000
2025/10/23	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	05/02/2026		Bond Future	9.5420	93.2364	9.5359	93.2752	0.064	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.20 Call	Bond Future	9825.3600	9.8254	9863.9400	9.8639	0.393	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.20 Put	Bond Future	2.6700	0.0027	2.4500	0.0025	8.240	0.0000	0.0000
2025/10/23	2037	05/02/2026	9.65 Call	Bond Future	1873.9000	1.8739	1889.5000	1.8895	0.832	0.0000	0.0000
2025/10/23	2037	05/02/2026	9.65 Put	Bond Future	1187.2000	1.1872	1164.0000	1.1640	1.954	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.10 Call	Bond Future	3800.1600	3.8002	3828.4100	3.8284	0.743	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.10 Put	Bond Future	325.2200	0.3252	314.6700	0.3147	3.244	0.0000	0.0000
2025/10/23	2037	05/02/2026	12.27 Call	Bond Future	15415.1300	15.4151	15453.9300	15.4539	0.252	0.0000	0.0000
2025/10/23	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.90 Put	Bond Future	11.9400	0.0119	11.1500	0.0112	6.616	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.90 Call	Bond Future	8166.4800	8.1665	8204.4900	8.2045	0.465	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.86 Call	Bond Future	13336.0900	13.3361	13374.8800	13.3749	0.291	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.86 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.36 Call	Bond Future	10695.0000	10.6950	10733.7000	10.7337	0.362	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.36 Put	Bond Future	1.1300	0.0011	1.0300	0.0010	8.850	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.65 Put	Bond Future	37.8800	0.0379	35.8100	0.0358	5.465	0.0000	0.0000
2025/10/23	2037	05/02/2026	10.65 Call	Bond Future	6766.8600	6.7669	6803.5900	6.8036	0.543	0.0000	0.0000
2025/10/23	2037	05/02/2026	12.73 Call	Bond Future	17658.2600	17.6583	17697.0600	17.6971	0.220	0.0000	0.0000
2025/10/23	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.40 Put	Bond Future	0.9000	0.0009	0.8200	0.0008	8.889	0.0000	0.0000
2025/10/23	2037	05/02/2026	11.40 Call	Bond Future	10910.5900	10.9106	10949.3100	10.9493	0.355	0.0000	0.0000
2025/10/23	2037	07/05/2026	12.40 Call	Bond Future	15410.3800	15.4104	15449.8300	15.4498	0.256	0.0000	0.0000
2025/10/23	2037	07/05/2026	12.40 Put	Bond Future	0.7100	0.0007	0.6600	0.0007	7.042	0.0000	0.0000
2025/10/23	2037	07/05/2026	10.95 Put	Bond Future	108.1700	0.1082	104.9000	0.1049	3.023	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	
2025/10/23	2037	07/05/2026	10.95 Call	Bond Future		7961.5600	7.9616	7997.7900	7.9978	0.455	0.0000	0.0000
2025/10/23	2037	07/05/2026		Bond Future		9.6198	94.9573	9.6135	94.9968	0.065	0.0000	0.0000
2025/10/23	2037	07/05/2026	11.32 Call	Bond Future		9912.3000	9.9123	9950.4400	9.9504	0.385	0.0000	0.0000
2025/10/23	2037	07/05/2026	11.32 Put	Bond Future		36.8700	0.0369	35.5100	0.0355	3.689	0.0000	0.0000
2025/10/23	2037	07/05/2026	9.00 Put	Bond Future		4796.8900	4.7969	4762.7900	4.7628	0.711	0.0000	0.0000
2025/10/23	2037	07/05/2026	9.00 Call	Bond Future		799.4000	0.7994	804.8000	0.8048	0.676	0.0000	0.0000
2025/10/23	2037	07/05/2026	9.49 Put	Bond Future		2549.2200	2.5492	2522.2200	2.5222	1.059	0.0000	0.0000
2025/10/23	2037	07/05/2026	9.49 Call	Bond Future		1730.6000	1.7306	1743.1000	1.7431	0.722	0.0000	0.0000
2025/10/23	2037	07/05/2026	10.06 Call	Bond Future		3642.1500	3.6422	3666.0100	3.6660	0.655	0.0000	0.0000
2025/10/23	2037	07/05/2026	10.06 Put	Bond Future		937.7700	0.9378	922.1300	0.9221	1.668	0.0000	0.0000
2025/10/23	2037	06/08/2026		Bond Future		9.7100	92.4288	9.7034	92.4693	0.068	0.0000	0.0000
2025/10/23	2037	06/08/2026	11.71 Call	Bond Future		11307.5800	11.3076	11346.2800	11.3463	0.342	0.0000	0.0000
2025/10/23	2037	06/08/2026	11.71 Put	Bond Future		65.6900	0.0657	63.9500	0.0640	2.649	0.0000	0.0000
2025/10/23	2037	06/08/2026	11.30 Call	Bond Future		9258.7200	9.2587	9295.5300	9.2955	0.398	0.0000	0.0000
2025/10/23	2037	06/08/2026	11.30 Put	Bond Future		162.3400	0.1623	158.7100	0.1587	2.236	0.0000	0.0000
2025/10/23	2037	06/08/2026	10.70 Call	Bond Future		6350.3400	6.3503	6381.7700	6.3818	0.495	0.0000	0.0000
2025/10/23	2037	06/08/2026	10.70 Put	Bond Future		536.6600	0.5367	527.6500	0.5277	1.679	0.0000	0.0000
2025/10/23	2037	06/08/2026	10.02 Put	Bond Future		1673.5800	1.6736	1654.5500	1.6546	1.137	0.0000	0.0000
2025/10/23	2037	06/08/2026	10.02 Call	Bond Future		3549.6700	3.5497	3571.0800	3.5711	0.603	0.0000	0.0000
2025/10/23	2037	05/11/2026		Bond Future		9.8003	94.0521	9.7934	94.0936	0.070	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.62 Call	Bond Future		5806.0800	5.8061	5834.7900	5.8348	0.494	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.62 Put	Bond Future		1051.5800	1.0516	1038.8000	1.0388	1.215	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.83 Call	Bond Future		6695.8900	6.6959	6727.0300	6.7270	0.465	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.83 Put	Bond Future		777.0900	0.7771	766.7400	0.7667	1.332	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.23 Call	Bond Future		4304.4900	4.3045	4328.0700	4.3281	0.548	0.0000	0.0000
2025/10/23	2037	05/11/2026	10.23 Put	Bond Future		1769.5800	1.7696	1751.6700	1.7517	1.012	0.0000	0.0000
2025/10/23	2037	05/11/2026	9.46 Put	Bond Future		4194.1600	4.1942	4165.7800	4.1658	0.677	0.0000	0.0000
2025/10/23	2037	05/11/2026	9.46 Call	Bond Future		2117.8700	2.1179	2130.9800	2.1310	0.619	0.0000	0.0000
2025/10/23	2038	06/11/2025		Bond Future		146.7628	146.7628	146.9438	146.9438	0.123	0.0000	0.0000
2025/10/23	2038	06/11/2025	143.88 Call	Bond Future		2882.8300	2.8828	3063.7900	3.0638	6.277	0.0000	0.0000
2025/10/23	2038	06/11/2025	143.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2038	05/02/2026		Bond Future		147.2908	147.2908	147.4751	147.4751	0.125	0.0000	0.0000
2025/10/23	2038	05/02/2026	143.20 Call	Bond Future		4090.7700	4.0908	4275.1200	4.2751	4.506	0.0000	0.0000
2025/10/23	2038	05/02/2026	143.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2038	07/05/2026		Bond Future		150.0446	150.0446	150.2324	150.2324	0.125	0.0000	0.0000
2025/10/23	2038	07/05/2026	144.53 Call	Bond Future		5514.6200	5.5146	5702.4400	5.7024	3.406	0.0000	0.0000
2025/10/23	2038	07/05/2026	144.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2038	06/08/2026		Bond Future		150.6131	150.6131	150.8048	150.8048	0.127	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	
2025/10/23	2038	06/08/2026	144.72 Call	Bond Future	5893.1000	5.8931	6084.8100	6.0848	3.253	0.0000	0.0000
2025/10/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2038	05/11/2026		Bond Future	153.2964	153.2964	153.4919	153.4919	0.128	0.0000	0.0000
2025/10/23	2038	05/11/2026	146.31 Call	Bond Future	6986.4300	6.9864	7181.9100	7.1819	2.798	0.0000	0.0000
2025/10/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2040	06/11/2025		Bond Future	9.8730	95.8961	9.8721	95.9023	0.009	0.0000	0.0000
2025/10/23	2040	06/11/2025	11.84 Call	Bond Future	12722.5200	12.7225	12728.7800	12.7288	0.049	0.0000	0.0000
2025/10/23	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2040	05/02/2026		Bond Future	9.9539	93.1259	9.9530	93.1324	0.009	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.49 Call	Bond Future	10011.3500	10.0114	10017.5800	10.0176	0.062	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.49 Put	Bond Future	5.8100	0.0058	5.5300	0.0055	4.819	0.0000	0.0000
2025/10/23	2040	05/02/2026	9.80 Put	Bond Future	2341.0900	2.3411	2329.2900	2.3293	0.504	0.0000	0.0000
2025/10/23	2040	05/02/2026	9.80 Call	Bond Future	1242.8800	1.2429	1237.5900	1.2376	0.426	0.0000	0.0000
2025/10/23	2040	05/02/2026	13.23 Call	Bond Future	19519.2300	19.5192	19525.7400	19.5257	0.033	0.0000	0.0000
2025/10/23	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.82 Put	Bond Future	1.0500	0.0011	0.9900	0.0010	5.714	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.82 Call	Bond Future	11948.0700	11.9481	11954.5200	11.9545	0.054	0.0000	0.0000
2025/10/23	2040	05/02/2026	10.35 Put	Bond Future	609.3400	0.6093	601.6400	0.6016	1.264	0.0000	0.0000
2025/10/23	2040	05/02/2026	10.35 Call	Bond Future	3351.4200	3.3514	3350.2300	3.3502	0.036	0.0000	0.0000
2025/10/23	2040	05/02/2026	10.75 Call	Bond Future	5548.9800	5.5490	5552.0500	5.5521	0.055	0.0000	0.0000
2025/10/23	2040	05/02/2026	10.75 Put	Bond Future	155.5700	0.1556	152.1300	0.1521	2.211	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.15 Call	Bond Future	7961.2100	7.9612	7966.7000	7.9667	0.069	0.0000	0.0000
2025/10/23	2040	05/02/2026	11.15 Put	Bond Future	29.1100	0.0291	28.0900	0.0281	3.504	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.53 Call	Bond Future	15226.4000	15.2264	15232.9100	15.2329	0.043	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.53 Put	Bond Future	2.9500	0.0030	2.8500	0.0029	3.390	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.03 Call	Bond Future	12499.9200	12.4999	12506.1300	12.5061	0.050	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.03 Put	Bond Future	17.1300	0.0171	16.7300	0.0167	2.335	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.12 Put	Bond Future	236.5100	0.2365	233.6400	0.2336	1.213	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.12 Call	Bond Future	7346.3000	7.3463	7350.0400	7.3500	0.051	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.22 Call	Bond Future	13550.3300	13.5503	13556.7000	13.5567	0.047	0.0000	0.0000
2025/10/23	2040	07/05/2026	12.22 Put	Bond Future	9.2000	0.0092	8.9600	0.0090	2.609	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.72 Call	Bond Future	10754.7900	10.7548	10760.5400	10.7605	0.053	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.72 Put	Bond Future	44.6900	0.0447	43.8300	0.0438	1.924	0.0000	0.0000
2025/10/23	2040	07/05/2026	10.70 Put	Bond Future	652.3800	0.6524	647.0300	0.6470	0.820	0.0000	0.0000
2025/10/23	2040	07/05/2026	10.70 Call	Bond Future	5101.6800	5.1017	5102.9400	5.1029	0.025	0.0000	0.0000
2025/10/23	2040	07/05/2026		Bond Future	10.0374	94.8448	10.0364	94.8514	0.009	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.67 Call	Bond Future	10470.5400	10.4705	10476.1900	10.4762	0.054	0.0000	0.0000
2025/10/23	2040	07/05/2026	11.67 Put	Bond Future	51.8200	0.0518	50.8600	0.0509	1.853	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
2025/10/23	2040	06/08/2026		Bond Future	10.1323	92.0636	10.1313	92.0706	0.010	0.0000
2025/10/23	2040	06/08/2026	12.19 Call	Bond Future	12696.9200	12.6969	12703.0200	12.7030	0.048	0.0000
2025/10/23	2040	06/08/2026	12.19 Put	Bond Future	67.1700	0.0672	66.3000	0.0663	1.295	0.0000
2025/10/23	2040	05/11/2026		Bond Future	10.2267	93.6802	10.2256	93.6876	0.011	0.0000
2025/10/23	2040	05/11/2026	11.06 Call	Bond Future	6510.7600	6.5108	6513.1500	6.5132	0.037	0.0000
2025/10/23	2040	05/11/2026	11.06 Put	Bond Future	1156.1600	1.1562	1151.1600	1.1512	0.432	0.0000
2025/10/23	2040	05/11/2026	11.27 Call	Bond Future	7488.9100	7.4889	7492.0700	7.4921	0.042	0.0000
2025/10/23	2040	05/11/2026	11.27 Put	Bond Future	856.7800	0.8568	852.5500	0.8526	0.494	0.0000
2025/10/23	2040	05/11/2026	10.67 Call	Bond Future	4855.4200	4.8554	4856.3400	4.8563	0.019	0.0000
2025/10/23	2040	05/11/2026	10.67 Put	Bond Future	1948.6900	1.9487	1942.2200	1.9422	0.332	0.0000
2025/10/23	2040	05/11/2026	9.91 Put	Bond Future	4602.2500	4.6023	4593.5800	4.5936	0.188	0.0000
2025/10/23	2040	05/11/2026	9.91 Call	Bond Future	2441.6100	2.4416	2440.3300	2.4403	0.052	0.0000
2025/10/23	2043	06/11/2025		Bond Future	114.8848	114.8848	114.9090	114.9090	0.021	0.0000
2025/10/23	2043	06/11/2025	110.43 Call	Bond Future	4454.8400	4.4548	4479.0153	4.4790	0.543	0.0000
2025/10/23	2043	06/11/2025	110.43 Put	Bond Future	0.0300	0.0000	0.0153	0.0000	48.982	0.0000
2025/10/23	2043	05/02/2026		Bond Future	114.1813	114.1813	114.2062	114.2062	0.022	0.0000
2025/10/23	2043	05/02/2026	109.66 Call	Bond Future	4632.1580	4.6322	4653.0590	4.6531	0.451	0.0000
2025/10/23	2043	05/02/2026	109.66 Put	Bond Future	110.8280	0.1108	106.8190	0.1068	3.617	0.0000
2025/10/23	2043	07/05/2026		Bond Future	116.3161	116.3161	116.3414	116.3414	0.022	0.0000
2025/10/23	2043	07/05/2026	111.70 Call	Bond Future	4946.9087	4.9469	4966.1003	4.9661	0.388	0.0000
2025/10/23	2043	07/05/2026	111.70 Put	Bond Future	330.8087	0.3308	324.6903	0.3247	1.850	0.0000
2025/10/23	2043	06/08/2026		Bond Future	115.6055	115.6055	115.6315	115.6315	0.022	0.0000
2025/10/23	2043	06/08/2026	110.88 Call	Bond Future	5287.6595	5.2877	5306.3882	5.3064	0.354	0.0000
2025/10/23	2043	06/08/2026	110.88 Put	Bond Future	562.1995	0.5622	554.9182	0.5549	1.295	0.0000
2025/10/23	2043	05/11/2026		Bond Future	117.6637	117.6637	117.6905	117.6905	0.023	0.0000
2025/10/23	2043	05/11/2026	112.84 Call	Bond Future	5601.5217	5.6015	5620.3008	5.6203	0.335	0.0000
2025/10/23	2043	05/11/2026	112.84 Put	Bond Future	777.8417	0.7778	769.7908	0.7698	1.035	0.0000
2025/10/23	2044	06/11/2025		Bond Future	10.0677	91.5201	10.0769	91.4505	0.091	0.0000
2025/10/23	2044	06/11/2025	11.88 Call	Bond Future	12231.3700	12.2314	12161.7500	12.1618	0.569	0.0000
2025/10/23	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2044	06/11/2025	12.25 Call	Bond Future	14400.2000	14.4002	14330.5800	14.3306	0.483	0.0000
2025/10/23	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2044	06/11/2025	12.00 Call	Bond Future	12945.8000	12.9458	12876.1800	12.8762	0.538	0.0000
2025/10/23	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2044	06/11/2025	11.75 Call	Bond Future	11445.1500	11.4452	11375.5300	11.3755	0.608	0.0000
2025/10/23	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2044	06/11/2025	11.25 Call	Bond Future	8297.8400	8.2978	8228.2200	8.2282	0.839	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	
2025/10/23	2044	06/11/2025	12.20	Call	Bond Future		14112.9400	14.1129		14043.3200	14.0433	0.493	0.0000	0.0000
2025/10/23	2044	06/11/2025	12.20	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/10/23	2044	05/02/2026			Bond Future		10.1466	88.7960		10.1561	88.7252	0.094	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.56	Call	Bond Future		9654.1300	9.6541		9583.4100	9.5834	0.733	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.56	Put	Bond Future		10.8200	0.0108		10.9400	0.0109	1.109	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.25	Call	Bond Future		7720.4600	7.7205		7650.3100	7.6503	0.909	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.25	Put	Bond Future		45.8900	0.0459		46.5800	0.0466	1.504	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.50	Call	Bond Future		9282.5500	9.2826		9211.8900	9.2119	0.761	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.50	Put	Bond Future		14.3100	0.0143		14.4900	0.0145	1.258	0.0000	0.0000
2025/10/23	2044	05/02/2026	10.90	Put	Bond Future		189.9400	0.1899		193.2300	0.1932	1.732	0.0000	0.0000
2025/10/23	2044	05/02/2026	10.90	Call	Bond Future		5546.7400	5.5467		5479.1900	5.4792	1.218	0.0000	0.0000
2025/10/23	2044	05/02/2026	10.07	Put	Bond Future		2108.0200	2.1080		2138.0700	2.1381	1.426	0.0000	0.0000
2025/10/23	2044	05/02/2026	10.07	Call	Bond Future		1533.7800	1.5338		1492.9900	1.4930	2.659	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.45	Call	Bond Future		8971.7800	8.9718		8901.1800	8.9012	0.787	0.0000	0.0000
2025/10/23	2044	05/02/2026	11.45	Put	Bond Future		18.2600	0.0183		18.5000	0.0185	1.314	0.0000	0.0000
2025/10/23	2044	07/05/2026			Bond Future		10.2275	90.4349		10.2373	90.3628	0.096	0.0000	0.0000
2025/10/23	2044	07/05/2026	11.80	Call	Bond Future		10547.5400	10.5475		10476.4800	10.4765	0.674	0.0000	0.0000
2025/10/23	2044	07/05/2026	11.80	Put	Bond Future		64.3600	0.0644		65.4100	0.0654	1.631	0.0000	0.0000
2025/10/23	2044	06/08/2026			Bond Future		10.3187	87.6986		10.3288	87.6254	0.098	0.0000	0.0000
2025/10/23	2044	06/08/2026	12.42	Call	Bond Future		13435.5100	13.4355		13363.3200	13.3633	0.537	0.0000	0.0000
2025/10/23	2044	06/08/2026	12.42	Put	Bond Future		66.5100	0.0665		67.5100	0.0675	1.504	0.0000	0.0000
2025/10/23	2044	05/11/2026			Bond Future		10.4087	89.2384		10.4191	89.1642	0.100	0.0000	0.0000
2025/10/23	2044	05/11/2026	11.34	Call	Bond Future		7314.7100	7.3147		7252.8300	7.2528	0.846	0.0000	0.0000
2025/10/23	2044	05/11/2026	11.34	Put	Bond Future		1049.3200	1.0493		1061.6500	1.0617	1.175	0.0000	0.0000
2025/10/23	2046	06/11/2025			Bond Future		126.0328	126.0328		126.5228	126.5228	0.389	0.0000	0.0000
2025/10/23	2046	06/11/2025	125.41	Call	Bond Future		622.8200	0.6228		1112.8200	1.1128	78.674	0.0000	0.0000
2025/10/23	2046	06/11/2025	125.41	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2046	05/02/2026			Bond Future		128.3494	128.3494		128.8487	128.8487	0.389	0.0000	0.0000
2025/10/23	2046	05/02/2026	121.65	Call	Bond Future		6699.4200	6.6994		7198.6900	7.1987	7.452	0.0000	0.0000
2025/10/23	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2046	07/05/2026			Bond Future		128.4514	128.4514		128.9598	128.9598	0.396	0.0000	0.0000
2025/10/23	2046	07/05/2026	124.95	Call	Bond Future		3501.4000	3.5014		4009.8400	4.0098	14.521	0.0000	0.0000
2025/10/23	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2046	06/08/2026			Bond Future		130.8246	130.8246		131.3429	131.3429	0.396	0.0000	0.0000
2025/10/23	2046	06/08/2026	122.38	Call	Bond Future		8444.5800	8.4446		8962.9000	8.9629	6.138	0.0000	0.0000
2025/10/23	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	2046	05/11/2026			Bond Future		130.8228	130.8228		131.3506	131.3506	0.403	0.0000	0.0000
2025/10/23	2046	05/11/2026	125.48	Call	Bond Future		5342.8200	5.3428		5870.6100	5.8706	9.878	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
2025/10/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/23	2050	06/11/2025		Bond Future	127.6228	127.6228	127.9654	127.9654	0.268	0.0000
2025/10/23	2050	06/11/2025	124.42 Call	Bond Future	3202.7500	3.2028	3545.4100	3.5454	10.699	0.0000
2025/10/23	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2050	05/02/2026		Bond Future	127.5504	127.5504	127.8992	127.8992	0.273	0.0000
2025/10/23	2050	05/02/2026	122.82 Call	Bond Future	4730.3800	4.7304	5079.1600	5.0792	7.373	0.0000
2025/10/23	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2050	07/05/2026		Bond Future	129.9351	129.9351	130.2905	130.2905	0.274	0.0000
2025/10/23	2050	07/05/2026	124.07 Call	Bond Future	5865.1100	5.8651	6220.4900	6.2205	6.059	0.0000
2025/10/23	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2050	06/08/2026		Bond Future	129.8798	129.8798	130.2423	130.2423	0.279	0.0000
2025/10/23	2050	06/08/2026	123.27 Call	Bond Future	6609.8300	6.6098	6972.2500	6.9723	5.483	0.0000
2025/10/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	2050	05/11/2026		Bond Future	132.1937	132.1937	132.5628	132.5628	0.279	0.0000
2025/10/23	2050	05/11/2026	123.84 Call	Bond Future	8353.7000	8.3537	8722.7800	8.7228	4.418	0.0000
2025/10/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	AL37	06/11/2025		Index Future	1220.7310	1220.7310	1220.6390	1220.6390	0.008	0.0000
2025/10/23	AL37	05/02/2026		Index Future	1242.8670	1242.8670	1242.7740	1242.7740	0.007	0.0000
2025/10/23	AL37	07/05/2026		Index Future	1265.8080	1265.8080	1265.7130	1265.7130	0.008	0.0000
2025/10/23	AL37	06/08/2026		Index Future	1288.6610	1288.6610	1288.5680	1288.5680	0.007	0.0000
2025/10/23	AL37	05/11/2026		Index Future	1311.6090	1311.6090	1311.5170	1311.5170	0.007	0.0000
2025/10/23	AL7T	06/11/2025		Index Future	1523.5590	1523.5590	1523.8710	1523.8710	0.020	0.0000
2025/10/23	AL7T	05/02/2026		Index Future	1551.1860	1551.1860	1551.5050	1551.5050	0.021	0.0000
2025/10/23	AL7T	07/05/2026		Index Future	1579.8180	1579.8180	1580.1430	1580.1430	0.021	0.0000
2025/10/23	AL7T	06/08/2026		Index Future	1608.3390	1608.3390	1608.6740	1608.6740	0.021	0.0000
2025/10/23	AL7T	05/11/2026		Index Future	1636.9800	1636.9800	1637.3250	1637.3250	0.021	0.0000
2025/10/23	ALBI	06/11/2025		Index Future	1285.9350	1285.9350	1286.0180	1286.0180	0.006	0.0000
2025/10/23	ALBI	05/02/2026		Index Future	1309.2530	1309.2530	1309.3380	1309.3380	0.006	0.0000
2025/10/23	ALBI	07/05/2026		Index Future	1333.4190	1333.4190	1333.5060	1333.5060	0.007	0.0000
2025/10/23	ALBI	06/08/2026		Index Future	1357.4930	1357.4930	1357.5850	1357.5850	0.007	0.0000
2025/10/23	ALBI	05/11/2026		Index Future	1381.6660	1381.6660	1381.7640	1381.7640	0.007	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
2025/10/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/23	C446	31/03/2046		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
2025/10/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/23	ES33	06/11/2025		Bond Future	9.5556	89.9958	9.5545	90.0011	0.011	0.0000
2025/10/23	ES33	06/11/2025	12.01 Call	Bond Future	11345.5800	11.3456	11350.8200	11.3508	0.046	0.0000
2025/10/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES33	05/02/2026		Bond Future	9.6536	91.6500	9.6525	91.6555	0.012	0.0000
2025/10/23	ES33	05/02/2026	11.49 Call	Bond Future	8454.5400	8.4545	8460.0300	8.4600	0.065	0.0000
2025/10/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES33	07/05/2026		Bond Future	9.7476	89.5688	9.7464	89.5744	0.012	0.0000
2025/10/23	ES33	07/05/2026	11.69 Call	Bond Future	8688.2900	8.6883	8693.8800	8.6939	0.064	0.0000
2025/10/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES33	06/08/2026		Bond Future	9.8556	91.2229	9.8543	91.2288	0.013	0.0000
2025/10/23	ES33	06/08/2026	12.02 Call	Bond Future	9354.2400	9.3542	9360.1800	9.3602	0.064	0.0000
2025/10/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES33	05/11/2026		Bond Future	9.9789	89.0544	9.9775	89.0607	0.014	0.0000
2025/10/23	ES33	05/11/2026	10.83 Call	Bond Future	3725.9800	3.7260	3732.2800	3.7323	0.169	0.0000
2025/10/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES42	06/11/2025		Bond Future	10.2136	86.8681	10.2027	86.9457	0.107	0.0000
2025/10/23	ES42	06/11/2025	12.39 Call	Bond Future	13534.2200	13.5342	13611.8300	13.6118	0.573	0.0000
2025/10/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES42	05/02/2026		Bond Future	10.2984	88.4649	10.2870	88.5440	0.110	0.0000
2025/10/23	ES42	05/02/2026	11.85 Call	Bond Future	9865.1500	9.8652	9944.2600	9.9443	0.802	0.0000
2025/10/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/23	ES42	07/05/2026		Bond Future	10.3836	85.8540	10.3718	85.9346	0.113	0.0000
2025/10/23	ES42	07/05/2026	12.20 Call	Bond Future	11212.5600	11.2126	11293.2000	11.2932	0.719	0.0000
2025/10/23	ES42	07/05/2026	12.20 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/23	ES42	06/08/2026		Bond Future	10.4760	87.4387	10.4638	87.5211	0.116	0.0000	0.0000
2025/10/23	ES42	06/08/2026	12.65 Call	Bond Future	12964.3800	12.9644	13046.7200	13.0467	0.635	0.0000	0.0000
2025/10/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	ES42	05/11/2026		Bond Future	10.5753	84.7315	10.5627	84.8156	0.120	0.0000	0.0000
2025/10/23	ES42	05/11/2026	11.66 Call	Bond Future	6766.6900	6.7667	6850.7600	6.8508	1.242	0.0000	0.0000
2025/10/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GOVI	06/11/2025		GOVI	1263.0540	1263.0540	1263.0990	1263.0990	0.004	0.0000	0.0000
2025/10/23	GOVI	06/11/2025	1,112. Call 00	GOVI	1510540.0000	151.0540	1510990.0000	151.0990	0.030	0.0000	0.0000
2025/10/23	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GOVI	05/02/2026		GOVI	1285.9570	1285.9570	1286.0040	1286.0040	0.004	0.0000	0.0000
2025/10/23	GOVI	05/02/2026	1,150. Call 00	GOVI	1359570.0000	135.9570	1360040.0000	136.0040	0.035	0.0000	0.0000
2025/10/23	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GOVI	07/05/2026		GOVI	1309.6930	1309.6930	1309.7410	1309.7410	0.004	0.0000	0.0000
2025/10/23	GOVI	07/05/2026	1,177. Call 00	GOVI	1326930.0000	132.6930	1327410.0000	132.7410	0.036	0.0000	0.0000
2025/10/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GOVI	06/08/2026		GOVI	1333.3380	1333.3380	1333.3900	1333.3900	0.004	0.0000	0.0000
2025/10/23	GOVI	06/08/2026	1,189. Call 00	GOVI	1443380.0000	144.3380	1443900.0000	144.3900	0.036	0.0000	0.0000
2025/10/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GOVI	05/11/2026		GOVI	1357.0820	1357.0820	1357.1380	1357.1380	0.004	0.0000	0.0000
2025/10/23	GOVI	05/11/2026	1,277. Call 00	GOVI	800820.0000	80.0820	801380.0000	80.1380	0.070	0.0000	0.0000
2025/10/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/23	I258	06/11/2025		Bond Future	115.6909	115.6909	115.7155	115.7155	0.021	0.0000	0.0000
2025/10/23	I258	06/11/2025	112.39 Call	Bond Future	3318.5851	3.3186	3339.1858	3.3392	0.621	0.0000	0.0000
2025/10/23	I258	06/11/2025	112.39 Put	Bond Future	17.6451	0.0176	13.7058	0.0137	22.325	0.0000	0.0000
2025/10/23	I258	05/02/2026		Bond Future	115.0023	115.0023	115.0274	115.0274	0.022	0.0000	0.0000
2025/10/23	I258	05/02/2026	111.65 Call	Bond Future	3968.2268	3.9682	3981.1431	3.9811	0.325	0.0000	0.0000
2025/10/23	I258	05/02/2026	111.65 Put	Bond Future	615.8868	0.6159	603.7031	0.6037	1.978	0.0000	0.0000
2025/10/23	I258	07/05/2026		Bond Future	117.1524	117.1524	117.1781	117.1781	0.022	0.0000	0.0000
2025/10/23	I258	07/05/2026	113.73 Call	Bond Future	4601.1672	4.6012	4614.0496	4.6140	0.280	0.0000	0.0000
2025/10/23	I258	07/05/2026	113.73 Put	Bond Future	1178.7972	1.1788	1165.9196	1.1659	1.092	0.0000	0.0000
2025/10/23	I258	06/08/2026		Bond Future	116.4572	116.4572	116.4836	116.4836	0.023	0.0000	0.0000
2025/10/23	I258	06/08/2026	112.95 Call	Bond Future	5182.9959	5.1830	5196.1721	5.1962	0.254	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	
2025/10/23	I258	06/08/2026	112.95 Put	Bond Future	1675.7959	1.6758	1662.6221	1.6626	0.786	0.0000	0.0000
2025/10/23	I258	05/11/2026		Bond Future	118.5306	118.5306	118.5579	118.5579	0.023	0.0000	0.0000
2025/10/23	I258	05/11/2026	114.95 Call	Bond Future	5705.9159	5.7059	5719.6652	5.7197	0.241	0.0000	0.0000
2025/10/23	I258	05/11/2026	114.95 Put	Bond Future	2125.3059	2.1253	2111.8052	2.1118	0.635	0.0000	0.0000
2025/10/23	IGOV	06/11/2025		Index Future	402.2090	402.2090	402.9100	402.9100	0.174	0.0000	0.0000
2025/10/23	IGOV	05/02/2026		Index Future	409.6020	409.6020	410.3160	410.3160	0.174	0.0000	0.0000
2025/10/23	IGOV	07/05/2026		Index Future	417.2610	417.2610	417.9880	417.9880	0.174	0.0000	0.0000
2025/10/23	IGOV	06/08/2026		Index Future	424.8900	424.8900	425.6310	425.6310	0.174	0.0000	0.0000
2025/10/23	IGOV	05/11/2026		Index Future	432.5510	432.5510	433.3070	433.3070	0.175	0.0000	0.0000
2025/10/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/23	R033	06/11/2025		Bond Future	8.4891	109.3010	8.4784	109.3617	0.126	0.0000	0.0000
2025/10/23	R033	06/11/2025	10.33 Call	Bond Future	9845.5100	9.8455	9906.2600	9.9063	0.617	0.0000	0.0000
2025/10/23	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R033	05/02/2026		Bond Future	8.5459	111.2829	8.5346	111.3449	0.131	0.0000	0.0000
2025/10/23	R033	05/02/2026	10.49 Call	Bond Future	10084.0900	10.0841	10145.2200	10.1452	0.606	0.0000	0.0000
2025/10/23	R033	05/02/2026	10.49 Put	Bond Future	10.9200	0.0109	10.0600	0.0101	7.875	0.0000	0.0000
2025/10/23	R033	07/05/2026		Bond Future	8.5996	108.2933	8.5878	108.3565	0.137	0.0000	0.0000
2025/10/23	R033	07/05/2026	10.38 Call	Bond Future	9102.9800	9.1030	9162.2200	9.1622	0.651	0.0000	0.0000
2025/10/23	R033	07/05/2026	10.38 Put	Bond Future	97.8700	0.0979	93.9700	0.0940	3.985	0.0000	0.0000
2025/10/23	R033	06/08/2026		Bond Future	8.6656	110.2677	8.6531	110.3322	0.144	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
2025/10/23	R033	06/08/2026	10.25 Call	Bond Future	8211.1800	8.2112	8266.0800	8.2661	0.669	0.0000	0.0000
2025/10/23	R033	06/08/2026	10.25 Put	Bond Future	397.7800	0.3978	388.1200	0.3881	2.428	0.0000	0.0000
2025/10/23	R033	05/11/2026		Bond Future	8.7422	107.1655	8.7290	107.2315	0.151	0.0000	0.0000
2025/10/23	R033	05/11/2026	9.33 Call	Bond Future	4644.5300	4.6445	4684.8200	4.6848	0.867	0.0000	0.0000
2025/10/23	R033	05/11/2026	9.33 Put	Bond Future	1755.9100	1.7559	1730.1500	1.7302	1.467	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.68 Call	Bond Future	10073.1700	10.0732	10077.7100	10.0777	0.045	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.50 Call	Bond Future	9095.1600	9.0952	9099.7000	9.0997	0.050	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.15 Call	Bond Future	7152.3400	7.1523	7156.8800	7.1569	0.063	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	9.77 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	9.77 Call	Bond Future	4979.7300	4.9797	4984.2700	4.9843	0.091	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.00 Call	Bond Future	11777.2500	11.7773	11781.7900	11.7818	0.039	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.44 Call	Bond Future	8766.0000	8.7660	8770.5400	8.7705	0.052	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.94 Call	Bond Future	11461.0700	11.4611	11465.6100	11.4656	0.040	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.99 Call	Bond Future	16781.1600	16.7812	16785.7000	16.7857	0.027	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	9.91 Call	Bond Future	5787.9600	5.7880	5792.5000	5.7925	0.078	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.41 Call	Bond Future	8600.8100	8.6008	8605.3500	8.6054	0.053	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.43 Call	Bond Future	13999.3300	13.9993	14003.8700	14.0039	0.032	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.08 Call	Bond Future	6757.1300	6.7571	6761.6700	6.7617	0.067	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.58 Call	Bond Future	9531.5800	9.5316	9536.1200	9.5361	0.048	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.67 Call	Bond Future	15206.7500	15.2068	15211.2900	15.2113	0.030	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.95 Call	Bond Future	16586.5400	16.5865	16591.0800	16.5911	0.027	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.45 Call	Bond Future	14100.8300	14.1008	14105.3700	14.1054	0.032	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.95 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	
2025/10/23	R035	06/11/2025	10.95 Call	Bond Future	11513.8700	11.5139	11518.4100	11.5184	0.039	0.0000	0.0000
2025/10/23	R035	06/11/2025		Bond Future	8.9410	101.3313	8.9402	101.3358	0.008	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.20 Call	Bond Future	12820.2900	12.8203	12824.8300	12.8248	0.035	0.0000	0.0000
2025/10/23	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.30 Call	Bond Future	7991.7100	7.9917	7996.2500	7.9963	0.057	0.0000	0.0000
2025/10/23	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	05/02/2026		Bond Future	9.0092	103.1688	9.0084	103.1735	0.009	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.79 Call	Bond Future	10075.3700	10.0754	10080.0300	10.0800	0.046	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.79 Put	Bond Future	1.1300	0.0011	1.0600	0.0011	6.195	0.0000	0.0000
2025/10/23	R035	05/02/2026	9.25 Call	Bond Future	2225.3800	2.2254	2222.5600	2.2226	0.127	0.0000	0.0000
2025/10/23	R035	05/02/2026	9.25 Put	Bond Future	778.2700	0.7783	770.7200	0.7707	0.970	0.0000	0.0000
2025/10/23	R035	05/02/2026	8.85 Put	Bond Future	1996.9300	1.9969	1987.4400	1.9874	0.475	0.0000	0.0000
2025/10/23	R035	05/02/2026	8.85 Call	Bond Future	1024.6700	1.0247	1019.9100	1.0199	0.465	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.44 Put	Bond Future	6.8400	0.0068	6.5300	0.0065	4.532	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.44 Call	Bond Future	8211.7500	8.2118	8216.1700	8.2162	0.054	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.94 Put	Bond Future	0.5000	0.0005	0.4600	0.0005	8.000	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.94 Call	Bond Future	10860.2400	10.8602	10864.9300	10.8649	0.043	0.0000	0.0000
2025/10/23	R035	05/02/2026	12.44 Call	Bond Future	18227.8500	18.2279	18232.5800	18.2326	0.026	0.0000	0.0000
2025/10/23	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R035	05/02/2026	11.17 Call	Bond Future	12046.4600	12.0465	12051.1800	12.0512	0.039	0.0000	0.0000
2025/10/23	R035	05/02/2026	11.17 Put	Bond Future	0.1300	0.0001	0.1200	0.0001	7.692	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.67 Call	Bond Future	9441.2700	9.4413	9445.8800	9.4459	0.049	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.67 Put	Bond Future	2.1400	0.0021	2.0200	0.0020	5.607	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.17 Put	Bond Future	24.7700	0.0248	23.9200	0.0239	3.432	0.0000	0.0000
2025/10/23	R035	05/02/2026	10.17 Call	Bond Future	6751.9000	6.7519	6755.7800	6.7558	0.057	0.0000	0.0000
2025/10/23	R035	05/02/2026	11.00 Put	Bond Future	0.3500	0.0004	0.3300	0.0003	5.714	0.0000	0.0000
2025/10/23	R035	05/02/2026	11.00 Call	Bond Future	11171.7100	11.1717	11176.4200	11.1764	0.042	0.0000	0.0000
2025/10/23	R035	07/05/2026		Bond Future	9.0704	100.5698	9.0695	100.5746	0.009	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.86 Call	Bond Future	9931.7800	9.9318	9936.1600	9.9362	0.044	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.86 Put	Bond Future	22.3000	0.0223	21.8200	0.0218	2.152	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.66 Call	Bond Future	8910.5800	8.9106	8914.6800	8.9147	0.046	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.66 Put	Bond Future	41.5900	0.0416	40.8300	0.0408	1.827	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.16 Call	Bond Future	6370.8800	6.3709	6373.5700	6.3736	0.042	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.16 Put	Bond Future	174.4600	0.1745	172.2900	0.1723	1.244	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.66 Put	Bond Future	611.3000	0.6113	606.6900	0.6067	0.754	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.66 Call	Bond Future	4029.5800	4.0296	4029.8300	4.0298	0.006	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.71 Call	Bond Future	9166.3300	9.1663	9170.5100	9.1705	0.046	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.71 Put	Bond Future	35.7100	0.0357	35.0300	0.0350	1.904	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.21 Call	Bond Future	6619.8400	6.6198	6622.7300	6.6227	0.044	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
2025/10/23	R035	07/05/2026	10.21 Put	Bond Future	151.4900	0.1515	149.5200	0.1495	1.300	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.71 Put	Bond Future	545.1900	0.5452	540.8500	0.5409	0.796	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.71 Call	Bond Future	4246.1700	4.2462	4246.6900	4.2467	0.012	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.64 Call	Bond Future	8808.2800	8.8083	8812.3300	8.8123	0.046	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.64 Put	Bond Future	44.2200	0.0442	43.4100	0.0434	1.832	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.14 Call	Bond Future	6271.8700	6.2719	6274.4900	6.2745	0.042	0.0000	0.0000
2025/10/23	R035	07/05/2026	10.14 Put	Bond Future	184.5200	0.1845	182.2800	0.1823	1.214	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.64 Put	Bond Future	639.3900	0.6394	634.6700	0.6347	0.738	0.0000	0.0000
2025/10/23	R035	07/05/2026	9.64 Call	Bond Future	3944.2800	3.9443	3944.4200	3.9444	0.004	0.0000	0.0000
2025/10/23	R035	06/08/2026		Bond Future	9.1430	102.4037	9.1421	102.4089	0.010	0.0000	0.0000
2025/10/23	R035	06/08/2026	11.06 Call	Bond Future	10386.7700	10.3868	10391.1900	10.3912	0.043	0.0000	0.0000
2025/10/23	R035	06/08/2026	11.06 Put	Bond Future	63.8300	0.0638	63.0400	0.0630	1.238	0.0000	0.0000
2025/10/23	R035	06/08/2026	10.22 Call	Bond Future	6364.2500	6.3643	6366.6900	6.3667	0.038	0.0000	0.0000
2025/10/23	R035	06/08/2026	10.22 Put	Bond Future	380.6700	0.3807	377.9000	0.3779	0.728	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.72 Call	Bond Future	4224.3400	4.2243	4224.9000	4.2249	0.013	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.72 Put	Bond Future	957.6500	0.9577	953.0000	0.9530	0.486	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.22 Put	Bond Future	2081.1100	2.0811	2074.7400	2.0747	0.306	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.22 Call	Bond Future	2525.6000	2.5256	2524.4400	2.5244	0.046	0.0000	0.0000
2025/10/23	R035	06/08/2026	10.13 Call	Bond Future	5957.0800	5.9571	5959.2100	5.9592	0.036	0.0000	0.0000
2025/10/23	R035	06/08/2026	10.13 Put	Bond Future	454.9700	0.4550	451.8900	0.4519	0.677	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.63 Call	Bond Future	3880.5400	3.8805	3880.7600	3.8808	0.006	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.63 Put	Bond Future	1113.9400	1.1139	1108.9500	1.1090	0.448	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.13 Put	Bond Future	2354.5900	2.3546	2347.9900	2.3480	0.280	0.0000	0.0000
2025/10/23	R035	06/08/2026	9.13 Call	Bond Future	2279.5600	2.2796	2278.1700	2.2782	0.061	0.0000	0.0000
2025/10/23	R035	05/11/2026		Bond Future	9.2274	99.7036	9.2264	99.7092	0.011	0.0000	0.0000
2025/10/23	R035	05/11/2026	10.03 Call	Bond Future	5301.4000	5.3014	5303.0900	5.3031	0.032	0.0000	0.0000
2025/10/23	R035	05/11/2026	10.03 Put	Bond Future	906.2700	0.9063	902.3700	0.9024	0.430	0.0000	0.0000
2025/10/23	R038	06/11/2025		Bond Future	9.5429	110.7919	9.5420	110.7984	0.009	0.0000	0.0000
2025/10/23	R038	06/11/2025	11.24 Call	Bond Future	11972.4200	11.9724	11979.0000	11.9790	0.055	0.0000	0.0000
2025/10/23	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R038	06/11/2025	12.33 Call	Bond Future	18684.8500	18.6849	18691.4300	18.6914	0.035	0.0000	0.0000
2025/10/23	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R038	06/11/2025	10.98 Call	Bond Future	10264.5100	10.2645	10271.0900	10.2711	0.064	0.0000	0.0000
2025/10/23	R038	05/02/2026		Bond Future	9.6229	112.8008	9.6220	112.8077	0.009	0.0000	0.0000
2025/10/23	R038	05/02/2026	11.44 Call	Bond Future	12516.5000	12.5165	12523.2800	12.5233	0.054	0.0000	0.0000
2025/10/23	R038	05/02/2026	11.44 Put	Bond Future	0.9300	0.0009	0.8700	0.0009	6.452	0.0000	0.0000
2025/10/23	R038	07/05/2026		Bond Future	9.7015	109.3980	9.7006	109.4049	0.010	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	
2025/10/23	R038	07/05/2026	11.40 Call	Bond Future	11581.2000	11.5812	11587.4400	11.5874	0.054	0.0000	0.0000
2025/10/23	R038	07/05/2026	11.40 Put	Bond Future	32.4200	0.0324	31.7400	0.0317	2.097	0.0000	0.0000
2025/10/23	R038	06/08/2026		Bond Future	9.7902	111.3923	9.7891	111.3997	0.010	0.0000	0.0000
2025/10/23	R038	06/08/2026	11.77 Call	Bond Future	13106.7800	13.1068	13113.2100	13.1132	0.049	0.0000	0.0000
2025/10/23	R038	06/08/2026	11.77 Put	Bond Future	71.3800	0.0714	70.4500	0.0705	1.303	0.0000	0.0000
2025/10/23	R038	05/11/2026		Bond Future	9.8865	107.8685	9.8854	107.8764	0.011	0.0000	0.0000
2025/10/23	R038	05/11/2026	10.72 Call	Bond Future	6738.3900	6.7384	6741.3000	6.7413	0.043	0.0000	0.0000
2025/10/23	R038	05/11/2026	10.72 Put	Bond Future	1075.7900	1.0758	1070.8700	1.0709	0.457	0.0000	0.0000
2025/10/23	R053	06/11/2025		Bond Future	9.9214	117.2762	9.9257	117.2308	0.043	0.0000	0.0000
2025/10/23	R053	06/11/2025	11.76 Call	Bond Future	17061.9600	17.0620	17016.5500	17.0166	0.266	0.0000	0.0000
2025/10/23	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R053	05/02/2026		Bond Future	9.9920	119.4028	9.9964	119.3567	0.044	0.0000	0.0000
2025/10/23	R053	05/02/2026	11.49 Call	Bond Future	14078.2500	14.0783	14032.0100	14.0320	0.328	0.0000	0.0000
2025/10/23	R053	05/02/2026	11.49 Put	Bond Future	9.2300	0.0092	9.0600	0.0091	1.842	0.0000	0.0000
2025/10/23	R053	07/05/2026		Bond Future	10.0609	115.7447	10.0654	115.6978	0.045	0.0000	0.0000
2025/10/23	R053	07/05/2026	11.69 Call	Bond Future	15039.8100	15.0398	14992.8400	14.9928	0.312	0.0000	0.0000
2025/10/23	R053	07/05/2026	11.69 Put	Bond Future	70.2900	0.0703	70.2400	0.0702	0.071	0.0000	0.0000
2025/10/23	R053	06/08/2026		Bond Future	10.1368	117.8547	10.1414	117.8072	0.046	0.0000	0.0000
2025/10/23	R053	06/08/2026	12.28 Call	Bond Future	18821.1200	18.8211	18773.7400	18.7737	0.252	0.0000	0.0000
2025/10/23	R053	06/08/2026	12.28 Put	Bond Future	77.7300	0.0777	77.8300	0.0778	0.129	0.0000	0.0000
2025/10/23	R053	05/11/2026		Bond Future	10.2175	114.0665	10.2222	114.0185	0.047	0.0000	0.0000
2025/10/23	R053	05/11/2026	11.21 Call	Bond Future	10566.0800	10.5661	10523.0100	10.5230	0.408	0.0000	0.0000
2025/10/23	R053	05/11/2026	11.21 Put	Bond Future	1275.3600	1.2754	1280.2800	1.2803	0.386	0.0000	0.0000
2025/10/23	R186	06/11/2025		Bond Future	7.3926	107.3382	7.3924	107.3385	0.003	0.0000	0.0000
2025/10/23	R186	06/11/2025	8.13 Call	Bond Future	787.3400	0.7873	787.5700	0.7876	0.029	0.0000	0.0000
2025/10/23	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/23	R186	05/02/2026	8.43 Call	Bond Future	84.9200	0.0849	84.5200	0.0845	0.471	0.0000	0.0000
2025/10/23	R186	05/02/2026	8.43 Put	Bond Future	84.9200	0.0849	84.5200	0.0845	0.471	0.0000	0.0000
2025/10/23	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/23	R186	07/05/2026	8.69 Call	Bond Future	115.8500	0.1159	115.5600	0.1156	0.250	0.0000	0.0000
2025/10/23	R186	07/05/2026	8.69 Put	Bond Future	115.8500	0.1159	115.5600	0.1156	0.250	0.0000	0.0000
2025/10/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/23	R186	06/08/2026	8.57 Call	Bond Future	95.5300	0.0955	95.3600	0.0954	0.178	0.0000	0.0000
2025/10/23	R186	06/08/2026	8.57 Put	Bond Future	95.5300	0.0955	95.3600	0.0954	0.178	0.0000	0.0000
2025/10/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/23	R186	05/11/2026	8.12 Call	Bond Future	54.2700	0.0543	54.2000	0.0542	0.129	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	
2025/10/23	R186	05/11/2026	8.12 Put	Bond Future	54.2700	0.0543	54.2000	0.0542	0.129	0.0000	0.0000
2025/10/23	R202	06/11/2025		Bond Future	283.9425	283.9425	284.0024	284.0024	0.021	0.0000	0.0000
2025/10/23	R202	06/11/2025	275.64 Call	Bond Future	8302.4800	8.3025	8362.3900	8.3624	0.722	0.0000	0.0000
2025/10/23	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R202	05/02/2026		Bond Future	283.8110	283.8110	283.8723	283.8723	0.022	0.0000	0.0000
2025/10/23	R202	05/02/2026	277.82 Call	Bond Future	5991.0100	5.9910	6052.2500	6.0523	1.022	0.0000	0.0000
2025/10/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R202	07/05/2026		Bond Future	289.1172	289.1172	289.1799	289.1799	0.022	0.0000	0.0000
2025/10/23	R202	07/05/2026	277.55 Call	Bond Future	11567.2400	11.5672	11629.8500	11.6299	0.541	0.0000	0.0000
2025/10/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R202	06/08/2026		Bond Future	289.0295	289.0295	289.0941	289.0941	0.022	0.0000	0.0000
2025/10/23	R202	06/08/2026	278.86 Call	Bond Future	10169.5100	10.1695	10234.0700	10.2341	0.635	0.0000	0.0000
2025/10/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R202	05/11/2026		Bond Future	294.1792	294.1792	294.2456	294.2456	0.023	0.0000	0.0000
2025/10/23	R202	05/11/2026	280.46 Call	Bond Future	13719.2200	13.7192	13785.6000	13.7856	0.484	0.0000	0.0000
2025/10/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R209	06/11/2025		Bond Future	9.2208	81.1245	9.2201	81.1286	0.008	0.0000	0.0000
2025/10/23	R209	06/11/2025	11.27 Call	Bond Future	10695.2200	10.6952	10699.4000	10.6994	0.039	0.0000	0.0000
2025/10/23	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R209	05/02/2026		Bond Future	9.2878	82.5955	9.2871	82.5998	0.008	0.0000	0.0000
2025/10/23	R209	05/02/2026	10.93 Call	Bond Future	8585.8700	8.5859	8590.0400	8.5900	0.049	0.0000	0.0000
2025/10/23	R209	05/02/2026	10.93 Put	Bond Future	2.1700	0.0022	2.0600	0.0021	5.069	0.0000	0.0000
2025/10/23	R209	07/05/2026		Bond Future	9.3530	80.9684	9.3522	80.9728	0.008	0.0000	0.0000
2025/10/23	R209	07/05/2026	11.07 Call	Bond Future	8825.6800	8.8257	8829.5000	8.8295	0.043	0.0000	0.0000
2025/10/23	R209	07/05/2026	11.07 Put	Bond Future	27.0900	0.0271	26.5500	0.0266	1.993	0.0000	0.0000
2025/10/23	R209	06/08/2026		Bond Future	9.4276	82.4448	9.4268	82.4495	0.009	0.0000	0.0000
2025/10/23	R209	06/08/2026	11.39 Call	Bond Future	9834.6100	9.8346	9838.5700	9.8386	0.040	0.0000	0.0000
2025/10/23	R209	06/08/2026	11.39 Put	Bond Future	56.2700	0.0563	55.5700	0.0556	1.244	0.0000	0.0000
2025/10/23	R209	05/11/2026		Bond Future	9.5096	80.7442	9.5087	80.7492	0.010	0.0000	0.0000
2025/10/23	R209	05/11/2026	10.32 Call	Bond Future	5043.5600	5.0436	5044.8600	5.0449	0.026	0.0000	0.0000
2025/10/23	R209	05/11/2026	10.32 Put	Bond Future	886.4500	0.8865	882.7600	0.8828	0.416	0.0000	0.0000
2025/10/23	R210	06/11/2025		Bond Future	253.7715	253.7715	253.8226	253.8226	0.020	0.0000	0.0000
2025/10/23	R210	06/11/2025	252.14 Call	Bond Future	1631.4900	1.6315	1682.6400	1.6826	3.135	0.0000	0.0000
2025/10/23	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R210	05/02/2026		Bond Future	258.4361	258.4361	258.4884	258.4884	0.020	0.0000	0.0000
2025/10/23	R210	05/02/2026	253.10 Call	Bond Future	5336.0500	5.3361	5388.4200	5.3884	0.981	0.0000	0.0000
2025/10/23	R210	05/02/2026	253.10 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	
2025/10/23	R210	07/05/2026		Bond Future		259.7847	259.7847	259.8380	259.8380	0.021	0.0000	0.0000
2025/10/23	R210	07/05/2026	255.40 Call	Bond Future		4384.6700	4.3847	4438.0300	4.4380	1.217	0.0000	0.0000
2025/10/23	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R210	06/08/2026		Bond Future		264.5848	264.5848	264.6398	264.6398	0.021	0.0000	0.0000
2025/10/23	R210	06/08/2026	259.84 Call	Bond Future		4744.7500	4.7448	4799.8400	4.7998	1.161	0.0000	0.0000
2025/10/23	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R210	05/11/2026		Bond Future		265.7637	265.7637	265.8203	265.8203	0.021	0.0000	0.0000
2025/10/23	R210	05/11/2026	253.33 Call	Bond Future		12433.6500	12.4337	12490.3300	12.4903	0.456	0.0000	0.0000
2025/10/23	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R213	06/11/2025		Bond Future		8.0071	97.0939	8.0117	97.0750	0.057	0.0000	0.0000
2025/10/23	R213	06/11/2025	10.05 Call	Bond Future		8024.2900	8.0243	8005.4000	8.0054	0.235	0.0000	0.0000
2025/10/23	R213	06/11/2025	10.05 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R213	05/02/2026		Bond Future		8.0510	98.8546	8.0558	98.8354	0.060	0.0000	0.0000
2025/10/23	R213	05/02/2026	9.89 Call	Bond Future		6984.4500	6.9845	6965.2800	6.9653	0.274	0.0000	0.0000
2025/10/23	R213	05/02/2026	9.89 Put	Bond Future		0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2025/10/23	R213	07/05/2026		Bond Future		8.0842	97.1274	8.0893	97.1078	0.063	0.0000	0.0000
2025/10/23	R213	07/05/2026	9.80 Call	Bond Future		6289.5000	6.2895	6269.9800	6.2700	0.310	0.0000	0.0000
2025/10/23	R213	07/05/2026	9.80 Put	Bond Future		6.9100	0.0069	6.9200	0.0069	0.145	0.0000	0.0000
2025/10/23	R213	06/08/2026		Bond Future		8.1314	98.8988	8.1367	98.8792	0.066	0.0000	0.0000
2025/10/23	R213	06/08/2026	9.69 Call	Bond Future		5524.7500	5.5248	5505.4400	5.5054	0.350	0.0000	0.0000
2025/10/23	R213	06/08/2026	9.69 Put	Bond Future		42.1400	0.0421	42.4000	0.0424	0.617	0.0000	0.0000
2025/10/23	R213	05/11/2026		Bond Future		8.1968	97.0884	8.2024	97.0687	0.069	0.0000	0.0000
2025/10/23	R213	05/11/2026	8.75 Call	Bond Future		2582.7000	2.5827	2567.1500	2.5672	0.602	0.0000	0.0000
2025/10/23	R213	05/11/2026	8.75 Put	Bond Future		683.6500	0.6837	687.7700	0.6878	0.603	0.0000	0.0000
2025/10/23	R214	06/11/2025		Bond Future		9.8724	74.9333	9.8615	75.0017	0.110	0.0000	0.0000
2025/10/23	R214	06/11/2025	11.64 Call	Bond Future		10000.9500	10.0010	10069.3700	10.0694	0.684	0.0000	0.0000
2025/10/23	R214	06/11/2025	11.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R214	05/02/2026		Bond Future		9.9493	76.2921	9.9380	76.3618	0.113	0.0000	0.0000
2025/10/23	R214	05/02/2026	11.26 Call	Bond Future		7530.5800	7.5306	7599.0600	7.5991	0.909	0.0000	0.0000
2025/10/23	R214	05/02/2026	11.26 Put	Bond Future		13.6300	0.0136	12.4100	0.0124	8.951	0.0000	0.0000
2025/10/23	R214	07/05/2026		Bond Future		10.0204	74.4021	10.0088	74.4731	0.116	0.0000	0.0000
2025/10/23	R214	07/05/2026	11.53 Call	Bond Future		8516.1300	8.5161	8584.2400	8.5842	0.800	0.0000	0.0000
2025/10/23	R214	07/05/2026	11.53 Put	Bond Future		57.4500	0.0575	54.5500	0.0546	5.048	0.0000	0.0000
2025/10/23	R214	06/08/2026		Bond Future		10.1003	75.7589	10.0883	75.8314	0.119	0.0000	0.0000
2025/10/23	R214	06/08/2026	11.97 Call	Bond Future		10219.2800	10.2193	10288.4900	10.2885	0.677	0.0000	0.0000
2025/10/23	R214	06/08/2026	11.97 Put	Bond Future		86.1900	0.0862	82.9200	0.0829	3.794	0.0000	0.0000
2025/10/23	R214	05/11/2026		Bond Future		10.1879	73.7947	10.1755	73.8687	0.122	0.0000	0.0000
2025/10/23	R214	05/11/2026	10.97 Call	Bond Future		5504.6200	5.5046	5557.8700	5.5579	0.967	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	
2025/10/23	R214	05/11/2026	10.97 Put	Bond Future	1060.9800	1.0610	1040.2600	1.0403	1.953	0.0000	0.0000
2025/10/23	R248	06/11/2025		Bond Future	10.0375	90.3322	10.0316	90.3792	0.058	0.0000	0.0000
2025/10/23	R248	06/11/2025	11.74 Call	Bond Future	12090.0100	12.0900	12137.0100	12.1370	0.389	0.0000	0.0000
2025/10/23	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	R248	05/02/2026		Bond Future	10.1146	91.9703	10.1086	92.0182	0.060	0.0000	0.0000
2025/10/23	R248	05/02/2026	11.46 Call	Bond Future	9678.4100	9.6784	9725.3000	9.7253	0.484	0.0000	0.0000
2025/10/23	R248	05/02/2026	11.46 Put	Bond Future	15.6800	0.0157	14.6500	0.0147	6.569	0.0000	0.0000
2025/10/23	R248	05/02/2026	9.50 Put	Bond Future	5493.0300	5.4930	5447.2200	5.4472	0.834	0.0000	0.0000
2025/10/23	R248	05/02/2026	9.50 Call	Bond Future	407.3600	0.4074	409.4700	0.4095	0.518	0.0000	0.0000
2025/10/23	R248	05/02/2026	10.00 Put	Bond Future	2342.4300	2.3424	2306.7100	2.3067	1.525	0.0000	0.0000
2025/10/23	R248	05/02/2026	10.00 Call	Bond Future	1428.6900	1.4287	1440.8900	1.4409	0.854	0.0000	0.0000
2025/10/23	R248	05/02/2026	10.48 Call	Bond Future	3507.0800	3.5071	3536.2400	3.5362	0.831	0.0000	0.0000
2025/10/23	R248	05/02/2026	10.48 Put	Bond Future	694.9300	0.6949	676.1700	0.6762	2.700	0.0000	0.0000
2025/10/23	R248	05/02/2026	9.65 Put	Bond Future	4413.4300	4.4134	4369.5600	4.3696	0.994	0.0000	0.0000
2025/10/23	R248	05/02/2026	9.65 Call	Bond Future	612.0700	0.6121	616.1200	0.6161	0.662	0.0000	0.0000
2025/10/23	R248	07/05/2026		Bond Future	10.1860	89.2280	10.1798	89.2768	0.061	0.0000	0.0000
2025/10/23	R248	07/05/2026	11.72 Call	Bond Future	10818.8900	10.8189	10865.2500	10.8653	0.429	0.0000	0.0000
2025/10/23	R248	07/05/2026	11.72 Put	Bond Future	71.2000	0.0712	68.7600	0.0688	3.427	0.0000	0.0000
2025/10/23	R248	06/08/2026		Bond Future	10.2657	90.8550	10.2593	90.9050	0.063	0.0000	0.0000
2025/10/23	R248	06/08/2026	12.37 Call	Bond Future	14072.8400	14.0728	14120.9700	14.1210	0.342	0.0000	0.0000
2025/10/23	R248	06/08/2026	12.37 Put	Bond Future	67.0600	0.0671	65.2300	0.0652	2.729	0.0000	0.0000
2025/10/23	R248	05/11/2026		Bond Future	10.3523	88.0149	10.3455	88.0660	0.065	0.0000	0.0000
2025/10/23	R248	05/11/2026	11.31 Call	Bond Future	7822.7100	7.8227	7860.4000	7.8604	0.482	0.0000	0.0000
2025/10/23	R248	05/11/2026	11.31 Put	Bond Future	1032.5700	1.0326	1019.2100	1.0192	1.294	0.0000	0.0000
2025/10/23	R2R9	06/11/2025		Bond Future	102.2048	102.2048	102.2488	102.2488	0.043	0.0000	0.0000
2025/10/23	R2R9	06/11/2025	101.16 Call	Bond Future	1294.6400	1.2946	1310.5000	1.3105	1.225	0.0000	0.0000
2025/10/23	R2R9	06/11/2025	101.16 Put	Bond Future	249.8900	0.2499	221.6700	0.2217	11.293	0.0000	0.0000
2025/10/23	R2R9	05/02/2026		Bond Future	104.0581	104.0581	104.1030	104.1030	0.043	0.0000	0.0000
2025/10/23	R2R9	05/02/2026	102.99 Call	Bond Future	2283.0900	2.2831	2302.7000	2.3027	0.859	0.0000	0.0000
2025/10/23	R2R9	05/02/2026	102.99 Put	Bond Future	1215.0300	1.2150	1189.7400	1.1897	2.081	0.0000	0.0000
2025/10/23	R2R9	07/05/2026		Bond Future	100.9992	100.9992	101.0449	101.0449	0.045	0.0000	0.0000
2025/10/23	R2R9	07/05/2026	99.91 Call	Bond Future	2925.0800	2.9251	2946.0800	2.9461	0.718	0.0000	0.0000
2025/10/23	R2R9	07/05/2026	99.91 Put	Bond Future	1835.9200	1.8359	1811.1600	1.8112	1.349	0.0000	0.0000
2025/10/23	R2R9	06/08/2026		Bond Future	102.8404	102.8404	102.8873	102.8873	0.046	0.0000	0.0000
2025/10/23	R2R9	06/08/2026	101.74 Call	Bond Future	3450.3800	3.4504	3472.5100	3.4725	0.641	0.0000	0.0000
2025/10/23	R2R9	06/08/2026	101.74 Put	Bond Future	2350.0200	2.3500	2325.2000	2.3252	1.056	0.0000	0.0000
2025/10/23	R2R9	05/11/2026		Bond Future	99.6704	99.6704	99.7184	99.7184	0.048	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
2025/10/23	R2R9	05/11/2026	98.56 Call	Bond Future	3899.8000	3.8998	3922.8900	3.9229	0.592	0.0000	0.0000
2025/10/23	R2R9	05/11/2026	98.56 Put	Bond Future	2789.4100	2.7894	2764.4700	2.7645	0.894	0.0000	0.0000
2025/10/23	R4R2	06/11/2025		Bond Future	102.3984	102.3984	102.4057	102.4057	0.007	0.0000	0.0000
2025/10/23	R4R2	06/11/2025	101.58 Call	Bond Future	1178.3500	1.1784	1162.3900	1.1624	1.354	0.0000	0.0000
2025/10/23	R4R2	06/11/2025	101.58 Put	Bond Future	359.9100	0.3599	336.6900	0.3367	6.452	0.0000	0.0000
2025/10/23	R4R2	05/02/2026		Bond Future	104.2553	104.2553	104.2627	104.2627	0.007	0.0000	0.0000
2025/10/23	R4R2	05/02/2026	103.43 Call	Bond Future	2277.0400	2.2770	2272.8400	2.2728	0.184	0.0000	0.0000
2025/10/23	R4R2	05/02/2026	103.43 Put	Bond Future	1451.7800	1.4518	1440.1200	1.4401	0.803	0.0000	0.0000
2025/10/23	R4R2	07/05/2026		Bond Future	101.0740	101.0740	101.0816	101.0816	0.007	0.0000	0.0000
2025/10/23	R4R2	07/05/2026	100.23 Call	Bond Future	2983.7700	2.9838	2981.6600	2.9817	0.071	0.0000	0.0000
2025/10/23	R4R2	07/05/2026	100.23 Put	Bond Future	2139.7900	2.1398	2130.1000	2.1301	0.453	0.0000	0.0000
2025/10/23	R4R2	06/08/2026		Bond Future	102.9165	102.9165	102.9245	102.9245	0.008	0.0000	0.0000
2025/10/23	R4R2	06/08/2026	102.06 Call	Bond Future	3558.7700	3.5588	3557.8600	3.5579	0.026	0.0000	0.0000
2025/10/23	R4R2	06/08/2026	102.06 Put	Bond Future	2702.2500	2.7023	2693.3500	2.6934	0.329	0.0000	0.0000
2025/10/23	R4R2	05/11/2026		Bond Future	99.6218	99.6218	99.6302	99.6302	0.008	0.0000	0.0000
2025/10/23	R4R2	05/11/2026	98.76 Call	Bond Future	4054.8900	4.0549	4054.8500	4.0549	0.001	0.0000	0.0000
2025/10/23	R4R2	05/11/2026	98.76 Put	Bond Future	3193.1400	3.1931	3184.6500	3.1847	0.266	0.0000	0.0000
2025/10/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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