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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2025 TO 27/10/2025

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
2025/10/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2029	06/11/2025		Bond Future	141.9147	141.9147	142.0125	142.0125	0.069	0.0000	0.0000
2025/10/27	2029	06/11/2025	139.79 Call	Bond Future	2124.7400	2.1247	2222.4800	2.2225	4.600	0.0000	0.0000
2025/10/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2029	05/02/2026		Bond Future	144.5153	144.5153	144.6149	144.6149	0.069	0.0000	0.0000
2025/10/27	2029	05/02/2026	140.11 Call	Bond Future	4405.2600	4.4053	4504.9400	4.5049	2.263	0.0000	0.0000
2025/10/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	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	
2025/10/27	2029	07/05/2026		Bond Future		145.7621	145.7621	145.8636	145.8636	0.070	0.0000	0.0000
2025/10/27	2029	07/05/2026	141.82 Call	Bond Future		3942.0600	3.9421	4043.5500	4.0436	2.575	0.0000	0.0000
2025/10/27	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2029	06/08/2026		Bond Future		148.4558	148.4558	148.5596	148.5596	0.070	0.0000	0.0000
2025/10/27	2029	06/08/2026	144.10 Call	Bond Future		4355.8100	4.3558	4459.5700	4.4596	2.382	0.0000	0.0000
2025/10/27	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2029	05/11/2026		Bond Future		149.6209	149.6209	149.7270	149.7270	0.071	0.0000	0.0000
2025/10/27	2029	05/11/2026	147.56 Call	Bond Future		2060.9200	2.0609	2167.0400	2.1670	5.149	0.0000	0.0000
2025/10/27	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	06/11/2025	8.72 Call	Bond Future		3569.1000	3.5691	3552.0700	3.5521	0.477	0.0000	0.0000
2025/10/27	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	06/11/2025	9.22 Call	Bond Future		5259.6200	5.2596	5242.5900	5.2426	0.324	0.0000	0.0000
2025/10/27	2030	06/11/2025	10.08 Call	Bond Future		8083.9700	8.0840	8066.9400	8.0669	0.211	0.0000	0.0000
2025/10/27	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	06/11/2025		Bond Future		7.6984	103.2898	7.7032	103.2728	0.062	0.0000	0.0000
2025/10/27	2030	06/11/2025	9.54 Call	Bond Future		6322.6900	6.3227	6305.6600	6.3057	0.269	0.0000	0.0000
2025/10/27	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	05/02/2026		Bond Future		7.7231	101.1490	7.7282	101.1317	0.066	0.0000	0.0000
2025/10/27	2030	05/02/2026	9.49 Call	Bond Future		5770.1100	5.7701	5752.8800	5.7529	0.299	0.0000	0.0000
2025/10/27	2030	05/02/2026	9.49 Put	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/10/27	2030	07/05/2026		Bond Future		7.7460	103.0211	7.7515	103.0035	0.071	0.0000	0.0000
2025/10/27	2030	07/05/2026	9.39 Call	Bond Future		5097.5400	5.0975	5079.7500	5.0798	0.349	0.0000	0.0000
2025/10/27	2030	07/05/2026	9.39 Put	Bond Future		3.9100	0.0039	3.7400	0.0037	4.348	0.0000	0.0000
2025/10/27	2030	06/08/2026		Bond Future		7.7877	100.8907	7.7936	100.8730	0.076	0.0000	0.0000
2025/10/27	2030	06/08/2026	9.22 Call	Bond Future		4222.6800	4.2227	4204.6700	4.2047	0.427	0.0000	0.0000
2025/10/27	2030	06/08/2026	9.22 Put	Bond Future		35.7300	0.0357	35.3600	0.0354	1.036	0.0000	0.0000
2025/10/27	2030	05/11/2026		Bond Future		7.8330	102.6659	7.8393	102.6483	0.080	0.0000	0.0000
2025/10/27	2030	05/11/2026	8.39 Call	Bond Future		2040.9300	2.0409	2024.5200	2.0245	0.804	0.0000	0.0000
2025/10/27	2030	05/11/2026	8.39 Put	Bond Future		490.3900	0.4904	491.6600	0.4917	0.259	0.0000	0.0000
2025/10/27	2031	06/11/2025		Bond Future		112.6181	112.6181	112.6407	112.6407	0.020	0.0000	0.0000
2025/10/27	2031	06/11/2025	109.69 Call	Bond Future		2928.1400	2.9281	2950.6900	2.9507	0.770	0.0000	0.0000
2025/10/27	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2031	05/02/2026		Bond Future		112.2920	112.2920	112.3151	112.3151	0.021	0.0000	0.0000
2025/10/27	2031	05/02/2026	111.76 Call	Bond Future		828.7800	0.8288	837.2400	0.8372	1.021	0.0000	0.0000
2025/10/27	2031	05/02/2026	111.76 Put	Bond Future		296.7800	0.2968	282.1000	0.2821	4.946	0.0000	0.0000
2025/10/27	2031	07/05/2026		Bond Future		114.3972	114.3972	114.4207	114.4207	0.021	0.0000	0.0000
2025/10/27	2031	07/05/2026	113.84 Call	Bond Future		990.3300	0.9903	1000.3200	1.0003	1.009	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
2025/10/27	2031	07/05/2026	113.84 Put	Bond Future	433.1600	0.4332	419.6600	0.4197	3.117	0.0000	0.0000
2025/10/27	2031	06/08/2026		Bond Future	114.0833	114.0833	114.1077	114.1077	0.021	0.0000	0.0000
2025/10/27	2031	06/08/2026	113.81 Call	Bond Future	928.8500	0.9289	938.4600	0.9385	1.035	0.0000	0.0000
2025/10/27	2031	06/08/2026	113.81 Put	Bond Future	655.5800	0.6556	640.7800	0.6408	2.258	0.0000	0.0000
2025/10/27	2031	05/11/2026		Bond Future	116.1178	116.1178	116.1430	116.1430	0.022	0.0000	0.0000
2025/10/27	2031	05/11/2026	111.49 Call	Bond Future	4637.3000	4.6373	4661.8900	4.6619	0.530	0.0000	0.0000
2025/10/27	2031	05/11/2026	111.49 Put	Bond Future	9.5200	0.0095	8.9300	0.0089	6.197	0.0000	0.0000
2025/10/27	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2032	06/11/2025	9.40 Call	Bond Future	5199.6800	5.1997	5177.8900	5.1779	0.419	0.0000	0.0000
2025/10/27	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2032	06/11/2025	9.90 Call	Bond Future	7445.4700	7.4455	7423.6800	7.4237	0.293	0.0000	0.0000
2025/10/27	2032	06/11/2025	10.89 Call	Bond Future	11697.9000	11.6979	11676.1100	11.6761	0.186	0.0000	0.0000
2025/10/27	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2032	06/11/2025		Bond Future	8.2973	100.7064	8.3017	100.6846	0.054	0.0000	0.0000
2025/10/27	2032	06/11/2025	10.42 Call	Bond Future	9710.5200	9.7105	9688.7300	9.6887	0.224	0.0000	0.0000
2025/10/27	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2032	05/02/2026		Bond Future	8.3497	102.5268	8.3544	102.5047	0.056	0.0000	0.0000
2025/10/27	2032	05/02/2026	10.16 Call	Bond Future	8096.6000	8.0966	8074.5000	8.0745	0.273	0.0000	0.0000
2025/10/27	2032	05/02/2026	10.16 Put	Bond Future	0.2600	0.0003	0.2200	0.0002	15.385	0.0000	0.0000
2025/10/27	2032	07/05/2026		Bond Future	8.3961	100.2642	8.4010	100.2417	0.059	0.0000	0.0000
2025/10/27	2032	07/05/2026	10.14 Call	Bond Future	7571.0800	7.5711	7548.1300	7.5481	0.303	0.0000	0.0000
2025/10/27	2032	07/05/2026	10.14 Put	Bond Future	10.4000	0.0104	9.9800	0.0100	4.038	0.0000	0.0000
2025/10/27	2032	06/08/2026		Bond Future	8.4567	102.0925	8.4618	102.0698	0.061	0.0000	0.0000
2025/10/27	2032	06/08/2026	10.12 Call	Bond Future	7025.8400	7.0258	7002.3900	7.0024	0.334	0.0000	0.0000
2025/10/27	2032	06/08/2026	10.12 Put	Bond Future	50.7700	0.0508	50.0000	0.0500	1.517	0.0000	0.0000
2025/10/27	2032	05/11/2026		Bond Future	8.5284	99.7317	8.5338	99.7089	0.063	0.0000	0.0000
2025/10/27	2032	05/11/2026	9.16 Call	Bond Future	3396.1300	3.3961	3373.5000	3.3735	0.666	0.0000	0.0000
2025/10/27	2032	05/11/2026	9.16 Put	Bond Future	775.0100	0.7750	775.2100	0.7752	0.026	0.0000	0.0000
2025/10/27	2033	06/11/2025		Bond Future	136.0031	136.0031	136.0317	136.0317	0.021	0.0000	0.0000
2025/10/27	2033	06/11/2025	133.14 Call	Bond Future	2863.1200	2.8631	2891.7300	2.8917	0.999	0.0000	0.0000
2025/10/27	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2033	05/02/2026		Bond Future	138.4952	138.4952	138.5246	138.5246	0.021	0.0000	0.0000
2025/10/27	2033	05/02/2026	132.88 Call	Bond Future	5615.2400	5.6152	5644.6000	5.6446	0.523	0.0000	0.0000
2025/10/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2033	07/05/2026		Bond Future	139.5267	139.5267	139.5565	139.5565	0.021	0.0000	0.0000
2025/10/27	2033	07/05/2026	135.16 Call	Bond Future	4366.6800	4.3667	4396.5400	4.3965	0.684	0.0000	0.0000
2025/10/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2033	06/08/2026		Bond Future	142.1053	142.1053	142.1361	142.1361	0.022	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	
2025/10/27	2033	06/08/2026	134.25 Call	Bond Future	7855.2500	7.8553	7886.0700	7.8861	0.392	0.0000	0.0000
2025/10/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2033	05/11/2026		Bond Future	143.0533	143.0533	143.0851	143.0851	0.022	0.0000	0.0000
2025/10/27	2033	05/11/2026	137.26 Call	Bond Future	5793.2600	5.7933	5825.1100	5.8251	0.550	0.0000	0.0000
2025/10/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	06/11/2025	10.50 Call	Bond Future	6618.5600	6.6186	6919.9300	6.9199	4.553	0.0000	0.0000
2025/10/27	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	06/11/2025	11.00 Call	Bond Future	9506.0400	9.5060	9807.4100	9.8074	3.170	0.0000	0.0000
2025/10/27	2037	06/11/2025	12.16 Call	Bond Future	15711.2700	15.7113	16012.6400	16.0126	1.918	0.0000	0.0000
2025/10/27	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	06/11/2025		Bond Future	9.4354	95.9651	9.3893	96.2664	0.488	0.0000	0.0000
2025/10/27	2037	06/11/2025	11.63 Call	Bond Future	12958.3700	12.9584	13259.7400	13.2597	2.326	0.0000	0.0000
2025/10/27	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	05/02/2026		Bond Future	9.5100	93.4414	9.4622	93.7483	0.502	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.20 Call	Bond Future	10029.6800	10.0297	10335.8700	10.3359	3.053	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.20 Put	Bond Future	2.0000	0.0020	1.2700	0.0013	36.500	0.0000	0.0000
2025/10/27	2037	05/02/2026	9.65 Call	Bond Future	1981.0900	1.9811	2150.0100	2.1500	8.527	0.0000	0.0000
2025/10/27	2037	05/02/2026	9.65 Put	Bond Future	1089.4000	1.0894	951.4000	0.9514	12.668	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.10 Call	Bond Future	3964.8500	3.9649	4218.0500	4.2181	6.386	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.10 Put	Bond Future	284.9200	0.2849	231.2000	0.2312	18.854	0.0000	0.0000
2025/10/27	2037	05/02/2026	12.27 Call	Bond Future	15620.1200	15.6201	15927.0400	15.9270	1.965	0.0000	0.0000
2025/10/27	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.90 Put	Bond Future	9.3700	0.0094	6.3800	0.0064	31.910	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.90 Call	Bond Future	8368.9000	8.3689	8672.8300	8.6728	3.632	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.86 Call	Bond Future	13541.0600	13.5411	13847.9600	13.8480	2.266	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.86 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.36 Call	Bond Future	10899.6800	10.8997	11206.2800	11.2063	2.813	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.36 Put	Bond Future	0.8200	0.0008	0.5000	0.0005	39.024	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.65 Put	Bond Future	30.8400	0.0308	22.2800	0.0223	27.756	0.0000	0.0000
2025/10/27	2037	05/02/2026	10.65 Call	Bond Future	6964.8100	6.9648	7263.1700	7.2632	4.284	0.0000	0.0000
2025/10/27	2037	05/02/2026	12.73 Call	Bond Future	17863.2500	17.8633	18170.1700	18.1702	1.718	0.0000	0.0000
2025/10/27	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.40 Put	Bond Future	0.6600	0.0007	0.4000	0.0004	39.394	0.0000	0.0000
2025/10/27	2037	05/02/2026	11.40 Call	Bond Future	11115.3400	11.1153	11422.0000	11.4220	2.759	0.0000	0.0000
2025/10/27	2037	07/05/2026	12.40 Call	Bond Future	15623.8000	15.6238	15936.1500	15.9362	1.999	0.0000	0.0000
2025/10/27	2037	07/05/2026	12.40 Put	Bond Future	0.5600	0.0006	0.4000	0.0004	28.571	0.0000	0.0000
2025/10/27	2037	07/05/2026	10.95 Put	Bond Future	95.4600	0.0955	78.9700	0.0790	17.274	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
2025/10/27	2037	07/05/2026	10.95	Call	Bond Future		8162.4200	8.1624		8458.4400	8.4584	3.627	0.0000
2025/10/27	2037	07/05/2026			Bond Future		9.5858	95.1709		9.5362	95.4834	0.517	0.0000
2025/10/27	2037	07/05/2026	11.32	Call	Bond Future		10120.8200	10.1208		10426.9600	10.4270	3.025	0.0000
2025/10/27	2037	07/05/2026	11.32	Put	Bond Future		31.8200	0.0318		25.4500	0.0255	20.019	0.0000
2025/10/27	2037	07/05/2026	9.00	Put	Bond Future		4628.6500	4.6287		4386.0300	4.3860	5.242	0.0000
2025/10/27	2037	07/05/2026	9.00	Call	Bond Future		844.7300	0.8447		914.6200	0.9146	8.274	0.0000
2025/10/27	2037	07/05/2026	9.49	Put	Bond Future		2422.6900	2.4227		2243.0400	2.2430	7.415	0.0000
2025/10/27	2037	07/05/2026	9.49	Call	Bond Future		1817.6400	1.8176		1950.5000	1.9505	7.309	0.0000
2025/10/27	2037	07/05/2026	10.06	Call	Bond Future		3787.4700	3.7875		4005.8000	4.0058	5.765	0.0000
2025/10/27	2037	07/05/2026	10.06	Put	Bond Future		869.5200	0.8695		775.3400	0.7753	10.831	0.0000
2025/10/27	2037	06/08/2026			Bond Future		9.6745	92.6465		9.6229	92.9649	0.534	0.0000
2025/10/27	2037	06/08/2026	11.71	Call	Bond Future		11518.4000	11.5184		11827.9000	11.8279	2.687	0.0000
2025/10/27	2037	06/08/2026	11.71	Put	Bond Future		58.8500	0.0589		49.8900	0.0499	15.225	0.0000
2025/10/27	2037	06/08/2026	11.30	Call	Bond Future		9461.5900	9.4616		9760.2900	9.7603	3.157	0.0000
2025/10/27	2037	06/08/2026	11.30	Put	Bond Future		147.5500	0.1476		127.7900	0.1278	13.392	0.0000
2025/10/27	2037	06/08/2026	10.70	Call	Bond Future		6529.2100	6.5292		6794.5600	6.7946	4.064	0.0000
2025/10/27	2037	06/08/2026	10.70	Put	Bond Future		497.8700	0.4979		444.7600	0.4448	10.667	0.0000
2025/10/27	2037	06/08/2026	10.02	Put	Bond Future		1586.3600	1.5864		1463.7300	1.4637	7.730	0.0000
2025/10/27	2037	06/08/2026	10.02	Call	Bond Future		3680.1100	3.6801		3875.9400	3.8759	5.321	0.0000
2025/10/27	2037	05/11/2026			Bond Future		9.7631	94.2761		9.7094	94.6004	0.550	0.0000
2025/10/27	2037	05/11/2026	10.62	Call	Bond Future		5972.0100	5.9720		6216.1500	6.2162	4.088	0.0000
2025/10/27	2037	05/11/2026	10.62	Put	Bond Future		993.5400	0.9935		913.3200	0.9133	8.074	0.0000
2025/10/27	2037	05/11/2026	10.83	Call	Bond Future		6873.5400	6.8735		7134.2200	7.1342	3.793	0.0000
2025/10/27	2037	05/11/2026	10.83	Put	Bond Future		730.7700	0.7308		667.0900	0.6671	8.714	0.0000
2025/10/27	2037	05/11/2026	10.23	Call	Bond Future		4444.8900	4.4449		4652.5400	4.6525	4.672	0.0000
2025/10/27	2037	05/11/2026	10.23	Put	Bond Future		1686.0100	1.6860		1569.3000	1.5693	6.922	0.0000
2025/10/27	2037	05/11/2026	9.46	Put	Bond Future		4055.1200	4.0551		3857.6800	3.8577	4.869	0.0000
2025/10/27	2037	05/11/2026	9.46	Call	Bond Future		2202.8000	2.2028		2329.7200	2.3297	5.762	0.0000
2025/10/27	2038	06/11/2025			Bond Future		146.9742	146.9742		147.0055	147.0055	0.021	0.0000
2025/10/27	2038	06/11/2025	143.88	Call	Bond Future		3094.2100	3.0942		3125.5200	3.1255	1.012	0.0000
2025/10/27	2038	06/11/2025	143.88	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/10/27	2038	05/02/2026			Bond Future		147.4976	147.4976		147.5299	147.5299	0.022	0.0000
2025/10/27	2038	05/02/2026	143.20	Call	Bond Future		4297.6100	4.2976		4329.8800	4.3299	0.751	0.0000
2025/10/27	2038	05/02/2026	143.20	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/10/27	2038	07/05/2026			Bond Future		150.2628	150.2628		150.2956	150.2956	0.022	0.0000
2025/10/27	2038	07/05/2026	144.53	Call	Bond Future		5732.7800	5.7328		5765.5900	5.7656	0.572	0.0000
2025/10/27	2038	07/05/2026	144.53	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/10/27	2038	06/08/2026			Bond Future		150.8356	150.8356		150.8694	150.8694	0.022	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
2025/10/27	2038	06/08/2026	144.72 Call	Bond Future	6115.5800	6.1156	6149.4300	6.1494	0.554	0.0000	0.0000
2025/10/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2038	05/11/2026		Bond Future	153.5266	153.5266	153.5615	153.5615	0.023	0.0000	0.0000
2025/10/27	2038	05/11/2026	146.31 Call	Bond Future	7216.5700	7.2166	7251.5100	7.2515	0.484	0.0000	0.0000
2025/10/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2040	06/11/2025		Bond Future	9.8412	96.1253	9.7901	96.4952	0.519	0.0000	0.0000
2025/10/27	2040	06/11/2025	11.84 Call	Bond Future	12951.7300	12.9517	13321.6700	13.3217	2.856	0.0000	0.0000
2025/10/27	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2040	05/02/2026		Bond Future	9.9218	93.3539	9.8689	93.7306	0.533	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.49 Call	Bond Future	10237.9100	10.2379	10613.0300	10.6130	3.664	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.49 Put	Bond Future	4.4400	0.0044	2.8200	0.0028	36.486	0.0000	0.0000
2025/10/27	2040	05/02/2026	9.80 Put	Bond Future	2192.6700	2.1927	1959.2100	1.9592	10.647	0.0000	0.0000
2025/10/27	2040	05/02/2026	9.80 Call	Bond Future	1322.3900	1.3224	1465.6700	1.4657	10.835	0.0000	0.0000
2025/10/27	2040	05/02/2026	13.23 Call	Bond Future	19747.1600	19.7472	20123.9000	20.1239	1.908	0.0000	0.0000
2025/10/27	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.82 Put	Bond Future	0.7700	0.0008	0.4500	0.0005	41.558	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.82 Call	Bond Future	12175.7200	12.1757	12552.1400	12.5521	3.092	0.0000	0.0000
2025/10/27	2040	05/02/2026	10.35 Put	Bond Future	543.9800	0.5440	447.8300	0.4478	17.675	0.0000	0.0000
2025/10/27	2040	05/02/2026	10.35 Call	Bond Future	3513.9900	3.5140	3794.5800	3.7946	7.985	0.0000	0.0000
2025/10/27	2040	05/02/2026	10.75 Call	Bond Future	5753.6800	5.7537	6098.5200	6.0985	5.993	0.0000	0.0000
2025/10/27	2040	05/02/2026	10.75 Put	Bond Future	132.3400	0.1323	100.4400	0.1004	24.105	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.15 Call	Bond Future	8183.4400	8.1834	8552.9400	8.5529	4.515	0.0000	0.0000
2025/10/27	2040	05/02/2026	11.15 Put	Bond Future	23.4100	0.0234	16.1700	0.0162	30.927	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.53 Call	Bond Future	15462.8000	15.4628	15845.8200	15.8458	2.477	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.53 Put	Bond Future	2.4200	0.0024	1.7500	0.0018	27.686	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.03 Call	Bond Future	12734.2500	12.7343	13114.5100	13.1145	2.986	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.03 Put	Bond Future	14.5300	0.0145	11.1000	0.0111	23.606	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.12 Put	Bond Future	211.9000	0.2119	176.7300	0.1767	16.597	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.12 Call	Bond Future	7558.6200	7.5586	7907.1400	7.9071	4.611	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.22 Call	Bond Future	13785.7700	13.7858	14167.5300	14.1675	2.769	0.0000	0.0000
2025/10/27	2040	07/05/2026	12.22 Put	Bond Future	7.7100	0.0077	5.7800	0.0058	25.032	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.72 Call	Bond Future	10985.6800	10.9857	11361.1700	11.3612	3.418	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.72 Put	Bond Future	38.6500	0.0387	30.4500	0.0305	21.216	0.0000	0.0000
2025/10/27	2040	07/05/2026	10.70 Put	Bond Future	598.3400	0.5983	518.4900	0.5185	13.345	0.0000	0.0000
2025/10/27	2040	07/05/2026	10.70 Call	Bond Future	5284.5700	5.2846	5588.4100	5.5884	5.750	0.0000	0.0000
2025/10/27	2040	07/05/2026		Bond Future	10.0034	95.0818	9.9486	95.4654	0.548	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.67 Call	Bond Future	10700.6000	10.7006	11074.9300	11.0749	3.498	0.0000	0.0000
2025/10/27	2040	07/05/2026	11.67 Put	Bond Future	44.9500	0.0450	35.5900	0.0356	20.823	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
2025/10/27	2040	06/08/2026		Bond Future	10.0971	92.3051	10.0402	92.6960	0.563	0.0000
2025/10/27	2040	06/08/2026	12.19 Call	Bond Future	12931.3700	12.9314	13312.3600	13.3124	2.946	0.0000
2025/10/27	2040	06/08/2026	12.19 Put	Bond Future	60.1500	0.0602	50.2200	0.0502	16.509	0.0000
2025/10/27	2040	05/11/2026		Bond Future	10.1897	93.9284	10.1308	94.3265	0.578	0.0000
2025/10/27	2040	05/11/2026	11.06 Call	Bond Future	6695.5800	6.6956	6997.9000	6.9979	4.515	0.0000
2025/10/27	2040	05/11/2026	11.06 Put	Bond Future	1092.7600	1.0928	997.0100	0.9970	8.762	0.0000
2025/10/27	2040	05/11/2026	11.27 Call	Bond Future	7686.4400	7.6864	8008.4800	8.0085	4.190	0.0000
2025/10/27	2040	05/11/2026	11.27 Put	Bond Future	806.0900	0.8061	730.0600	0.7301	9.432	0.0000
2025/10/27	2040	05/11/2026	10.67 Call	Bond Future	5012.2600	5.0123	5270.6200	5.2706	5.155	0.0000
2025/10/27	2040	05/11/2026	10.67 Put	Bond Future	1857.3100	1.8573	1717.6000	1.7176	7.522	0.0000
2025/10/27	2040	05/11/2026	9.91 Put	Bond Future	4450.3800	4.4504	4213.4000	4.2134	5.325	0.0000
2025/10/27	2040	05/11/2026	9.91 Call	Bond Future	2537.9600	2.5380	2699.0500	2.6991	6.347	0.0000
2025/10/27	2043	06/11/2025		Bond Future	114.9326	114.9326	114.9569	114.9569	0.021	0.0000
2025/10/27	2043	06/11/2025	110.43 Call	Bond Future	4502.5671	4.5026	4526.9104	4.5269	0.541	0.0000
2025/10/27	2043	06/11/2025	110.43 Put	Bond Future	0.0071	0.0000	0.0004	0.0000	94.648	0.0000
2025/10/27	2043	05/02/2026		Bond Future	114.2235	114.2235	114.2485	114.2485	0.022	0.0000
2025/10/27	2043	05/02/2026	109.66 Call	Bond Future	4666.9417	4.6669	4683.9774	4.6840	0.365	0.0000
2025/10/27	2043	05/02/2026	109.66 Put	Bond Future	103.4417	0.1034	95.4474	0.0954	7.728	0.0000
2025/10/27	2043	07/05/2026		Bond Future	116.3649	116.3649	116.3903	116.3903	0.022	0.0000
2025/10/27	2043	07/05/2026	111.70 Call	Bond Future	4983.7950	4.9838	4998.1206	4.9981	0.287	0.0000
2025/10/27	2043	07/05/2026	111.70 Put	Bond Future	318.8850	0.3189	307.8706	0.3079	3.454	0.0000
2025/10/27	2043	06/08/2026		Bond Future	115.6552	115.6552	115.6815	115.6815	0.023	0.0000
2025/10/27	2043	06/08/2026	110.88 Call	Bond Future	5323.2921	5.3233	5337.3376	5.3373	0.264	0.0000
2025/10/27	2043	06/08/2026	110.88 Put	Bond Future	548.1021	0.5481	535.8576	0.5359	2.234	0.0000
2025/10/27	2043	05/11/2026		Bond Future	117.7174	117.7174	117.7445	117.7445	0.023	0.0000
2025/10/27	2043	05/11/2026	112.84 Call	Bond Future	5639.1348	5.6391	5653.4639	5.6535	0.254	0.0000
2025/10/27	2043	05/11/2026	112.84 Put	Bond Future	761.7848	0.7618	748.9639	0.7490	1.683	0.0000
2025/10/27	2044	06/11/2025		Bond Future	10.0460	91.6848	10.0000	92.0355	0.458	0.0000
2025/10/27	2044	06/11/2025	11.88 Call	Bond Future	12396.0900	12.3961	12746.7200	12.7467	2.829	0.0000
2025/10/27	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2044	06/11/2025	12.25 Call	Bond Future	14564.9200	14.5649	14915.5500	14.9156	2.407	0.0000
2025/10/27	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2044	06/11/2025	12.00 Call	Bond Future	13110.5200	13.1105	13461.1500	13.4612	2.674	0.0000
2025/10/27	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2044	06/11/2025	11.75 Call	Bond Future	11609.8700	11.6099	11960.5000	11.9605	3.020	0.0000
2025/10/27	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2044	06/11/2025	11.25 Call	Bond Future	8462.5600	8.4626	8813.1900	8.8132	4.143	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	
2025/10/27	2044	06/11/2025	12.20 Call	Bond Future	14277.6600	14.2777	14628.2900	14.6283	2.456	0.0000	0.0000
2025/10/27	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2044	05/02/2026		Bond Future	10.1248	88.9585	10.0773	89.3155	0.470	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.56 Call	Bond Future	9814.6700	9.8147	10168.8500	10.1689	3.609	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.56 Put	Bond Future	8.9000	0.0089	6.0000	0.0060	32.584	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.25 Call	Bond Future	7876.2600	7.8763	8222.5900	8.2226	4.397	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.25 Put	Bond Future	39.2300	0.0392	28.4800	0.0285	27.402	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.50 Call	Bond Future	9442.5500	9.4426	9795.8900	9.7959	3.742	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.50 Put	Bond Future	11.8500	0.0119	8.1100	0.0081	31.561	0.0000	0.0000
2025/10/27	2044	05/02/2026	10.90 Put	Bond Future	168.8900	0.1689	132.2600	0.1323	21.689	0.0000	0.0000
2025/10/27	2044	05/02/2026	10.90 Call	Bond Future	5688.1500	5.6882	6008.6000	6.0086	5.634	0.0000	0.0000
2025/10/27	2044	05/02/2026	10.07 Put	Bond Future	2004.3300	2.0043	1795.9300	1.7959	10.397	0.0000	0.0000
2025/10/27	2044	05/02/2026	10.07 Call	Bond Future	1592.5500	1.5926	1741.2300	1.7412	9.336	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.45 Call	Bond Future	9131.2100	9.1312	9483.6000	9.4836	3.859	0.0000	0.0000
2025/10/27	2044	05/02/2026	11.45 Put	Bond Future	15.2300	0.0152	10.5400	0.0105	30.794	0.0000	0.0000
2025/10/27	2044	07/05/2026		Bond Future	10.2044	90.6050	10.1552	90.9687	0.482	0.0000	0.0000
2025/10/27	2044	07/05/2026	11.80 Call	Bond Future	10711.2500	10.7113	11063.9600	11.0640	3.293	0.0000	0.0000
2025/10/27	2044	07/05/2026	11.80 Put	Bond Future	57.9900	0.0580	47.0400	0.0470	18.883	0.0000	0.0000
2025/10/27	2044	06/08/2026		Bond Future	10.2948	87.8719	10.2439	88.2425	0.494	0.0000	0.0000
2025/10/27	2044	06/08/2026	12.42 Call	Bond Future	13603.6200	13.6036	13964.7800	13.9648	2.655	0.0000	0.0000
2025/10/27	2044	06/08/2026	12.42 Put	Bond Future	61.2500	0.0613	51.8900	0.0519	15.282	0.0000	0.0000
2025/10/27	2044	05/11/2026		Bond Future	10.3836	89.4172	10.3310	89.7946	0.507	0.0000	0.0000
2025/10/27	2044	05/11/2026	11.34 Call	Bond Future	7450.4200	7.4504	7744.6600	7.7447	3.949	0.0000	0.0000
2025/10/27	2044	05/11/2026	11.34 Put	Bond Future	1006.2300	1.0062	923.1100	0.9231	8.261	0.0000	0.0000
2025/10/27	2046	06/11/2025		Bond Future	126.4564	126.4564	126.4836	126.4836	0.022	0.0000	0.0000
2025/10/27	2046	06/11/2025	125.41 Call	Bond Future	1046.3800	1.0464	1073.5900	1.0736	2.600	0.0000	0.0000
2025/10/27	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2046	05/02/2026		Bond Future	128.7736	128.7736	128.8015	128.8015	0.022	0.0000	0.0000
2025/10/27	2046	05/02/2026	121.65 Call	Bond Future	7123.5700	7.1236	7151.5300	7.1515	0.392	0.0000	0.0000
2025/10/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2046	07/05/2026		Bond Future	128.8898	128.8898	128.9182	128.9182	0.022	0.0000	0.0000
2025/10/27	2046	07/05/2026	124.95 Call	Bond Future	3939.8100	3.9398	3968.1800	3.9682	0.720	0.0000	0.0000
2025/10/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2046	06/08/2026		Bond Future	131.2714	131.2714	131.3005	131.3005	0.022	0.0000	0.0000
2025/10/27	2046	06/08/2026	122.38 Call	Bond Future	8891.3900	8.8914	8920.5000	8.9205	0.327	0.0000	0.0000
2025/10/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	2046	05/11/2026		Bond Future	131.2807	131.2807	131.3110	131.3110	0.023	0.0000	0.0000
2025/10/27	2046	05/11/2026	125.48 Call	Bond Future	5800.7200	5.8007	5831.0100	5.8310	0.522	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
2025/10/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2050	06/11/2025		Bond Future	127.9919	127.9919	128.2298	128.2298	0.186	0.0000
2025/10/27	2050	06/11/2025	124.42 Call	Bond Future	3571.8900	3.5719	3809.8400	3.8098	6.662	0.0000
2025/10/27	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2050	05/02/2026		Bond Future	127.9189	127.9189	128.1615	128.1615	0.190	0.0000
2025/10/27	2050	05/02/2026	122.82 Call	Bond Future	5098.8800	5.0989	5341.5400	5.3415	4.759	0.0000
2025/10/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2050	07/05/2026		Bond Future	130.3170	130.3170	130.5640	130.5640	0.190	0.0000
2025/10/27	2050	07/05/2026	124.07 Call	Bond Future	6247.0400	6.2470	6494.0000	6.4940	3.953	0.0000
2025/10/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2050	06/08/2026		Bond Future	130.2691	130.2691	130.5212	130.5212	0.194	0.0000
2025/10/27	2050	06/08/2026	123.27 Call	Bond Future	6999.0500	6.9991	7251.2200	7.2512	3.603	0.0000
2025/10/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	2050	05/11/2026		Bond Future	132.5930	132.5930	132.8501	132.8501	0.194	0.0000
2025/10/27	2050	05/11/2026	123.84 Call	Bond Future	8753.0400	8.7530	9010.1300	9.0101	2.937	0.0000
2025/10/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	AL37	06/11/2025		Index Future	1221.4880	1221.4880	1221.3610	1221.3610	0.010	0.0000
2025/10/27	AL37	05/02/2026		Index Future	1243.5680	1243.5680	1243.4430	1243.4430	0.010	0.0000
2025/10/27	AL37	07/05/2026		Index Future	1266.5830	1266.5830	1266.4540	1266.4540	0.010	0.0000
2025/10/27	AL37	06/08/2026		Index Future	1289.4520	1289.4520	1289.3300	1289.3300	0.009	0.0000
2025/10/27	AL37	05/11/2026		Index Future	1312.4460	1312.4460	1312.3320	1312.3320	0.009	0.0000
2025/10/27	AL7T	06/11/2025		Index Future	1526.3610	1526.3610	1530.2870	1530.2870	0.257	0.0000
2025/10/27	AL7T	05/02/2026		Index Future	1553.9520	1553.9520	1557.9540	1557.9540	0.258	0.0000
2025/10/27	AL7T	07/05/2026		Index Future	1582.7120	1582.7120	1586.7850	1586.7850	0.257	0.0000
2025/10/27	AL7T	06/08/2026		Index Future	1611.2880	1611.2880	1615.4480	1615.4480	0.258	0.0000
2025/10/27	AL7T	05/11/2026		Index Future	1640.0220	1640.0220	1644.2680	1644.2680	0.259	0.0000
2025/10/27	ALBI	06/11/2025		Index Future	1288.0100	1288.0100	1290.7620	1290.7620	0.214	0.0000
2025/10/27	ALBI	05/02/2026		Index Future	1311.2930	1311.2930	1314.0980	1314.0980	0.214	0.0000
2025/10/27	ALBI	07/05/2026		Index Future	1335.5620	1335.5620	1338.4170	1338.4170	0.214	0.0000
2025/10/27	ALBI	06/08/2026		Index Future	1359.6760	1359.6760	1362.5930	1362.5930	0.215	0.0000
2025/10/27	ALBI	05/11/2026		Index Future	1383.9220	1383.9220	1386.9020	1386.9020	0.215	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	
2025/10/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/27	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
2025/10/27	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/27	ES33	06/11/2025		Bond Future	9.5285	90.1327	9.4922	90.3159	0.380	0.0000
2025/10/27	ES33	06/11/2025	12.01 Call	Bond Future	11482.4500	11.4825	11665.6900	11.6657	1.596	0.0000
2025/10/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES33	05/02/2026		Bond Future	9.6263	91.7843	9.5883	91.9710	0.394	0.0000
2025/10/27	ES33	05/02/2026	11.49 Call	Bond Future	8588.8100	8.5888	8775.5500	8.7756	2.174	0.0000
2025/10/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES33	07/05/2026		Bond Future	9.7180	89.7102	9.6783	89.9004	0.409	0.0000
2025/10/27	ES33	07/05/2026	11.69 Call	Bond Future	8829.6400	8.8296	9019.8800	9.0199	2.155	0.0000
2025/10/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES33	06/08/2026		Bond Future	9.8246	91.3670	9.7829	91.5610	0.424	0.0000
2025/10/27	ES33	06/08/2026	12.02 Call	Bond Future	9498.4000	9.4984	9692.3700	9.6924	2.042	0.0000
2025/10/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES33	05/11/2026		Bond Future	9.9458	89.2035	9.9020	89.4012	0.440	0.0000
2025/10/27	ES33	05/11/2026	10.83 Call	Bond Future	3875.0700	3.8751	4072.7800	4.0728	5.102	0.0000
2025/10/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES42	06/11/2025		Bond Future	10.1717	87.1656	10.1256	87.4945	0.453	0.0000
2025/10/27	ES42	06/11/2025	12.39 Call	Bond Future	13831.7100	13.8317	14160.5800	14.1606	2.378	0.0000
2025/10/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES42	05/02/2026		Bond Future	10.2557	88.7629	10.2081	89.0978	0.465	0.0000
2025/10/27	ES42	05/02/2026	11.85 Call	Bond Future	10163.1700	10.1632	10498.1100	10.4981	3.296	0.0000
2025/10/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/27	ES42	07/05/2026		Bond Future	10.3388	86.1620	10.2895	86.5032	0.477	0.0000
2025/10/27	ES42	07/05/2026	12.20 Call	Bond Future	11520.6100	11.5206	11861.8300	11.8618	2.962	0.0000
2025/10/27	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	
2025/10/27	ES42	06/08/2026		Bond Future	10.4297	87.7526	10.3786	88.1004	0.489	0.0000	0.0000
2025/10/27	ES42	06/08/2026	12.65 Call	Bond Future	13278.2900	13.2783	13626.0500	13.6261	2.619	0.0000	0.0000
2025/10/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	ES42	05/11/2026		Bond Future	10.5270	85.0533	10.4741	85.4075	0.502	0.0000	0.0000
2025/10/27	ES42	05/11/2026	11.66 Call	Bond Future	7088.4400	7.0884	7442.6700	7.4427	4.997	0.0000	0.0000
2025/10/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GOVI	06/11/2025		GOVI	1264.9800	1264.9800	1267.5270	1267.5270	0.201	0.0000	0.0000
2025/10/27	GOVI	06/11/2025	1,112. Call 00	GOVI	1529800.0000	152.9800	1555270.0000	155.5270	1.665	0.0000	0.0000
2025/10/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GOVI	05/02/2026		GOVI	1287.8460	1287.8460	1290.4430	1290.4430	0.202	0.0000	0.0000
2025/10/27	GOVI	05/02/2026	1,150. Call 00	GOVI	1378460.0000	137.8460	1404430.0000	140.4430	1.884	0.0000	0.0000
2025/10/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GOVI	07/05/2026		GOVI	1311.6810	1311.6810	1314.3240	1314.3240	0.201	0.0000	0.0000
2025/10/27	GOVI	07/05/2026	1,177. Call 00	GOVI	1346810.0000	134.6810	1373240.0000	137.3240	1.962	0.0000	0.0000
2025/10/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GOVI	06/08/2026		GOVI	1335.3640	1335.3640	1338.0650	1338.0650	0.202	0.0000	0.0000
2025/10/27	GOVI	06/08/2026	1,189. Call 00	GOVI	1463640.0000	146.3640	1490650.0000	149.0650	1.845	0.0000	0.0000
2025/10/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GOVI	05/11/2026		GOVI	1359.1770	1359.1770	1361.9370	1361.9370	0.203	0.0000	0.0000
2025/10/27	GOVI	05/11/2026	1,277. Call 00	GOVI	821770.0000	82.1770	849370.0000	84.9370	3.359	0.0000	0.0000
2025/10/27	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/27	I258	06/11/2025		Bond Future	116.7556	116.7556	116.7802	116.7802	0.021	0.0000	0.0000
2025/10/27	I258	06/11/2025	112.39 Call	Bond Future	4367.1140	4.3671	4390.5837	4.3906	0.537	0.0000	0.0000
2025/10/27	I258	06/11/2025	112.39 Put	Bond Future	1.5640	0.0016	0.3437	0.0003	78.028	0.0000	0.0000
2025/10/27	I258	05/02/2026		Bond Future	116.0800	116.0800	116.1052	116.1052	0.022	0.0000	0.0000
2025/10/27	I258	05/02/2026	111.65 Call	Bond Future	4827.3411	4.8273	4832.4015	4.8324	0.105	0.0000	0.0000
2025/10/27	I258	05/02/2026	111.65 Put	Bond Future	397.3911	0.3974	377.1815	0.3772	5.086	0.0000	0.0000
2025/10/27	I258	07/05/2026		Bond Future	118.2561	118.2561	118.2818	118.2818	0.022	0.0000	0.0000
2025/10/27	I258	07/05/2026	113.73 Call	Bond Future	5410.8485	5.4108	5415.5998	5.4156	0.088	0.0000	0.0000
2025/10/27	I258	07/05/2026	113.73 Put	Bond Future	884.7585	0.8848	863.8198	0.8638	2.367	0.0000	0.0000
2025/10/27	I258	06/08/2026		Bond Future	117.5813	117.5813	117.6081	117.6081	0.023	0.0000	0.0000
2025/10/27	I258	06/08/2026	112.95 Call	Bond Future	5971.5913	5.9716	5977.4944	5.9775	0.099	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	
2025/10/27	I258	06/08/2026	112.95 Put	Bond Future	1340.2613	1.3403	1319.4044	1.3194	1.556	0.0000	0.0000
2025/10/27	I258	05/11/2026		Bond Future	119.6779	119.6779	119.7054	119.7054	0.023	0.0000	0.0000
2025/10/27	I258	05/11/2026	114.95 Call	Bond Future	6487.8896	6.4879	6494.8089	6.4948	0.107	0.0000	0.0000
2025/10/27	I258	05/11/2026	114.95 Put	Bond Future	1760.0396	1.7600	1739.3989	1.7394	1.173	0.0000	0.0000
2025/10/27	IGOV	06/11/2025		Index Future	403.1920	403.1920	403.5850	403.5850	0.097	0.0000	0.0000
2025/10/27	IGOV	05/02/2026		Index Future	410.5800	410.5800	410.9820	410.9820	0.098	0.0000	0.0000
2025/10/27	IGOV	07/05/2026		Index Future	418.2770	418.2770	418.6860	418.6860	0.098	0.0000	0.0000
2025/10/27	IGOV	06/08/2026		Index Future	425.9260	425.9260	426.3450	426.3450	0.098	0.0000	0.0000
2025/10/27	IGOV	05/11/2026		Index Future	433.6160	433.6160	434.0460	434.0460	0.099	0.0000	0.0000
2025/10/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/27	R033	06/11/2025		Bond Future	8.4629	109.4505	8.4673	109.4253	0.052	0.0000	0.0000
2025/10/27	R033	06/11/2025	10.33 Call	Bond Future	9995.0100	9.9950	9969.8400	9.9698	0.252	0.0000	0.0000
2025/10/27	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R033	05/02/2026		Bond Future	8.5194	111.4290	8.5240	111.4034	0.054	0.0000	0.0000
2025/10/27	R033	05/02/2026	10.49 Call	Bond Future	10228.2800	10.2283	10201.8200	10.2018	0.259	0.0000	0.0000
2025/10/27	R033	05/02/2026	10.49 Put	Bond Future	9.1000	0.0091	8.1700	0.0082	10.220	0.0000	0.0000
2025/10/27	R033	07/05/2026		Bond Future	8.5708	108.4475	8.5757	108.4215	0.057	0.0000	0.0000
2025/10/27	R033	07/05/2026	10.38 Call	Bond Future	9248.3900	9.2484	9219.7700	9.2198	0.309	0.0000	0.0000
2025/10/27	R033	07/05/2026	10.38 Put	Bond Future	89.0900	0.0891	86.5100	0.0865	2.896	0.0000	0.0000
2025/10/27	R033	06/08/2026		Bond Future	8.6352	110.4249	8.6403	110.3987	0.059	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
2025/10/27	R033	06/08/2026	10.25 Call	Bond Future	8346.1700	8.3462	8316.0000	8.3160	0.361	0.0000	0.0000
2025/10/27	R033	06/08/2026	10.25 Put	Bond Future	375.5400	0.3755	371.6100	0.3716	1.046	0.0000	0.0000
2025/10/27	R033	05/11/2026		Bond Future	8.7097	107.3284	8.7150	107.3020	0.061	0.0000	0.0000
2025/10/27	R033	05/11/2026	9.33 Call	Bond Future	4745.9700	4.7460	4717.3500	4.7174	0.603	0.0000	0.0000
2025/10/27	R033	05/11/2026	9.33 Put	Bond Future	1694.4900	1.6945	1692.2700	1.6923	0.131	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.68 Call	Bond Future	10238.0400	10.2380	10461.9400	10.4619	2.187	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.50 Call	Bond Future	9260.0300	9.2600	9483.9300	9.4839	2.418	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.15 Call	Bond Future	7317.2100	7.3172	7541.1100	7.5411	3.060	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	9.77 Call	Bond Future	5144.5900	5.1446	5368.4900	5.3685	4.352	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.00 Call	Bond Future	11942.1200	11.9421	12166.0200	12.1660	1.875	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.44 Call	Bond Future	8930.8700	8.9309	9154.7700	9.1548	2.507	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.94 Call	Bond Future	11625.9400	11.6259	11849.8400	11.8498	1.926	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.99 Call	Bond Future	16946.0300	16.9460	17169.9300	17.1699	1.321	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	9.91 Call	Bond Future	5952.8300	5.9528	6176.7300	6.1767	3.761	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.41 Call	Bond Future	8765.6800	8.7657	8989.5800	8.9896	2.554	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.43 Call	Bond Future	14164.2000	14.1642	14388.1000	14.3881	1.581	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.08 Call	Bond Future	6922.0000	6.9220	7145.9000	7.1459	3.235	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.58 Call	Bond Future	9696.4500	9.6965	9920.3500	9.9204	2.309	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.67 Call	Bond Future	15371.6200	15.3716	15595.5200	15.5955	1.457	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.95 Call	Bond Future	16751.4100	16.7514	16975.3100	16.9753	1.337	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.45 Call	Bond Future	14265.7000	14.2657	14489.6000	14.4896	1.569	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	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	
2025/10/27	R035	06/11/2025	10.95 Call	Bond Future	11678.7400	11.6787	11902.6400	11.9026	1.917	0.0000	0.0000
2025/10/27	R035	06/11/2025		Bond Future	8.9145	101.4961	8.8785	101.7200	0.403	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.20 Call	Bond Future	12985.1600	12.9852	13209.0600	13.2091	1.724	0.0000	0.0000
2025/10/27	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.30 Call	Bond Future	8156.5800	8.1566	8380.4800	8.3805	2.745	0.0000	0.0000
2025/10/27	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	05/02/2026		Bond Future	8.9825	103.3308	8.9451	103.5589	0.417	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.79 Call	Bond Future	10237.1500	10.2372	10464.9300	10.4649	2.225	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.79 Put	Bond Future	0.8500	0.0009	0.5600	0.0006	34.118	0.0000	0.0000
2025/10/27	R035	05/02/2026	9.25 Call	Bond Future	2323.2200	2.3232	2465.0900	2.4651	6.107	0.0000	0.0000
2025/10/27	R035	05/02/2026	9.25 Put	Bond Future	714.0500	0.7141	627.8500	0.6279	12.072	0.0000	0.0000
2025/10/27	R035	05/02/2026	8.85 Put	Bond Future	1887.9100	1.8879	1737.3200	1.7373	7.977	0.0000	0.0000
2025/10/27	R035	05/02/2026	8.85 Call	Bond Future	1077.7100	1.0777	1155.1900	1.1552	7.189	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.44 Put	Bond Future	5.4300	0.0054	3.8200	0.0038	29.650	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.44 Call	Bond Future	8372.4000	8.3724	8598.8600	8.5989	2.705	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.94 Put	Bond Future	0.3700	0.0004	0.2300	0.0002	37.838	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.94 Call	Bond Future	11022.1700	11.0222	11250.1000	11.2501	2.068	0.0000	0.0000
2025/10/27	R035	05/02/2026	12.44 Call	Bond Future	18389.9100	18.3899	18617.9800	18.6180	1.240	0.0000	0.0000
2025/10/27	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R035	05/02/2026	11.17 Call	Bond Future	12208.4800	12.2085	12436.5200	12.4365	1.868	0.0000	0.0000
2025/10/27	R035	05/02/2026	11.17 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.67 Call	Bond Future	9602.8300	9.6028	9830.3600	9.8304	2.369	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.67 Put	Bond Future	1.6400	0.0016	1.1000	0.0011	32.927	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.17 Put	Bond Future	20.4000	0.0204	15.2000	0.0152	25.490	0.0000	0.0000
2025/10/27	R035	05/02/2026	10.17 Call	Bond Future	6909.5900	6.9096	7132.4600	7.1325	3.226	0.0000	0.0000
2025/10/27	R035	05/02/2026	11.00 Put	Bond Future	0.2600	0.0003	0.1600	0.0002	38.462	0.0000	0.0000
2025/10/27	R035	05/02/2026	11.00 Call	Bond Future	11333.6800	11.3337	11561.6500	11.5617	2.011	0.0000	0.0000
2025/10/27	R035	07/05/2026		Bond Future	9.0417	100.7400	9.0027	100.9722	0.431	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.86 Call	Bond Future	10099.0700	10.0991	10327.8100	10.3278	2.265	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.86 Put	Bond Future	19.4000	0.0194	15.8600	0.0159	18.247	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.66 Call	Bond Future	9075.7700	9.0758	9301.8900	9.3019	2.491	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.66 Put	Bond Future	36.5900	0.0366	30.4300	0.0304	16.835	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.16 Call	Bond Future	6524.3700	6.5244	6735.4500	6.7355	3.235	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.16 Put	Bond Future	157.7600	0.1578	136.5600	0.1366	13.438	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.66 Put	Bond Future	567.5600	0.5676	510.4400	0.5104	10.064	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.66 Call	Bond Future	4156.0300	4.1560	4331.1900	4.3312	4.215	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.71 Call	Bond Future	9332.1400	9.3321	9559.0400	9.5590	2.431	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.71 Put	Bond Future	31.3300	0.0313	25.9500	0.0260	17.172	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.21 Call	Bond Future	6775.1400	6.7751	6988.5600	6.9886	3.150	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
2025/10/27	R035	07/05/2026	10.21 Put	Bond Future	136.6000	0.1366	117.7400	0.1177	13.807	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.71 Put	Bond Future	504.9300	0.5049	452.4800	0.4525	10.388	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.71 Call	Bond Future	4376.1000	4.3761	4555.9300	4.5559	4.109	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.64 Call	Bond Future	8973.2000	8.9732	9198.9700	9.1990	2.516	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.64 Put	Bond Future	38.9500	0.0390	32.4400	0.0324	16.714	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.14 Call	Bond Future	6424.6000	6.4246	6634.6700	6.6347	3.270	0.0000	0.0000
2025/10/27	R035	07/05/2026	10.14 Put	Bond Future	167.0600	0.1671	144.8500	0.1449	13.295	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.64 Put	Bond Future	594.2200	0.5942	535.1700	0.5352	9.937	0.0000	0.0000
2025/10/27	R035	07/05/2026	9.64 Call	Bond Future	4069.3000	4.0693	4242.5300	4.2425	4.257	0.0000	0.0000
2025/10/27	R035	06/08/2026		Bond Future	9.1130	102.5772	9.0723	102.8140	0.447	0.0000	0.0000
2025/10/27	R035	06/08/2026	11.06 Call	Bond Future	10554.3400	10.5543	10783.6000	10.7836	2.172	0.0000	0.0000
2025/10/27	R035	06/08/2026	11.06 Put	Bond Future	57.8900	0.0579	50.3700	0.0504	12.990	0.0000	0.0000
2025/10/27	R035	06/08/2026	10.22 Call	Bond Future	6511.5200	6.5115	6714.1700	6.7142	3.112	0.0000	0.0000
2025/10/27	R035	06/08/2026	10.22 Put	Bond Future	354.4300	0.3544	320.3000	0.3203	9.630	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.72 Call	Bond Future	4345.6100	4.3456	4513.4000	4.5134	3.861	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.72 Put	Bond Future	905.4100	0.9054	836.4200	0.8364	7.620	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.22 Put	Bond Future	1994.7200	1.9947	1879.1000	1.8791	5.796	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.22 Call	Bond Future	2612.7200	2.6127	2733.8800	2.7339	4.637	0.0000	0.0000
2025/10/27	R035	06/08/2026	10.13 Call	Bond Future	6100.4600	6.1005	6297.9500	6.2980	3.237	0.0000	0.0000
2025/10/27	R035	06/08/2026	10.13 Put	Bond Future	424.8400	0.4248	385.5500	0.3856	9.248	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.63 Call	Bond Future	3996.0600	3.9961	4156.0400	4.1560	4.003	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.63 Put	Bond Future	1055.9500	1.0560	979.1500	0.9792	7.273	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.13 Put	Bond Future	2261.8700	2.2619	2137.5300	2.1375	5.497	0.0000	0.0000
2025/10/27	R035	06/08/2026	9.13 Call	Bond Future	2360.3500	2.3604	2472.7900	2.4728	4.764	0.0000	0.0000
2025/10/27	R035	05/11/2026		Bond Future	9.1956	99.8828	9.1531	100.1240	0.463	0.0000	0.0000
2025/10/27	R035	05/11/2026	10.03 Call	Bond Future	5434.5000	5.4345	5615.5100	5.6155	3.331	0.0000	0.0000
2025/10/27	R035	05/11/2026	10.03 Put	Bond Future	860.1600	0.8602	799.9700	0.8000	6.998	0.0000	0.0000
2025/10/27	R038	06/11/2025		Bond Future	9.5161	110.9971	9.4700	111.3517	0.484	0.0000	0.0000
2025/10/27	R038	06/11/2025	11.24 Call	Bond Future	12177.6700	12.1777	12532.3000	12.5323	2.912	0.0000	0.0000
2025/10/27	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R038	06/11/2025	12.33 Call	Bond Future	18890.1000	18.8901	19244.7300	19.2447	1.877	0.0000	0.0000
2025/10/27	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R038	06/11/2025	10.98 Call	Bond Future	10469.7600	10.4698	10824.3900	10.8244	3.387	0.0000	0.0000
2025/10/27	R038	05/02/2026		Bond Future	9.5959	113.0035	9.5481	113.3647	0.499	0.0000	0.0000
2025/10/27	R038	05/02/2026	11.44 Call	Bond Future	12718.9500	12.7190	13079.8600	13.0799	2.838	0.0000	0.0000
2025/10/27	R038	05/02/2026	11.44 Put	Bond Future	0.6900	0.0007	0.4100	0.0004	40.580	0.0000	0.0000
2025/10/27	R038	07/05/2026		Bond Future	9.6728	109.6099	9.6231	109.9779	0.514	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	
2025/10/27	R038	07/05/2026	11.40 Call	Bond Future	11788.9400	11.7889	12150.8300	12.1508	3.070	0.0000	0.0000
2025/10/27	R038	07/05/2026	11.40 Put	Bond Future	28.2200	0.0282	22.2000	0.0222	21.332	0.0000	0.0000
2025/10/27	R038	06/08/2026		Bond Future	9.7603	111.6083	9.7086	111.9832	0.530	0.0000	0.0000
2025/10/27	R038	06/08/2026	11.77 Call	Bond Future	13316.0900	13.3161	13680.8300	13.6808	2.739	0.0000	0.0000
2025/10/27	R038	06/08/2026	11.77 Put	Bond Future	64.6600	0.0647	54.5300	0.0545	15.667	0.0000	0.0000
2025/10/27	R038	05/11/2026		Bond Future	9.8550	108.0913	9.8012	108.4731	0.546	0.0000	0.0000
2025/10/27	R038	05/11/2026	10.72 Call	Bond Future	6906.0800	6.9061	7199.4300	7.1994	4.248	0.0000	0.0000
2025/10/27	R038	05/11/2026	10.72 Put	Bond Future	1020.6600	1.0207	932.2300	0.9322	8.664	0.0000	0.0000
2025/10/27	R053	06/11/2025		Bond Future	9.8948	117.5602	9.8439	118.1081	0.515	0.0000	0.0000
2025/10/27	R053	06/11/2025	11.76 Call	Bond Future	17345.8900	17.3459	17893.8100	17.8938	3.159	0.0000	0.0000
2025/10/27	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R053	05/02/2026		Bond Future	9.9652	119.6852	9.9127	120.2432	0.528	0.0000	0.0000
2025/10/27	R053	05/02/2026	11.49 Call	Bond Future	14358.7100	14.3587	14913.9800	14.9140	3.867	0.0000	0.0000
2025/10/27	R053	05/02/2026	11.49 Put	Bond Future	7.2500	0.0073	4.5900	0.0046	36.690	0.0000	0.0000
2025/10/27	R053	07/05/2026		Bond Future	10.0327	116.0382	9.9784	116.6065	0.541	0.0000	0.0000
2025/10/27	R053	07/05/2026	11.69 Call	Bond Future	15324.9400	15.3249	15880.0100	15.8800	3.622	0.0000	0.0000
2025/10/27	R053	07/05/2026	11.69 Put	Bond Future	61.8800	0.0619	48.6900	0.0487	21.315	0.0000	0.0000
2025/10/27	R053	06/08/2026		Bond Future	10.1077	118.1537	10.0516	118.7327	0.555	0.0000	0.0000
2025/10/27	R053	06/08/2026	12.28 Call	Bond Future	19112.7500	19.1128	19679.6100	19.6796	2.966	0.0000	0.0000
2025/10/27	R053	06/08/2026	12.28 Put	Bond Future	70.2900	0.0703	58.1700	0.0582	17.243	0.0000	0.0000
2025/10/27	R053	05/11/2026		Bond Future	10.1871	114.3739	10.1292	114.9633	0.568	0.0000	0.0000
2025/10/27	R053	05/11/2026	11.21 Call	Bond Future	10808.2600	10.8083	11282.7500	11.2828	4.390	0.0000	0.0000
2025/10/27	R053	05/11/2026	11.21 Put	Bond Future	1210.1200	1.2101	1095.1900	1.0952	9.497	0.0000	0.0000
2025/10/27	R186	06/11/2025		Bond Future	7.3877	107.3435	7.3823	107.3493	0.073	0.0000	0.0000
2025/10/27	R186	06/11/2025	8.13 Call	Bond Future	792.6300	0.7926	798.4100	0.7984	0.729	0.0000	0.0000
2025/10/27	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/27	R186	05/02/2026	8.43 Call	Bond Future	84.1200	0.0841	82.8900	0.0829	1.462	0.0000	0.0000
2025/10/27	R186	05/02/2026	8.43 Put	Bond Future	84.1200	0.0841	82.8900	0.0829	1.462	0.0000	0.0000
2025/10/27	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/27	R186	07/05/2026	8.69 Call	Bond Future	115.2700	0.1153	114.3800	0.1144	0.772	0.0000	0.0000
2025/10/27	R186	07/05/2026	8.69 Put	Bond Future	115.2700	0.1153	114.3800	0.1144	0.772	0.0000	0.0000
2025/10/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/27	R186	06/08/2026	8.57 Call	Bond Future	95.2000	0.0952	94.7000	0.0947	0.525	0.0000	0.0000
2025/10/27	R186	06/08/2026	8.57 Put	Bond Future	95.2000	0.0952	94.7000	0.0947	0.525	0.0000	0.0000
2025/10/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/27	R186	05/11/2026	8.12 Call	Bond Future	54.1300	0.0541	53.9100	0.0539	0.406	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	
2025/10/27	R186	05/11/2026	8.12 Put	Bond Future	54.1300	0.0541	53.9100	0.0539	0.406	0.0000	0.0000
2025/10/27	R202	06/11/2025		Bond Future	284.6424	284.6424	284.7023	284.7023	0.021	0.0000	0.0000
2025/10/27	R202	06/11/2025	275.64 Call	Bond Future	9002.3500	9.0024	9062.2500	9.0623	0.665	0.0000	0.0000
2025/10/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R202	05/02/2026		Bond Future	284.5078	284.5078	284.5692	284.5692	0.022	0.0000	0.0000
2025/10/27	R202	05/02/2026	277.82 Call	Bond Future	6687.8000	6.6878	6749.2100	6.7492	0.918	0.0000	0.0000
2025/10/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R202	07/05/2026		Bond Future	289.8414	289.8414	289.9039	289.9039	0.022	0.0000	0.0000
2025/10/27	R202	07/05/2026	277.55 Call	Bond Future	12291.4000	12.2914	12353.8700	12.3539	0.508	0.0000	0.0000
2025/10/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R202	06/08/2026		Bond Future	289.7674	289.7674	289.8320	289.8320	0.022	0.0000	0.0000
2025/10/27	R202	06/08/2026	278.86 Call	Bond Future	10907.4000	10.9074	10972.0400	10.9720	0.593	0.0000	0.0000
2025/10/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R202	05/11/2026		Bond Future	294.9375	294.9375	295.0043	295.0043	0.023	0.0000	0.0000
2025/10/27	R202	05/11/2026	280.46 Call	Bond Future	14477.5400	14.4775	14544.2600	14.5443	0.461	0.0000	0.0000
2025/10/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R209	06/11/2025		Bond Future	9.1943	81.2763	9.1584	81.4825	0.390	0.0000	0.0000
2025/10/27	R209	06/11/2025	11.27 Call	Bond Future	10847.0300	10.8470	11053.2400	11.0532	1.901	0.0000	0.0000
2025/10/27	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R209	05/02/2026		Bond Future	9.2612	82.7454	9.2240	82.9555	0.402	0.0000	0.0000
2025/10/27	R209	05/02/2026	10.93 Call	Bond Future	8735.2600	8.7353	8944.7700	8.9448	2.398	0.0000	0.0000
2025/10/27	R209	05/02/2026	10.93 Put	Bond Future	1.6700	0.0017	1.1300	0.0011	32.335	0.0000	0.0000
2025/10/27	R209	07/05/2026		Bond Future	9.3246	81.1252	9.2860	81.3391	0.414	0.0000	0.0000
2025/10/27	R209	07/05/2026	11.07 Call	Bond Future	8979.0800	8.9791	9188.8400	9.1888	2.336	0.0000	0.0000
2025/10/27	R209	07/05/2026	11.07 Put	Bond Future	23.7200	0.0237	19.5900	0.0196	17.411	0.0000	0.0000
2025/10/27	R209	06/08/2026		Bond Future	9.3982	82.6046	9.3581	82.8226	0.427	0.0000	0.0000
2025/10/27	R209	06/08/2026	11.39 Call	Bond Future	9989.1800	9.9892	10200.6400	10.2006	2.117	0.0000	0.0000
2025/10/27	R209	06/08/2026	11.39 Put	Bond Future	51.1000	0.0511	44.5400	0.0445	12.838	0.0000	0.0000
2025/10/27	R209	05/11/2026		Bond Future	9.4786	80.9089	9.4370	81.1310	0.440	0.0000	0.0000
2025/10/27	R209	05/11/2026	10.32 Call	Bond Future	5165.3500	5.1654	5331.2400	5.3312	3.212	0.0000	0.0000
2025/10/27	R209	05/11/2026	10.32 Put	Bond Future	843.5500	0.8436	787.3100	0.7873	6.667	0.0000	0.0000
2025/10/27	R210	06/11/2025		Bond Future	253.8722	253.8722	253.9235	253.9235	0.020	0.0000	0.0000
2025/10/27	R210	06/11/2025	252.14 Call	Bond Future	1732.2100	1.7322	1783.4900	1.7835	2.960	0.0000	0.0000
2025/10/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R210	05/02/2026		Bond Future	258.5243	258.5243	258.5768	258.5768	0.020	0.0000	0.0000
2025/10/27	R210	05/02/2026	253.10 Call	Bond Future	5424.2600	5.4243	5476.7800	5.4768	0.968	0.0000	0.0000
2025/10/27	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/27	R210	07/05/2026		Bond Future	259.8873	259.8873	259.9408	259.9408	0.021	0.0000	0.0000
2025/10/27	R210	07/05/2026	255.40 Call	Bond Future	4487.2900	4.4873	4540.8000	4.5408	1.192	0.0000	0.0000
2025/10/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R210	06/08/2026		Bond Future	264.6898	264.6898	264.7450	264.7450	0.021	0.0000	0.0000
2025/10/27	R210	06/08/2026	259.84 Call	Bond Future	4849.7800	4.8498	4904.9700	4.9050	1.138	0.0000	0.0000
2025/10/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R210	05/11/2026		Bond Future	265.8770	265.8770	265.9342	265.9342	0.021	0.0000	0.0000
2025/10/27	R210	05/11/2026	253.33 Call	Bond Future	12547.0100	12.5470	12604.1700	12.6042	0.456	0.0000	0.0000
2025/10/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R213	06/11/2025		Bond Future	7.9912	97.1599	7.9907	97.1619	0.006	0.0000	0.0000
2025/10/27	R213	06/11/2025	10.05 Call	Bond Future	8090.3000	8.0903	8092.2900	8.0923	0.025	0.0000	0.0000
2025/10/27	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R213	05/02/2026		Bond Future	8.0355	98.9162	8.0349	98.9184	0.007	0.0000	0.0000
2025/10/27	R213	05/02/2026	9.89 Call	Bond Future	7046.0800	7.0461	7048.2100	7.0482	0.030	0.0000	0.0000
2025/10/27	R213	05/02/2026	9.89 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000	0.0000
2025/10/27	R213	07/05/2026		Bond Future	8.0664	97.1951	8.0659	97.1972	0.007	0.0000	0.0000
2025/10/27	R213	07/05/2026	9.80 Call	Bond Future	6356.4400	6.3564	6358.1300	6.3581	0.027	0.0000	0.0000
2025/10/27	R213	07/05/2026	9.80 Put	Bond Future	6.1400	0.0061	5.7300	0.0057	6.678	0.0000	0.0000
2025/10/27	R213	06/08/2026		Bond Future	8.1124	98.9679	8.1117	98.9703	0.008	0.0000	0.0000
2025/10/27	R213	06/08/2026	9.69 Call	Bond Future	5590.8300	5.5908	5592.0100	5.5920	0.021	0.0000	0.0000
2025/10/27	R213	06/08/2026	9.69 Put	Bond Future	39.0700	0.0391	37.8400	0.0378	3.148	0.0000	0.0000
2025/10/27	R213	05/11/2026		Bond Future	8.1758	97.1613	8.1750	97.1640	0.010	0.0000	0.0000
2025/10/27	R213	05/11/2026	8.75 Call	Bond Future	2631.2300	2.6312	2628.2600	2.6283	0.113	0.0000	0.0000
2025/10/27	R213	05/11/2026	8.75 Put	Bond Future	659.2900	0.6593	653.6100	0.6536	0.862	0.0000	0.0000
2025/10/27	R214	06/11/2025		Bond Future	9.8306	75.1964	9.7846	75.4878	0.468	0.0000	0.0000
2025/10/27	R214	06/11/2025	11.64 Call	Bond Future	10264.0600	10.2641	10555.5100	10.5555	2.840	0.0000	0.0000
2025/10/27	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R214	05/02/2026		Bond Future	9.9068	76.5557	9.8593	76.8525	0.480	0.0000	0.0000
2025/10/27	R214	05/02/2026	11.26 Call	Bond Future	7790.7100	7.7907	8084.2800	8.0843	3.768	0.0000	0.0000
2025/10/27	R214	05/02/2026	11.26 Put	Bond Future	10.1500	0.0102	6.9400	0.0069	31.626	0.0000	0.0000
2025/10/27	R214	07/05/2026		Bond Future	9.9760	74.6744	9.9270	74.9766	0.491	0.0000	0.0000
2025/10/27	R214	07/05/2026	11.53 Call	Bond Future	8779.2600	8.7793	9072.3100	9.0723	3.338	0.0000	0.0000
2025/10/27	R214	07/05/2026	11.53 Put	Bond Future	48.3100	0.0483	39.1300	0.0391	19.002	0.0000	0.0000
2025/10/27	R214	06/08/2026		Bond Future	10.0544	76.0363	10.0038	76.3442	0.504	0.0000	0.0000
2025/10/27	R214	06/08/2026	11.97 Call	Bond Future	10486.0100	10.4860	10782.9600	10.7830	2.832	0.0000	0.0000
2025/10/27	R214	06/08/2026	11.97 Put	Bond Future	75.5600	0.0756	64.5600	0.0646	14.558	0.0000	0.0000
2025/10/27	R214	05/11/2026		Bond Future	10.1402	74.0790	10.0879	74.3926	0.516	0.0000	0.0000
2025/10/27	R214	05/11/2026	10.97 Call	Bond Future	5715.9700	5.7160	5951.3500	5.9514	4.118	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	
2025/10/27	R214	05/11/2026	10.97 Put	Bond Future	988.1200	0.9881	909.8800	0.9099	7.918	0.0000	0.0000
2025/10/27	R248	06/11/2025		Bond Future	10.0007	90.6276	9.9547	90.9998	0.460	0.0000	0.0000
2025/10/27	R248	06/11/2025	11.74 Call	Bond Future	12385.4100	12.3854	12757.5200	12.7575	3.004	0.0000	0.0000
2025/10/27	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	R248	05/02/2026		Bond Future	10.0773	92.2658	10.0298	92.6448	0.472	0.0000	0.0000
2025/10/27	R248	05/02/2026	11.46 Call	Bond Future	9970.2500	9.9703	10345.4200	10.3454	3.763	0.0000	0.0000
2025/10/27	R248	05/02/2026	11.46 Put	Bond Future	11.9600	0.0120	8.1400	0.0081	31.940	0.0000	0.0000
2025/10/27	R248	05/02/2026	9.50 Put	Bond Future	5235.5300	5.2355	4907.2000	4.9072	6.271	0.0000	0.0000
2025/10/27	R248	05/02/2026	9.50 Call	Bond Future	445.4200	0.4454	496.0800	0.4961	11.374	0.0000	0.0000
2025/10/27	R248	05/02/2026	10.00 Put	Bond Future	2160.8000	2.1608	1934.3300	1.9343	10.481	0.0000	0.0000
2025/10/27	R248	05/02/2026	10.00 Call	Bond Future	1542.6200	1.5426	1695.1400	1.6951	9.887	0.0000	0.0000
2025/10/27	R248	05/02/2026	10.48 Call	Bond Future	3717.8800	3.7179	3995.9000	3.9959	7.478	0.0000	0.0000
2025/10/27	R248	05/02/2026	10.48 Put	Bond Future	610.1700	0.6102	509.2000	0.5092	16.548	0.0000	0.0000
2025/10/27	R248	05/02/2026	9.65 Put	Bond Future	4173.2400	4.1732	3868.3200	3.8683	7.307	0.0000	0.0000
2025/10/27	R248	05/02/2026	9.65 Call	Bond Future	667.4400	0.6674	741.5100	0.7415	11.098	0.0000	0.0000
2025/10/27	R248	07/05/2026		Bond Future	10.1470	89.5336	10.0980	89.9196	0.483	0.0000	0.0000
2025/10/27	R248	07/05/2026	11.72 Call	Bond Future	11114.1900	11.1142	11488.5400	11.4885	3.368	0.0000	0.0000
2025/10/27	R248	07/05/2026	11.72 Put	Bond Future	60.8700	0.0609	49.2500	0.0493	19.090	0.0000	0.0000
2025/10/27	R248	06/08/2026		Bond Future	10.2254	91.1664	10.1748	91.5596	0.495	0.0000	0.0000
2025/10/27	R248	06/08/2026	12.37 Call	Bond Future	14376.2500	14.3763	14760.2100	14.7602	2.671	0.0000	0.0000
2025/10/27	R248	06/08/2026	12.37 Put	Bond Future	59.0400	0.0590	49.8200	0.0498	15.617	0.0000	0.0000
2025/10/27	R248	05/11/2026		Bond Future	10.3103	88.3341	10.2580	88.7345	0.507	0.0000	0.0000
2025/10/27	R248	05/11/2026	11.31 Call	Bond Future	8073.7200	8.0737	8391.8900	8.3919	3.941	0.0000	0.0000
2025/10/27	R248	05/11/2026	11.31 Put	Bond Future	964.3500	0.9644	882.1300	0.8821	8.526	0.0000	0.0000
2025/10/27	R2R9	06/11/2025		Bond Future	102.4424	102.4424	102.7881	102.7881	0.337	0.0000	0.0000
2025/10/27	R2R9	06/11/2025	101.16 Call	Bond Future	1445.5000	1.4455	1696.5600	1.6966	17.368	0.0000	0.0000
2025/10/27	R2R9	06/11/2025	101.16 Put	Bond Future	163.0900	0.1631	68.4800	0.0685	58.011	0.0000	0.0000
2025/10/27	R2R9	05/02/2026		Bond Future	104.2943	104.2943	104.6462	104.6462	0.337	0.0000	0.0000
2025/10/27	R2R9	05/02/2026	102.99 Call	Bond Future	2413.6400	2.4136	2617.9200	2.6179	8.464	0.0000	0.0000
2025/10/27	R2R9	05/02/2026	102.99 Put	Bond Future	1109.3800	1.1094	961.7100	0.9617	13.311	0.0000	0.0000
2025/10/27	R2R9	07/05/2026		Bond Future	101.2449	101.2449	101.6033	101.6033	0.354	0.0000	0.0000
2025/10/27	R2R9	07/05/2026	99.91 Call	Bond Future	3059.2000	3.0592	3261.7500	3.2618	6.621	0.0000	0.0000
2025/10/27	R2R9	07/05/2026	99.91 Put	Bond Future	1724.3400	1.7243	1568.4200	1.5684	9.042	0.0000	0.0000
2025/10/27	R2R9	06/08/2026		Bond Future	103.0908	103.0908	103.4561	103.4561	0.354	0.0000	0.0000
2025/10/27	R2R9	06/08/2026	101.74 Call	Bond Future	3586.1600	3.5862	3790.0500	3.7901	5.685	0.0000	0.0000
2025/10/27	R2R9	06/08/2026	101.74 Put	Bond Future	2235.4100	2.2354	2073.9900	2.0740	7.221	0.0000	0.0000
2025/10/27	R2R9	05/11/2026		Bond Future	99.9279	99.9279	100.2999	100.2999	0.372	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
2025/10/27	R2R9	05/11/2026	98.56 Call	Bond Future	4039.4000	4.0394	4246.1500	4.2462	5.118	0.0000	0.0000
2025/10/27	R2R9	05/11/2026	98.56 Put	Bond Future	2671.5100	2.6715	2506.2400	2.5062	6.186	0.0000	0.0000
2025/10/27	R4R2	06/11/2025		Bond Future	102.6561	102.6561	103.0715	103.0715	0.405	0.0000	0.0000
2025/10/27	R4R2	06/11/2025	101.58 Call	Bond Future	1322.1400	1.3221	1599.9200	1.5999	21.010	0.0000	0.0000
2025/10/27	R4R2	06/11/2025	101.58 Put	Bond Future	246.0400	0.2460	108.3900	0.1084	55.946	0.0000	0.0000
2025/10/27	R4R2	05/02/2026		Bond Future	104.5117	104.5117	104.9348	104.9348	0.405	0.0000	0.0000
2025/10/27	R4R2	05/02/2026	103.43 Call	Bond Future	2411.5800	2.4116	2648.7300	2.6487	9.834	0.0000	0.0000
2025/10/27	R4R2	05/02/2026	103.43 Put	Bond Future	1329.8800	1.3299	1143.9700	1.1440	13.979	0.0000	0.0000
2025/10/27	R4R2	07/05/2026		Bond Future	101.3403	101.3403	101.7712	101.7712	0.425	0.0000	0.0000
2025/10/27	R4R2	07/05/2026	100.23 Call	Bond Future	3123.7500	3.1238	3361.0800	3.3611	7.598	0.0000	0.0000
2025/10/27	R4R2	07/05/2026	100.23 Put	Bond Future	2013.4100	2.0134	1819.8800	1.8199	9.612	0.0000	0.0000
2025/10/27	R4R2	06/08/2026		Bond Future	103.1879	103.1879	103.6269	103.6269	0.425	0.0000	0.0000
2025/10/27	R4R2	06/08/2026	102.06 Call	Bond Future	3701.5400	3.7015	3941.6500	3.9417	6.487	0.0000	0.0000
2025/10/27	R4R2	06/08/2026	102.06 Put	Bond Future	2573.6300	2.5736	2374.7500	2.3748	7.728	0.0000	0.0000
2025/10/27	R4R2	05/11/2026		Bond Future	99.9006	99.9006	100.3476	100.3476	0.447	0.0000	0.0000
2025/10/27	R4R2	05/11/2026	98.76 Call	Bond Future	4202.1700	4.2022	4446.2800	4.4463	5.809	0.0000	0.0000
2025/10/27	R4R2	05/11/2026	98.76 Put	Bond Future	3061.5500	3.0616	2858.6600	2.8587	6.627	0.0000	0.0000
2025/10/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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