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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2025 TO 29/10/2025

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
2025/10/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/29	2029	06/11/2025	139.79 Call	Bond Future	2251.0100	2.2510	2270.4600	2.2705	0.864	0.0000
2025/10/29	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2029	06/11/2025		Bond Future	142.0410	142.0410	142.0605	142.0605	0.014	0.0000
2025/10/29	2029	05/02/2026		Bond Future	144.6442	144.6442	144.6645	144.6645	0.014	0.0000
2025/10/29	2029	05/02/2026	140.11 Call	Bond Future	4534.1700	4.5342	4554.4700	4.5545	0.448	0.0000
2025/10/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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7,170
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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
2025/10/29	2029	07/05/2026		Bond Future	145.8934	145.8934	145.9140	145.9140	0.014	0.0000
2025/10/29	2029	07/05/2026	141.82 Call	Bond Future	4073.4300	4.0734	4093.9900	4.0940	0.505	0.0000
2025/10/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2029	06/08/2026		Bond Future	148.5904	148.5904	148.6125	148.6125	0.015	0.0000
2025/10/29	2029	06/08/2026	144.10 Call	Bond Future	4490.4300	4.4904	4512.5000	4.5125	0.491	0.0000
2025/10/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2029	05/11/2026		Bond Future	149.7586	149.7586	149.7823	149.7823	0.016	0.0000
2025/10/29	2029	05/11/2026	147.56 Call	Bond Future	2198.5900	2.1986	2222.3200	2.2223	1.079	0.0000
2025/10/29	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2030	06/11/2025	8.72 Call	Bond Future	3589.0400	3.5890	3573.8900	3.5739	0.422	0.0000
2025/10/29	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2030	06/11/2025	9.22 Call	Bond Future	5279.5600	5.2796	5264.4100	5.2644	0.287	0.0000
2025/10/29	2030	06/11/2025	10.08 Call	Bond Future	8103.9100	8.1039	8088.7600	8.0888	0.187	0.0000
2025/10/29	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2030	06/11/2025		Bond Future	7.6929	103.3097	7.6971	103.2946	0.055	0.0000
2025/10/29	2030	06/11/2025	9.54 Call	Bond Future	6342.6300	6.3426	6327.4800	6.3275	0.239	0.0000
2025/10/29	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2030	05/02/2026		Bond Future	7.7171	101.1695	7.7215	101.1544	0.058	0.0000
2025/10/29	2030	05/02/2026	9.49 Call	Bond Future	5790.6200	5.7906	5775.5500	5.7756	0.260	0.0000
2025/10/29	2030	05/02/2026	9.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/10/29	2030	07/05/2026		Bond Future	7.7395	103.0420	7.7443	103.0264	0.063	0.0000
2025/10/29	2030	07/05/2026	9.39 Call	Bond Future	5117.9000	5.1179	5102.3800	5.1024	0.303	0.0000
2025/10/29	2030	07/05/2026	9.39 Put	Bond Future	3.4500	0.0035	3.4500	0.0035	0.000	0.0000
2025/10/29	2030	06/08/2026		Bond Future	7.7805	100.9124	7.7855	100.8974	0.064	0.0000
2025/10/29	2030	06/08/2026	9.22 Call	Bond Future	4242.2900	4.2423	4227.5200	4.2275	0.348	0.0000
2025/10/29	2030	06/08/2026	9.22 Put	Bond Future	33.6100	0.0336	33.8100	0.0338	0.595	0.0000
2025/10/29	2030	05/11/2026		Bond Future	7.8250	102.6886	7.8301	102.6743	0.065	0.0000
2025/10/29	2030	05/11/2026	8.39 Call	Bond Future	2052.3200	2.0523	2040.7200	2.0407	0.565	0.0000
2025/10/29	2030	05/11/2026	8.39 Put	Bond Future	479.0900	0.4791	481.8600	0.4819	0.578	0.0000
2025/10/29	2031	06/11/2025		Bond Future	112.6632	112.6632	112.6602	112.6602	0.003	0.0000
2025/10/29	2031	06/11/2025	109.69 Call	Bond Future	2973.2400	2.9732	2970.2000	2.9702	0.102	0.0000
2025/10/29	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2031	05/02/2026		Bond Future	112.3382	112.3382	112.3355	112.3355	0.002	0.0000
2025/10/29	2031	05/02/2026	111.76 Call	Bond Future	850.4700	0.8505	846.3400	0.8463	0.486	0.0000
2025/10/29	2031	05/02/2026	111.76 Put	Bond Future	272.2400	0.2722	270.8000	0.2708	0.529	0.0000
2025/10/29	2031	07/05/2026		Bond Future	114.4442	114.4442	114.4413	114.4413	0.002	0.0000
2025/10/29	2031	07/05/2026	113.84 Call	Bond Future	1013.7500	1.0138	1010.2700	1.0103	0.343	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	
2025/10/29	2031	07/05/2026	113.84 Put	Bond Future	409.5600	0.4096	408.9400	0.4089	0.151	0.0000	0.0000
2025/10/29	2031	06/08/2026		Bond Future	114.1319	114.1319	114.1299	114.1299	0.002	0.0000	0.0000
2025/10/29	2031	06/08/2026	113.81 Call	Bond Future	950.8000	0.9508	948.3100	0.9483	0.262	0.0000	0.0000
2025/10/29	2031	06/08/2026	113.81 Put	Bond Future	628.9300	0.6289	628.4200	0.6284	0.081	0.0000	0.0000
2025/10/29	2031	05/11/2026		Bond Future	116.1679	116.1679	116.1669	116.1669	0.001	0.0000	0.0000
2025/10/29	2031	05/11/2026	111.49 Call	Bond Future	4686.4700	4.6865	4685.3500	4.6854	0.024	0.0000	0.0000
2025/10/29	2031	05/11/2026	111.49 Put	Bond Future	8.5500	0.0086	8.4700	0.0085	0.936	0.0000	0.0000
2025/10/29	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2032	06/11/2025	9.40 Call	Bond Future	5156.1100	5.1561	5262.3400	5.2623	2.060	0.0000	0.0000
2025/10/29	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2032	06/11/2025	9.90 Call	Bond Future	7401.9000	7.4019	7508.1300	7.5081	1.435	0.0000	0.0000
2025/10/29	2032	06/11/2025	10.89 Call	Bond Future	11654.3300	11.6543	11760.5600	11.7606	0.912	0.0000	0.0000
2025/10/29	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2032	06/11/2025		Bond Future	8.3062	100.6629	8.2844	100.7691	0.262	0.0000	0.0000
2025/10/29	2032	06/11/2025	10.42 Call	Bond Future	9666.9500	9.6670	9773.1800	9.7732	1.099	0.0000	0.0000
2025/10/29	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2032	05/02/2026		Bond Future	8.3590	102.4827	8.3360	102.5912	0.275	0.0000	0.0000
2025/10/29	2032	05/02/2026	10.16 Call	Bond Future	8052.4400	8.0524	8160.9200	8.1609	1.347	0.0000	0.0000
2025/10/29	2032	05/02/2026	10.16 Put	Bond Future	0.2100	0.0002	0.1600	0.0002	23.810	0.0000	0.0000
2025/10/29	2032	07/05/2026		Bond Future	8.4060	100.2192	8.3817	100.3295	0.288	0.0000	0.0000
2025/10/29	2032	07/05/2026	10.14 Call	Bond Future	7525.6300	7.5256	7634.8400	7.6348	1.451	0.0000	0.0000
2025/10/29	2032	07/05/2026	10.14 Put	Bond Future	9.9700	0.0100	8.8400	0.0088	11.334	0.0000	0.0000
2025/10/29	2032	06/08/2026		Bond Future	8.4670	102.0472	8.4412	102.1604	0.305	0.0000	0.0000
2025/10/29	2032	06/08/2026	10.12 Call	Bond Future	6980.0000	6.9800	7089.1700	7.0892	1.564	0.0000	0.0000
2025/10/29	2032	06/08/2026	10.12 Put	Bond Future	50.2300	0.0502	46.2200	0.0462	7.983	0.0000	0.0000
2025/10/29	2032	05/11/2026		Bond Future	8.5392	99.6861	8.5117	99.8021	0.322	0.0000	0.0000
2025/10/29	2032	05/11/2026	9.16 Call	Bond Future	3354.9700	3.3550	3437.6800	3.4377	2.465	0.0000	0.0000
2025/10/29	2032	05/11/2026	9.16 Put	Bond Future	779.4100	0.7794	746.1200	0.7461	4.271	0.0000	0.0000
2025/10/29	2033	06/11/2025		Bond Future	136.3320	136.3320	136.3323	136.3323	0.000	0.0000	0.0000
2025/10/29	2033	06/11/2025	133.14 Call	Bond Future	3192.0200	3.1920	3192.2800	3.1923	0.008	0.0000	0.0000
2025/10/29	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2033	05/02/2026		Bond Future	138.8306	138.8306	138.8314	138.8314	0.001	0.0000	0.0000
2025/10/29	2033	05/02/2026	132.88 Call	Bond Future	5950.5600	5.9506	5951.3700	5.9514	0.014	0.0000	0.0000
2025/10/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2033	07/05/2026		Bond Future	139.8683	139.8683	139.8689	139.8689	0.000	0.0000	0.0000
2025/10/29	2033	07/05/2026	135.16 Call	Bond Future	4708.3200	4.7083	4708.9200	4.7089	0.013	0.0000	0.0000
2025/10/29	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2033	06/08/2026		Bond Future	142.4540	142.4540	142.4558	142.4558	0.001	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
2025/10/29	2033	06/08/2026	134.25	Call	Bond Future	8203.9700	8.2040	8205.7700	8.2058	0.022	0.0000	0.0000
2025/10/29	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2033	05/11/2026			Bond Future	143.4088	143.4088	143.4118	143.4118	0.002	0.0000	0.0000
2025/10/29	2033	05/11/2026	137.26	Call	Bond Future	6148.8400	6.1488	6151.8400	6.1518	0.049	0.0000	0.0000
2025/10/29	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	06/11/2025	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	06/11/2025	10.50	Call	Bond Future	7090.0500	7.0901	7469.3100	7.4693	5.349	0.0000	0.0000
2025/10/29	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	06/11/2025	11.00	Call	Bond Future	9977.5300	9.9775	10356.7900	10.3568	3.801	0.0000	0.0000
2025/10/29	2037	06/11/2025	12.16	Call	Bond Future	16182.7600	16.1828	16562.0200	16.5620	2.344	0.0000	0.0000
2025/10/29	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	06/11/2025			Bond Future	9.3634	96.4366	9.3060	96.8158	0.614	0.0000	0.0000
2025/10/29	2037	06/11/2025	11.63	Call	Bond Future	13429.8600	13.4299	13809.1200	13.8091	2.824	0.0000	0.0000
2025/10/29	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	05/02/2026			Bond Future	9.4353	93.9216	9.3756	94.3079	0.633	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.20	Call	Bond Future	10508.8800	10.5089	10894.8900	10.8949	3.673	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.20	Put	Bond Future	1.0100	0.0010	0.6400	0.0006	36.634	0.0000	0.0000
2025/10/29	2037	05/02/2026	9.65	Call	Bond Future	2254.6600	2.2547	2507.5800	2.5076	11.218	0.0000	0.0000
2025/10/29	2037	05/02/2026	9.65	Put	Bond Future	882.7800	0.8828	749.3200	0.7493	15.118	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.10	Call	Bond Future	4366.7800	4.3668	4709.3300	4.7093	7.844	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.10	Put	Bond Future	206.6600	0.2067	162.8300	0.1628	21.209	0.0000	0.0000
2025/10/29	2037	05/02/2026	12.27	Call	Bond Future	16100.3100	16.1003	16486.6900	16.4867	2.400	0.0000	0.0000
2025/10/29	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.90	Put	Bond Future	5.2500	0.0053	3.5400	0.0035	32.571	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.90	Call	Bond Future	8844.9700	8.8450	9229.6400	9.2296	4.349	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.86	Call	Bond Future	14021.2200	14.0212	14407.6000	14.4076	2.756	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.86	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.36	Call	Bond Future	11379.4400	11.3794	11765.6700	11.7657	3.394	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.36	Put	Bond Future	0.3900	0.0004	0.2400	0.0002	38.462	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.65	Put	Bond Future	18.8300	0.0188	13.3500	0.0134	29.102	0.0000	0.0000
2025/10/29	2037	05/02/2026	10.65	Call	Bond Future	7432.9900	7.4330	7813.8900	7.8139	5.124	0.0000	0.0000
2025/10/29	2037	05/02/2026	12.73	Call	Bond Future	18343.4400	18.3434	18729.8200	18.7298	2.106	0.0000	0.0000
2025/10/29	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.40	Put	Bond Future	0.3100	0.0003	0.1900	0.0002	38.710	0.0000	0.0000
2025/10/29	2037	05/02/2026	11.40	Call	Bond Future	11595.1800	11.5952	11981.4400	11.9814	3.331	0.0000	0.0000
2025/10/29	2037	07/05/2026			Bond Future	9.5083	95.6599	9.4464	96.0533	0.652	0.0000	0.0000
2025/10/29	2037	07/05/2026	11.32	Call	Bond Future	10600.6500	10.6007	10989.1900	10.9892	3.665	0.0000	0.0000
2025/10/29	2037	07/05/2026	11.32	Put	Bond Future	22.6400	0.0226	17.7800	0.0178	21.466	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
2025/10/29	2037	07/05/2026	12.40 Call	Bond Future	16112.5900	16.1126	16505.8900	16.5059	2.441	0.0000	0.0000
2025/10/29	2037	07/05/2026	12.40 Put	Bond Future	0.3400	0.0003	0.2400	0.0002	29.412	0.0000	0.0000
2025/10/29	2037	07/05/2026	10.95 Put	Bond Future	71.4200	0.0714	57.8300	0.0578	19.028	0.0000	0.0000
2025/10/29	2037	07/05/2026	10.95 Call	Bond Future	8627.3900	8.6274	9007.2000	9.0072	4.402	0.0000	0.0000
2025/10/29	2037	07/05/2026	9.00 Put	Bond Future	4254.5200	4.2545	3973.9900	3.9740	6.594	0.0000	0.0000
2025/10/29	2037	07/05/2026	9.00 Call	Bond Future	959.6100	0.9596	1072.4800	1.0725	11.762	0.0000	0.0000
2025/10/29	2037	07/05/2026	9.49 Put	Bond Future	2148.5200	2.1485	1953.0400	1.9530	9.098	0.0000	0.0000
2025/10/29	2037	07/05/2026	9.49 Call	Bond Future	2032.4800	2.0325	2230.4000	2.2304	9.738	0.0000	0.0000
2025/10/29	2037	07/05/2026	10.06 Call	Bond Future	4135.0800	4.1351	4435.4700	4.4355	7.264	0.0000	0.0000
2025/10/29	2037	07/05/2026	10.06 Put	Bond Future	728.1200	0.7281	635.1100	0.6351	12.774	0.0000	0.0000
2025/10/29	2037	06/08/2026		Bond Future	9.5939	93.1449	9.5293	93.5463	0.673	0.0000	0.0000
2025/10/29	2037	06/08/2026	11.71 Call	Bond Future	12003.7100	12.0037	12397.3900	12.3974	3.280	0.0000	0.0000
2025/10/29	2037	06/08/2026	11.71 Put	Bond Future	45.7100	0.0457	38.0400	0.0380	16.780	0.0000	0.0000
2025/10/29	2037	06/08/2026	11.30 Call	Bond Future	9930.8300	9.9308	10314.3600	10.3144	3.862	0.0000	0.0000
2025/10/29	2037	06/08/2026	11.30 Put	Bond Future	118.3400	0.1183	100.5200	0.1005	15.058	0.0000	0.0000
2025/10/29	2037	06/08/2026	10.70 Call	Bond Future	6948.0900	6.9481	7297.5600	7.2976	5.030	0.0000	0.0000
2025/10/29	2037	06/08/2026	10.70 Put	Bond Future	418.3000	0.4183	366.4200	0.3664	12.403	0.0000	0.0000
2025/10/29	2037	06/08/2026	10.02 Put	Bond Future	1400.0000	1.4000	1269.6500	1.2697	9.311	0.0000	0.0000
2025/10/29	2037	06/08/2026	10.02 Call	Bond Future	3992.2000	3.9922	4263.2000	4.2632	6.788	0.0000	0.0000
2025/10/29	2037	05/11/2026		Bond Future	9.6792	94.7839	9.6120	95.1931	0.694	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.62 Call	Bond Future	6358.2400	6.3582	6683.6400	6.6836	5.118	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.62 Put	Bond Future	872.0000	0.8720	788.1800	0.7882	9.612	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.83 Call	Bond Future	7285.1500	7.2852	7629.1100	7.6291	4.721	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.83 Put	Bond Future	634.6100	0.6346	569.3500	0.5694	10.283	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.23 Call	Bond Future	4774.8000	4.7748	5057.8100	5.0578	5.927	0.0000	0.0000
2025/10/29	2037	05/11/2026	10.23 Put	Bond Future	1508.1500	1.5082	1381.9400	1.3819	8.369	0.0000	0.0000
2025/10/29	2037	05/11/2026	9.46 Put	Bond Future	3751.1200	3.7511	3524.5500	3.5246	6.040	0.0000	0.0000
2025/10/29	2037	05/11/2026	9.46 Call	Bond Future	2406.5700	2.4066	2589.2200	2.5892	7.590	0.0000	0.0000
2025/10/29	2038	06/11/2025		Bond Future	147.5617	147.5617	147.5633	147.5633	0.001	0.0000	0.0000
2025/10/29	2038	06/11/2025	143.88 Call	Bond Future	3681.6500	3.6817	3683.3000	3.6833	0.045	0.0000	0.0000
2025/10/29	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2038	05/02/2026		Bond Future	148.0963	148.0963	148.0985	148.0985	0.002	0.0000	0.0000
2025/10/29	2038	05/02/2026	143.20 Call	Bond Future	4896.2600	4.8963	4898.5000	4.8985	0.046	0.0000	0.0000
2025/10/29	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2038	07/05/2026		Bond Future	150.8726	150.8726	150.8747	150.8747	0.001	0.0000	0.0000
2025/10/29	2038	07/05/2026	144.53 Call	Bond Future	6342.6300	6.3426	6344.7000	6.3447	0.033	0.0000	0.0000
2025/10/29	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2038	06/08/2026		Bond Future	151.4574	151.4574	151.4608	151.4608	0.002	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	
2025/10/29	2038	06/08/2026	144.72 Call	Bond Future	6737.3600	6.7374	6740.8300	6.7408	0.052	0.0000	0.0000
2025/10/29	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2038	05/11/2026		Bond Future	154.1604	154.1604	154.1651	154.1651	0.003	0.0000	0.0000
2025/10/29	2038	05/11/2026	146.31 Call	Bond Future	7850.3600	7.8504	7855.1000	7.8551	0.060	0.0000	0.0000
2025/10/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2040	06/11/2025		Bond Future	9.7692	96.6473	9.7416	96.8484	0.282	0.0000	0.0000
2025/10/29	2040	06/11/2025	11.84 Call	Bond Future	13473.7600	13.4738	13674.8900	13.6749	1.493	0.0000	0.0000
2025/10/29	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2040	05/02/2026		Bond Future	9.8472	93.8856	9.8186	94.0907	0.290	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.49 Call	Bond Future	10767.5700	10.7676	10972.1400	10.9721	1.900	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.49 Put	Bond Future	2.3500	0.0024	1.8700	0.0019	20.426	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.24 Call	Bond Future	3340.5000	3.3405	3491.8300	3.4918	4.530	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.24 Put	Bond Future	588.3800	0.5884	534.6600	0.5347	9.130	0.0000	0.0000
2025/10/29	2040	05/02/2026	9.80 Put	Bond Future	1868.6600	1.8687	1754.9500	1.7550	6.085	0.0000	0.0000
2025/10/29	2040	05/02/2026	9.80 Call	Bond Future	1530.1300	1.5301	1621.4700	1.6215	5.969	0.0000	0.0000
2025/10/29	2040	05/02/2026	13.23 Call	Bond Future	20278.9100	20.2789	20483.9600	20.4840	1.011	0.0000	0.0000
2025/10/29	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.82 Put	Bond Future	0.3600	0.0004	0.2800	0.0003	22.222	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.82 Call	Bond Future	12707.0600	12.7071	12912.0300	12.9120	1.613	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.35 Put	Bond Future	413.0700	0.4131	371.6800	0.3717	10.020	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.35 Call	Bond Future	3914.8300	3.9148	4078.4900	4.0785	4.181	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.75 Call	Bond Future	6242.7600	6.2428	6435.6200	6.4356	3.089	0.0000	0.0000
2025/10/29	2040	05/02/2026	10.75 Put	Bond Future	89.6700	0.0897	77.4800	0.0775	13.594	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.15 Call	Bond Future	8705.6900	8.7057	8908.3200	8.9083	2.328	0.0000	0.0000
2025/10/29	2040	05/02/2026	11.15 Put	Bond Future	13.9100	0.0139	11.4900	0.0115	17.398	0.0000	0.0000
2025/10/29	2040	07/05/2026		Bond Future	9.9262	95.6233	9.8966	95.8320	0.298	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.67 Call	Bond Future	11229.5600	11.2296	11434.5700	11.4346	1.826	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.67 Put	Bond Future	32.3800	0.0324	28.6800	0.0287	11.427	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.53 Call	Bond Future	16003.4400	16.0034	16211.9200	16.2119	1.303	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.53 Put	Bond Future	1.5300	0.0015	1.3000	0.0013	15.033	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.03 Call	Bond Future	13271.2200	13.2712	13478.6400	13.4786	1.563	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.03 Put	Bond Future	9.9700	0.0100	8.6800	0.0087	12.939	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.12 Put	Bond Future	164.1000	0.1641	149.0900	0.1491	9.147	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.12 Call	Bond Future	8052.3500	8.0524	8246.0500	8.2461	2.406	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.22 Call	Bond Future	14324.7400	14.3247	14532.7500	14.5328	1.452	0.0000	0.0000
2025/10/29	2040	07/05/2026	12.22 Put	Bond Future	5.1500	0.0052	4.4500	0.0045	13.592	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.72 Call	Bond Future	11516.2100	11.5162	11721.7100	11.7217	1.784	0.0000	0.0000
2025/10/29	2040	07/05/2026	11.72 Put	Bond Future	27.6500	0.0277	24.4400	0.0244	11.609	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
2025/10/29	2040	07/05/2026	10.70 Put	Bond Future	488.8200	0.4888	452.6500	0.4527	7.399	0.0000
2025/10/29	2040	07/05/2026	10.70 Call	Bond Future	5716.5800	5.7166	5889.1200	5.8891	3.018	0.0000
2025/10/29	2040	06/08/2026		Bond Future	10.0169	92.8570	9.9861	93.0702	0.307	0.0000
2025/10/29	2040	06/08/2026	12.19 Call	Bond Future	13469.7900	13.4698	13678.8500	13.6789	1.552	0.0000
2025/10/29	2040	06/08/2026	12.19 Put	Bond Future	46.6800	0.0467	42.4900	0.0425	8.976	0.0000
2025/10/29	2040	05/11/2026		Bond Future	10.1066	94.4906	10.0746	94.7084	0.317	0.0000
2025/10/29	2040	05/11/2026	11.06 Call	Bond Future	7125.1000	7.1251	7296.5100	7.2965	2.406	0.0000
2025/10/29	2040	05/11/2026	11.06 Put	Bond Future	960.1000	0.9601	913.6900	0.9137	4.834	0.0000
2025/10/29	2040	05/11/2026	11.27 Call	Bond Future	8143.4900	8.1435	8324.9100	8.3249	2.228	0.0000
2025/10/29	2040	05/11/2026	11.27 Put	Bond Future	700.9600	0.7010	664.5600	0.6646	5.193	0.0000
2025/10/29	2040	05/11/2026	10.67 Call	Bond Future	5380.1800	5.3802	5528.7100	5.5287	2.761	0.0000
2025/10/29	2040	05/11/2026	10.67 Put	Bond Future	1663.0500	1.6631	1593.7600	1.5938	4.166	0.0000
2025/10/29	2040	05/11/2026	9.91 Put	Bond Future	4118.8200	4.1188	3996.6500	3.9967	2.966	0.0000
2025/10/29	2040	05/11/2026	9.91 Call	Bond Future	2768.5800	2.7686	2864.2300	2.8642	3.455	0.0000
2025/10/29	2043	06/11/2025		Bond Future	114.9813	114.9813	114.9822	114.9822	0.001	0.0000
2025/10/29	2043	06/11/2025	110.43 Call	Bond Future	4551.2501	4.5513	4552.1700	4.5522	0.020	0.0000
2025/10/29	2043	06/11/2025	110.43 Put	Bond Future	0.0001	0.0000	0.0000	0.0000	77.778	0.0000
2025/10/29	2043	05/02/2026		Bond Future	114.2735	114.2735	114.2748	114.2748	0.001	0.0000
2025/10/29	2043	05/02/2026	109.66 Call	Bond Future	4705.2252	4.7052	4704.4389	4.7044	0.017	0.0000
2025/10/29	2043	05/02/2026	109.66 Put	Bond Future	91.7452	0.0917	89.6489	0.0896	2.285	0.0000
2025/10/29	2043	07/05/2026		Bond Future	116.4157	116.4157	116.4168	116.4168	0.001	0.0000
2025/10/29	2043	07/05/2026	111.70 Call	Bond Future	5017.6511	5.0177	5016.1422	5.0161	0.030	0.0000
2025/10/29	2043	07/05/2026	111.70 Put	Bond Future	301.9511	0.3020	299.3122	0.2993	0.874	0.0000
2025/10/29	2043	06/08/2026		Bond Future	115.7076	115.7076	115.7098	115.7098	0.002	0.0000
2025/10/29	2043	06/08/2026	110.88 Call	Bond Future	5356.3627	5.3564	5355.6281	5.3556	0.014	0.0000
2025/10/29	2043	06/08/2026	110.88 Put	Bond Future	528.7227	0.5287	525.8481	0.5258	0.544	0.0000
2025/10/29	2043	05/11/2026		Bond Future	117.7713	117.7713	117.7745	117.7745	0.003	0.0000
2025/10/29	2043	05/11/2026	112.84 Call	Bond Future	5672.4054	5.6724	5672.5591	5.6726	0.003	0.0000
2025/10/29	2043	05/11/2026	112.84 Put	Bond Future	741.0654	0.7411	738.0191	0.7380	0.411	0.0000
2025/10/29	2044	06/11/2025		Bond Future	9.9740	92.2339	9.9565	92.3683	0.176	0.0000
2025/10/29	2044	06/11/2025	11.88 Call	Bond Future	12945.1700	12.9452	13079.5700	13.0796	1.038	0.0000
2025/10/29	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2044	06/11/2025	12.25 Call	Bond Future	15114.0000	15.1140	15248.4000	15.2484	0.889	0.0000
2025/10/29	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2044	06/11/2025	12.00 Call	Bond Future	13659.6000	13.6596	13794.0000	13.7940	0.984	0.0000
2025/10/29	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	2044	06/11/2025	12.20 Call	Bond Future	14826.7400	14.8267	14961.1400	14.9611	0.906	0.0000
2025/10/29	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/29	2044	06/11/2025	11.75 Call	Bond Future	12158.9500	12.1590	12293.3500	12.2934	1.105	0.0000	0.0000
2025/10/29	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2044	06/11/2025	11.25 Call	Bond Future	9011.6400	9.0116	9146.0400	9.1460	1.491	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.45 Call	Bond Future	9683.9500	9.6840	9819.9200	9.8199	1.404	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.45 Put	Bond Future	8.7300	0.0087	7.5500	0.0076	13.517	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.25 Call	Bond Future	8420.3900	8.4204	8554.6600	8.5547	1.595	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.25 Put	Bond Future	24.1200	0.0241	21.2400	0.0212	11.940	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.50 Call	Bond Future	9996.6100	9.9966	10132.8300	10.1328	1.363	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.50 Put	Bond Future	6.6700	0.0067	5.7400	0.0057	13.943	0.0000	0.0000
2025/10/29	2044	05/02/2026	10.90 Put	Bond Future	116.1400	0.1161	105.3400	0.1053	9.299	0.0000	0.0000
2025/10/29	2044	05/02/2026	10.90 Call	Bond Future	6194.6400	6.1946	6320.9900	6.3210	2.040	0.0000	0.0000
2025/10/29	2044	05/02/2026	10.07 Put	Bond Future	1688.9100	1.6889	1615.5400	1.6155	4.344	0.0000	0.0000
2025/10/29	2044	05/02/2026	10.07 Call	Bond Future	1836.3700	1.8364	1900.1500	1.9002	3.473	0.0000	0.0000
2025/10/29	2044	05/02/2026		Bond Future	10.0505	89.5177	10.0323	89.6548	0.180	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.56 Call	Bond Future	10369.9200	10.3699	10506.3700	10.5064	1.316	0.0000	0.0000
2025/10/29	2044	05/02/2026	11.56 Put	Bond Future	4.9100	0.0049	4.2100	0.0042	14.257	0.0000	0.0000
2025/10/29	2044	07/05/2026		Bond Future	10.1276	91.1745	10.1089	91.3140	0.185	0.0000	0.0000
2025/10/29	2044	07/05/2026	11.80 Call	Bond Future	11264.9300	11.2649	11401.1300	11.4011	1.209	0.0000	0.0000
2025/10/29	2044	07/05/2026	11.80 Put	Bond Future	42.1400	0.0421	38.8500	0.0389	7.807	0.0000	0.0000
2025/10/29	2044	06/08/2026		Bond Future	10.2152	88.4523	10.1958	88.5951	0.190	0.0000	0.0000
2025/10/29	2044	06/08/2026	12.42 Call	Bond Future	14170.2700	14.1703	14310.1300	14.3101	0.987	0.0000	0.0000
2025/10/29	2044	06/08/2026	12.42 Put	Bond Future	47.5400	0.0475	44.6000	0.0446	6.184	0.0000	0.0000
2025/10/29	2044	05/11/2026		Bond Future	10.3013	90.0083	10.2811	90.1545	0.196	0.0000	0.0000
2025/10/29	2044	05/11/2026	11.34 Call	Bond Future	7915.7700	7.9158	8032.6600	8.0327	1.477	0.0000	0.0000
2025/10/29	2044	05/11/2026	11.34 Put	Bond Future	880.4400	0.8804	851.2200	0.8512	3.319	0.0000	0.0000
2025/10/29	2046	06/11/2025		Bond Future	126.5108	126.5108	126.9773	126.9773	0.369	0.0000	0.0000
2025/10/29	2046	06/11/2025	125.41 Call	Bond Future	1100.8000	1.1008	1567.2800	1.5673	42.376	0.0000	0.0000
2025/10/29	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2046	05/02/2026		Bond Future	128.8292	128.8292	129.3049	129.3049	0.369	0.0000	0.0000
2025/10/29	2046	05/02/2026	121.65 Call	Bond Future	7179.1600	7.1792	7654.8800	7.6549	6.626	0.0000	0.0000
2025/10/29	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2046	07/05/2026		Bond Future	128.9466	128.9466	129.4311	129.4311	0.376	0.0000	0.0000
2025/10/29	2046	07/05/2026	124.95 Call	Bond Future	3996.6000	3.9966	4481.1300	4.4811	12.124	0.0000	0.0000
2025/10/29	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	2046	06/08/2026		Bond Future	131.3300	131.3300	131.8244	131.8244	0.376	0.0000	0.0000
2025/10/29	2046	06/08/2026	122.38 Call	Bond Future	8949.9600	8.9500	9444.3600	9.4444	5.524	0.0000	0.0000
2025/10/29	2046	06/08/2026	122.38 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
2025/10/29	2046	05/11/2026		Bond Future	131.3409	131.3409	131.8453	0.384	0.0000	0.0000
2025/10/29	2046	05/11/2026	125.48 Call	Bond Future	5860.8500	5.8609	6365.3000	6.3653	8.607	0.0000
2025/10/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	2050	06/11/2025		Bond Future	128.0465	128.0465	128.3643	0.248	0.0000	0.0000
2025/10/29	2050	06/11/2025	124.42 Call	Bond Future	3626.5300	3.6265	3944.3300	3.9443	8.763	0.0000
2025/10/29	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	2050	05/02/2026		Bond Future	127.9748	127.9748	128.2990	0.253	0.0000	0.0000
2025/10/29	2050	05/02/2026	122.82 Call	Bond Future	5154.8100	5.1548	5478.9800	5.4790	6.289	0.0000
2025/10/29	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	2050	07/05/2026		Bond Future	130.3739	130.3739	130.7039	0.253	0.0000	0.0000
2025/10/29	2050	07/05/2026	124.07 Call	Bond Future	6303.8500	6.3039	6633.8700	6.6339	5.235	0.0000
2025/10/29	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	2050	06/08/2026		Bond Future	130.3280	130.3280	130.6653	0.259	0.0000	0.0000
2025/10/29	2050	06/08/2026	123.27 Call	Bond Future	7057.9900	7.0580	7395.2700	7.3953	4.779	0.0000
2025/10/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	2050	05/11/2026		Bond Future	132.6537	132.6537	132.9980	0.260	0.0000	0.0000
2025/10/29	2050	05/11/2026	123.84 Call	Bond Future	8813.6800	8.8137	9157.9900	9.1580	3.907	0.0000
2025/10/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/29	AL37	06/11/2025		Index Future	1221.4370	1221.4370	1221.8890	0.037	0.0000	0.0000
2025/10/29	AL37	05/02/2026		Index Future	1243.5220	1243.5220	1243.9820	0.037	0.0000	0.0000
2025/10/29	AL37	07/05/2026		Index Future	1266.5340	1266.5340	1267.0030	0.037	0.0000	0.0000
2025/10/29	AL37	06/08/2026		Index Future	1289.4150	1289.4150	1289.8950	0.037	0.0000	0.0000
2025/10/29	AL37	05/11/2026		Index Future	1312.4220	1312.4220	1312.9140	0.037	0.0000	0.0000
2025/10/29	AL7T	06/11/2025		Index Future	1531.7630	1531.7630	1535.8850	0.269	0.0000	0.0000
2025/10/29	AL7T	05/02/2026		Index Future	1559.4580	1559.4580	1563.6560	0.269	0.0000	0.0000
2025/10/29	AL7T	07/05/2026		Index Future	1588.3170	1588.3170	1592.5920	0.269	0.0000	0.0000
2025/10/29	AL7T	06/08/2026		Index Future	1617.0110	1617.0110	1621.3670	0.269	0.0000	0.0000
2025/10/29	AL7T	05/11/2026		Index Future	1645.8640	1645.8640	1650.3020	0.270	0.0000	0.0000
2025/10/29	ALBI	06/11/2025		Index Future	1291.9570	1291.9570	1293.7870	0.142	0.0000	0.0000
2025/10/29	ALBI	05/02/2026		Index Future	1315.3160	1315.3160	1317.1810	0.142	0.0000	0.0000
2025/10/29	ALBI	07/05/2026		Index Future	1339.6570	1339.6570	1341.5560	0.142	0.0000	0.0000
2025/10/29	ALBI	06/08/2026		Index Future	1363.8590	1363.8590	1365.7950	0.142	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	
2025/10/29	ALBI	05/11/2026		Index Future	1388.1950	1388.1950	1390.1690	1390.1690	0.142	0.0000	0.0000
2025/10/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/10/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/29	ES33	06/11/2025		Bond Future	9.4761	90.3975	9.4379	90.5913	0.403	0.0000	0.0000
2025/10/29	ES33	06/11/2025	12.01 Call	Bond Future	11747.2500	11.7473	11941.0400	11.9410	1.650	0.0000	0.0000
2025/10/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES33	05/02/2026		Bond Future	9.5715	92.0542	9.5314	92.2518	0.418	0.0000	0.0000
2025/10/29	ES33	05/02/2026	11.49 Call	Bond Future	8858.7200	8.8587	9056.3700	9.0564	2.231	0.0000	0.0000
2025/10/29	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES33	07/05/2026		Bond Future	9.6606	89.9851	9.6188	90.1864	0.433	0.0000	0.0000
2025/10/29	ES33	07/05/2026	11.69 Call	Bond Future	9104.5800	9.1046	9305.8300	9.3058	2.210	0.0000	0.0000
2025/10/29	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES33	06/08/2026		Bond Future	9.7643	91.6475	9.7203	91.8533	0.451	0.0000	0.0000
2025/10/29	ES33	06/08/2026	12.02 Call	Bond Future	9778.8900	9.7789	9984.6200	9.9846	2.104	0.0000	0.0000
2025/10/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES33	05/11/2026		Bond Future	9.8825	89.4895	9.8361	89.6996	0.469	0.0000	0.0000
2025/10/29	ES33	05/11/2026	10.83 Call	Bond Future	4161.0700	4.1611	4371.2500	4.3713	5.051	0.0000	0.0000
2025/10/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES42	06/11/2025		Bond Future	10.1097	87.6086	10.0820	87.8076	0.274	0.0000	0.0000
2025/10/29	ES42	06/11/2025	12.39 Call	Bond Future	14274.7300	14.2747	14473.7000	14.4737	1.394	0.0000	0.0000
2025/10/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES42	05/02/2026		Bond Future	10.1916	89.2143	10.1629	89.4172	0.281	0.0000	0.0000
2025/10/29	ES42	05/02/2026	11.85 Call	Bond Future	10614.5300	10.6145	10817.4300	10.8174	1.912	0.0000	0.0000
2025/10/29	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	ES42	07/05/2026		Bond Future	10.2724	86.6218	10.2428	86.8284	0.289	0.0000	0.0000
2025/10/29	ES42	07/05/2026	12.20 Call	Bond Future	11980.3800	11.9804	12187.0000	12.1870	1.725	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
2025/10/29	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	ES42	06/08/2026		Bond Future	10.3609	88.2213	10.3302	88.4325	0.297	0.0000
2025/10/29	ES42	06/08/2026	12.65 Call	Bond Future	13747.0000	13.7470	13958.1900	13.9582	1.536	0.0000
2025/10/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	ES42	05/11/2026		Bond Future	10.4558	85.5309	10.4238	85.7466	0.306	0.0000
2025/10/29	ES42	05/11/2026	11.66 Call	Bond Future	7566.0700	7.5661	7781.8000	7.7818	2.851	0.0000
2025/10/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GOVI	06/11/2025		GOVI	1268.6630	1268.6630	1270.3970	1270.3970	0.137	0.0000
2025/10/29	GOVI	06/11/2025	1,112. Call 00	GOVI	1566630.0000	156.6630	1583970.0000	158.3970	1.107	0.0000
2025/10/29	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GOVI	05/02/2026		GOVI	1291.6020	1291.6020	1293.3680	1293.3680	0.137	0.0000
2025/10/29	GOVI	05/02/2026	1,150. Call 00	GOVI	1416020.0000	141.6020	1433680.0000	143.3680	1.247	0.0000
2025/10/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GOVI	07/05/2026		GOVI	1315.5040	1315.5040	1317.3030	1317.3030	0.137	0.0000
2025/10/29	GOVI	07/05/2026	1,177. Call 00	GOVI	1385040.0000	138.5040	1403030.0000	140.3030	1.299	0.0000
2025/10/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GOVI	06/08/2026		GOVI	1339.2690	1339.2690	1341.1040	1341.1040	0.137	0.0000
2025/10/29	GOVI	06/08/2026	1,189. Call 00	GOVI	1502690.0000	150.2690	1521040.0000	152.1040	1.221	0.0000
2025/10/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GOVI	05/11/2026		GOVI	1363.1660	1363.1660	1365.0370	1365.0370	0.137	0.0000
2025/10/29	GOVI	05/11/2026	1,277. Call 00	GOVI	861660.0000	86.1660	880370.0000	88.0370	2.171	0.0000
2025/10/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/29	I258	06/11/2025		Bond Future	116.8049	116.8049	116.8988	116.8988	0.080	0.0000
2025/10/29	I258	06/11/2025	112.39 Call	Bond Future	4415.1023	4.4151	4508.8521	4.5089	2.123	0.0000
2025/10/29	I258	06/11/2025	112.39 Put	Bond Future	0.1623	0.0002	0.0521	0.0001	67.913	0.0000
2025/10/29	I258	05/02/2026		Bond Future	116.1305	116.1305	116.2265	116.2265	0.083	0.0000
2025/10/29	I258	05/02/2026	111.65 Call	Bond Future	4848.4237	4.8484	4924.6881	4.9247	1.573	0.0000
2025/10/29	I258	05/02/2026	111.65 Put	Bond Future	367.9037	0.3679	348.2281	0.3482	5.348	0.0000
2025/10/29	I258	07/05/2026		Bond Future	118.3077	118.3077	118.4053	118.4053	0.082	0.0000
2025/10/29	I258	07/05/2026	113.73 Call	Bond Future	5430.6380	5.4306	5501.5324	5.5015	1.305	0.0000
2025/10/29	I258	07/05/2026	113.73 Put	Bond Future	852.9480	0.8529	826.2724	0.8263	3.127	0.0000
2025/10/29	I258	06/08/2026		Bond Future	117.6346	117.6346	117.7349	117.7349	0.085	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	
2025/10/29	I258	06/08/2026	112.95 Call	Bond Future	5992.4364	5.9924	6062.0205	6.0620	1.161	0.0000	0.0000
2025/10/29	I258	06/08/2026	112.95 Put	Bond Future	1307.8364	1.3078	1277.1705	1.2772	2.345	0.0000	0.0000
2025/10/29	I258	05/11/2026		Bond Future	119.7327	119.7327	119.8358	119.8358	0.086	0.0000	0.0000
2025/10/29	I258	05/11/2026	114.95 Call	Bond Future	6510.0517	6.5101	6579.6406	6.5796	1.069	0.0000	0.0000
2025/10/29	I258	05/11/2026	114.95 Put	Bond Future	1727.3317	1.7273	1693.8006	1.6938	1.941	0.0000	0.0000
2025/10/29	IGOV	06/11/2025		Index Future	403.9710	403.9710	404.4700	404.4700	0.124	0.0000	0.0000
2025/10/29	IGOV	05/02/2026		Index Future	411.3760	411.3760	411.8840	411.8840	0.123	0.0000	0.0000
2025/10/29	IGOV	07/05/2026		Index Future	419.0870	419.0870	419.6040	419.6040	0.123	0.0000	0.0000
2025/10/29	IGOV	06/08/2026		Index Future	426.7550	426.7550	427.2830	427.2830	0.124	0.0000	0.0000
2025/10/29	IGOV	05/11/2026		Index Future	434.4640	434.4640	435.0030	435.0030	0.124	0.0000	0.0000
2025/10/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/29	R033	06/11/2025		Bond Future	8.4717	109.4001	8.4397	109.5823	0.377	0.0000	0.0000
2025/10/29	R033	06/11/2025	10.33 Call	Bond Future	9944.6800	9.9447	10126.8100	10.1268	1.831	0.0000	0.0000
2025/10/29	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R033	05/02/2026		Bond Future	8.5287	111.3779	8.4951	111.5637	0.394	0.0000	0.0000
2025/10/29	R033	05/02/2026	10.49 Call	Bond Future	10176.0800	10.1761	10360.5700	10.3606	1.813	0.0000	0.0000
2025/10/29	R033	05/02/2026	10.49 Put	Bond Future	7.9600	0.0080	6.6500	0.0067	16.457	0.0000	0.0000
2025/10/29	R033	07/05/2026		Bond Future	8.5805	108.3955	8.5453	108.5846	0.411	0.0000	0.0000
2025/10/29	R033	07/05/2026	10.38 Call	Bond Future	9193.5900	9.1936	9374.4800	9.3745	1.968	0.0000	0.0000
2025/10/29	R033	07/05/2026	10.38 Put	Bond Future	86.3100	0.0863	78.1500	0.0782	9.454	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
2025/10/29	R033	06/08/2026		Bond Future	8.6453	110.3725	8.6081	110.5659	0.431	0.0000	0.0000
2025/10/29	R033	06/08/2026	10.25 Call	Bond Future	8290.4100	8.2904	8460.8900	8.4609	2.056	0.0000	0.0000
2025/10/29	R033	06/08/2026	10.25 Put	Bond Future	372.1900	0.3722	349.3100	0.3493	6.147	0.0000	0.0000
2025/10/29	R033	05/11/2026		Bond Future	8.7202	107.2756	8.6808	107.4733	0.452	0.0000	0.0000
2025/10/29	R033	05/11/2026	9.33 Call	Bond Future	4696.0300	4.6960	4825.7800	4.8258	2.763	0.0000	0.0000
2025/10/29	R033	05/11/2026	9.33 Put	Bond Future	1697.3000	1.6973	1629.3500	1.6294	4.003	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.68 Call	Bond Future	10497.8500	10.4979	10699.4600	10.6995	1.920	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.50 Call	Bond Future	9519.8400	9.5198	9721.4500	9.7215	2.118	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.15 Call	Bond Future	7577.0200	7.5770	7778.6300	7.7786	2.661	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	9.77 Call	Bond Future	5404.4000	5.4044	5606.0100	5.6060	3.730	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.00 Call	Bond Future	12201.9300	12.2019	12403.5400	12.4035	1.652	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.44 Call	Bond Future	9190.6800	9.1907	9392.2900	9.3923	2.194	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.94 Call	Bond Future	11885.7500	11.8858	12087.3600	12.0874	1.696	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.99 Call	Bond Future	17205.8400	17.2058	17407.4500	17.4075	1.172	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	9.91 Call	Bond Future	6212.6400	6.2126	6414.2500	6.4143	3.245	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.41 Call	Bond Future	9025.4900	9.0255	9227.1000	9.2271	2.234	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.43 Call	Bond Future	14424.0100	14.4240	14625.6200	14.6256	1.398	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.08 Call	Bond Future	7181.8100	7.1818	7383.4200	7.3834	2.807	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.58 Call	Bond Future	9956.2600	9.9563	10157.8700	10.1579	2.025	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.67 Call	Bond Future	15631.4300	15.6314	15833.0400	15.8330	1.290	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.95 Call	Bond Future	17011.2200	17.0112	17212.8300	17.2128	1.185	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.45 Call	Bond Future	14525.5100	14.5255	14727.1200	14.7271	1.388	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.45 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
2025/10/29	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.95 Call	Bond Future	11938.5500	11.9386	12140.1600	12.1402	1.689	0.0000	0.0000
2025/10/29	R035	06/11/2025		Bond Future	8.8728	101.7560	8.8406	101.9576	0.363	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.20 Call	Bond Future	13244.9700	13.2450	13446.5800	13.4466	1.522	0.0000	0.0000
2025/10/29	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.30 Call	Bond Future	8416.3900	8.4164	8618.0000	8.6180	2.395	0.0000	0.0000
2025/10/29	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	05/02/2026		Bond Future	8.9391	103.5955	8.9054	103.8012	0.377	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.79 Call	Bond Future	10501.4800	10.5015	10707.0200	10.7070	1.957	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.79 Put	Bond Future	0.5000	0.0005	0.3700	0.0004	26.000	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.25 Call	Bond Future	2485.4600	2.4855	2629.2600	2.6293	5.786	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.25 Put	Bond Future	611.6100	0.6116	549.7400	0.5497	10.116	0.0000	0.0000
2025/10/29	R035	05/02/2026	8.85 Put	Bond Future	1709.9700	1.7100	1591.2700	1.5913	6.942	0.0000	0.0000
2025/10/29	R035	05/02/2026	8.85 Call	Bond Future	1164.4500	1.1645	1251.4200	1.2514	7.469	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.64 Call	Bond Future	4316.1300	4.3161	4499.9800	4.5000	4.260	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.64 Put	Bond Future	156.7200	0.1567	134.9000	0.1349	13.923	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.14 Call	Bond Future	2058.1300	2.0581	2186.8000	2.1868	6.252	0.0000	0.0000
2025/10/29	R035	05/02/2026	9.14 Put	Bond Future	841.9000	0.8419	764.9000	0.7649	9.146	0.0000	0.0000
2025/10/29	R035	05/02/2026	8.64 Put	Bond Future	2576.4300	2.5764	2430.8400	2.4308	5.651	0.0000	0.0000
2025/10/29	R035	05/02/2026	8.64 Call	Bond Future	729.3300	0.7293	789.4100	0.7894	8.238	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.44 Put	Bond Future	3.5100	0.0035	2.7300	0.0027	22.222	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.44 Call	Bond Future	8635.1600	8.6352	8840.0500	8.8401	2.373	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.94 Put	Bond Future	0.2100	0.0002	0.1500	0.0002	28.571	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.94 Call	Bond Future	11286.6900	11.2867	11492.3000	11.4923	1.822	0.0000	0.0000
2025/10/29	R035	05/02/2026	12.44 Call	Bond Future	18654.5900	18.6546	18860.2600	18.8603	1.103	0.0000	0.0000
2025/10/29	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R035	05/02/2026	11.17 Call	Bond Future	12473.1200	12.4731	12678.7800	12.6788	1.649	0.0000	0.0000
2025/10/29	R035	05/02/2026	11.17 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.67 Call	Bond Future	9866.8700	9.8669	10072.2900	10.0723	2.082	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.67 Put	Bond Future	1.0000	0.0010	0.7500	0.0008	25.000	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.17 Put	Bond Future	14.2100	0.0142	11.4300	0.0114	19.564	0.0000	0.0000
2025/10/29	R035	05/02/2026	10.17 Call	Bond Future	7168.0800	7.1681	7370.9700	7.3710	2.830	0.0000	0.0000
2025/10/29	R035	05/02/2026	11.00 Put	Bond Future	0.1400	0.0001	0.1000	0.0001	28.571	0.0000	0.0000
2025/10/29	R035	05/02/2026	11.00 Call	Bond Future	11598.2400	11.5982	11803.8700	11.8039	1.773	0.0000	0.0000
2025/10/29	R035	07/05/2026		Bond Future	8.9964	101.0095	8.9614	101.2188	0.389	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.86 Call	Bond Future	10364.4200	10.3644	10571.5500	10.5716	1.998	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.86 Put	Bond Future	15.1900	0.0152	13.0400	0.0130	14.154	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.66 Call	Bond Future	9338.0000	9.3380	9543.4100	9.5434	2.200	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.66 Put	Bond Future	29.2600	0.0293	25.3900	0.0254	13.226	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	
2025/10/29	R035	07/05/2026	10.16 Call	Bond Future	6768.7400	6.7687	6963.6100	6.9636	2.879	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.16 Put	Bond Future	132.5700	0.1326	118.1600	0.1182	10.870	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.66 Put	Bond Future	499.9300	0.4999	457.9400	0.4579	8.399	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.66 Call	Bond Future	4357.9600	4.3580	4525.2500	4.5253	3.839	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.71 Call	Bond Future	9595.2900	9.5953	9801.2200	9.8012	2.146	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.71 Put	Bond Future	24.9200	0.0249	21.5700	0.0216	13.443	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.21 Call	Bond Future	7022.2900	7.0223	7218.8600	7.2189	2.799	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.21 Put	Bond Future	114.1900	0.1142	101.4800	0.1015	11.131	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.71 Put	Bond Future	442.8100	0.4428	404.5400	0.4045	8.643	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.71 Call	Bond Future	4583.5400	4.5835	4754.5500	4.7546	3.731	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.64 Call	Bond Future	9235.0100	9.2350	9440.2000	9.4402	2.222	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.64 Put	Bond Future	31.2000	0.0312	27.1100	0.0271	13.109	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.14 Call	Bond Future	6667.7800	6.6678	6861.9200	6.8619	2.912	0.0000	0.0000
2025/10/29	R035	07/05/2026	10.14 Put	Bond Future	140.6800	0.1407	125.5400	0.1255	10.762	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.64 Put	Bond Future	524.3200	0.5243	480.7800	0.4808	8.304	0.0000	0.0000
2025/10/29	R035	07/05/2026	9.64 Call	Bond Future	4268.9600	4.2690	4434.7000	4.4347	3.882	0.0000	0.0000
2025/10/29	R035	06/08/2026		Bond Future	9.0657	102.8522	9.0290	103.0662	0.405	0.0000	0.0000
2025/10/29	R035	06/08/2026	11.06 Call	Bond Future	10820.4100	10.8204	11029.2500	11.0293	1.930	0.0000	0.0000
2025/10/29	R035	06/08/2026	11.06 Put	Bond Future	48.9500	0.0490	43.8600	0.0439	10.398	0.0000	0.0000
2025/10/29	R035	06/08/2026	10.22 Call	Bond Future	6746.1500	6.7462	6934.9100	6.9349	2.798	0.0000	0.0000
2025/10/29	R035	06/08/2026	10.22 Put	Bond Future	314.0500	0.3141	288.8800	0.2889	8.015	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.72 Call	Bond Future	4539.2300	4.5392	4699.6700	4.6997	3.535	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.72 Put	Bond Future	824.0200	0.8240	770.5300	0.7705	6.491	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.22 Put	Bond Future	1858.7400	1.8587	1765.0100	1.7650	5.043	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.22 Call	Bond Future	2751.7500	2.7518	2871.9500	2.8720	4.368	0.0000	0.0000
2025/10/29	R035	06/08/2026	10.13 Call	Bond Future	6329.0000	6.3290	6513.6800	6.5137	2.918	0.0000	0.0000
2025/10/29	R035	06/08/2026	10.13 Put	Bond Future	378.3700	0.3784	349.1200	0.3491	7.731	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.63 Call	Bond Future	4180.5100	4.1805	4334.3900	4.3344	3.681	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.63 Put	Bond Future	965.3900	0.9654	905.3400	0.9053	6.220	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.13 Put	Bond Future	2115.7100	2.1157	2014.1800	2.0142	4.799	0.0000	0.0000
2025/10/29	R035	06/08/2026	9.13 Call	Bond Future	2489.2000	2.4892	2601.6000	2.6016	4.516	0.0000	0.0000
2025/10/29	R035	05/11/2026		Bond Future	9.1462	100.1632	9.1077	100.3818	0.421	0.0000	0.0000
2025/10/29	R035	05/11/2026	10.03 Call	Bond Future	5643.9000	5.6439	5815.2000	5.8152	3.035	0.0000	0.0000
2025/10/29	R035	05/11/2026	10.03 Put	Bond Future	789.2100	0.7892	741.9200	0.7419	5.992	0.0000	0.0000
2025/10/29	R038	06/11/2025		Bond Future	9.4391	111.5911	9.3964	111.9215	0.451	0.0000	0.0000
2025/10/29	R038	06/11/2025	11.24 Call	Bond Future	12771.6200	12.7716	13102.0800	13.1021	2.587	0.0000	0.0000
2025/10/29	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R038	06/11/2025	12.33 Call	Bond Future	19484.0500	19.4841	19814.5100	19.8145	1.696	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/29	R038	06/11/2025	12.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R038	06/11/2025	10.98 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R038	06/11/2025	10.98 Call	Bond Future		11063.7100	11.0637	11394.1700	11.3942	2.987	0.0000	0.0000
2025/10/29	R038	05/02/2026		Bond Future		9.5159	113.6085	9.4716	113.9452	0.465	0.0000	0.0000
2025/10/29	R038	05/02/2026	11.44 Call	Bond Future		13323.5300	13.3235	13660.1600	13.6602	2.527	0.0000	0.0000
2025/10/29	R038	05/02/2026	11.44 Put	Bond Future		0.3000	0.0003	0.2000	0.0002	33.333	0.0000	0.0000
2025/10/29	R038	07/05/2026		Bond Future		9.5897	110.2261	9.5437	110.5689	0.479	0.0000	0.0000
2025/10/29	R038	07/05/2026	11.40 Call	Bond Future		12396.0500	12.3961	12735.4100	12.7354	2.738	0.0000	0.0000
2025/10/29	R038	07/05/2026	11.40 Put	Bond Future		19.1900	0.0192	15.7400	0.0157	17.978	0.0000	0.0000
2025/10/29	R038	06/08/2026		Bond Future		9.6738	112.2363	9.6259	112.5862	0.495	0.0000	0.0000
2025/10/29	R038	06/08/2026	11.77 Call	Bond Future		13928.4300	13.9284	14271.8100	14.2718	2.465	0.0000	0.0000
2025/10/29	R038	06/08/2026	11.77 Put	Bond Future		49.0600	0.0491	42.4900	0.0425	13.392	0.0000	0.0000
2025/10/29	R038	05/11/2026		Bond Future		9.7650	108.7309	9.7151	109.0880	0.511	0.0000	0.0000
2025/10/29	R038	05/11/2026	10.72 Call	Bond Future		7403.7700	7.4038	7691.8500	7.6919	3.891	0.0000	0.0000
2025/10/29	R038	05/11/2026	10.72 Put	Bond Future		878.7800	0.8788	809.7900	0.8098	7.851	0.0000	0.0000
2025/10/29	R053	06/11/2025		Bond Future		9.8281	118.2789	9.8108	118.4658	0.176	0.0000	0.0000
2025/10/29	R053	06/11/2025	11.76 Call	Bond Future		18064.6000	18.0646	18251.5500	18.2516	1.035	0.0000	0.0000
2025/10/29	R053	06/11/2025	11.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R053	05/02/2026		Bond Future		9.8963	120.4171	9.8785	120.6079	0.180	0.0000	0.0000
2025/10/29	R053	05/02/2026	11.49 Call	Bond Future		15087.3200	15.0873	15277.4200	15.2774	1.260	0.0000	0.0000
2025/10/29	R053	05/02/2026	11.49 Put	Bond Future		3.9500	0.0040	3.3400	0.0033	15.443	0.0000	0.0000
2025/10/29	R053	07/05/2026		Bond Future		9.9616	116.7836	9.9432	116.9777	0.185	0.0000	0.0000
2025/10/29	R053	07/05/2026	11.69 Call	Bond Future		16053.5200	16.0535	16243.9600	16.2440	1.186	0.0000	0.0000
2025/10/29	R053	07/05/2026	11.69 Put	Bond Future		45.0500	0.0451	41.3900	0.0414	8.124	0.0000	0.0000
2025/10/29	R053	06/08/2026		Bond Future		10.0342	118.9135	10.0151	119.1120	0.190	0.0000	0.0000
2025/10/29	R053	06/08/2026	12.28 Call	Bond Future		19856.9100	19.8569	20051.9400	20.0519	0.982	0.0000	0.0000
2025/10/29	R053	06/08/2026	12.28 Put	Bond Future		54.7400	0.0547	51.2200	0.0512	6.430	0.0000	0.0000
2025/10/29	R053	05/11/2026		Bond Future		10.1112	115.1475	10.0914	115.3506	0.196	0.0000	0.0000
2025/10/29	R053	05/11/2026	11.21 Call	Bond Future		11432.5400	11.4325	11599.0500	11.5991	1.456	0.0000	0.0000
2025/10/29	R053	05/11/2026	11.21 Put	Bond Future		1060.7900	1.0608	1024.2000	1.0242	3.449	0.0000	0.0000
2025/10/29	R186	06/11/2025		Bond Future		7.3769	107.3551	7.3611	107.3721	0.215	0.0000	0.0000
2025/10/29	R186	06/11/2025	8.13 Call	Bond Future		804.1800	0.8042	821.2400	0.8212	2.121	0.0000	0.0000
2025/10/29	R186	06/11/2025	8.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R186	05/02/2026		Bond Future		8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/29	R186	05/02/2026	8.43 Call	Bond Future		82.4800	0.0825	82.0700	0.0821	0.497	0.0000	0.0000
2025/10/29	R186	05/02/2026	8.43 Put	Bond Future		82.4800	0.0825	82.0700	0.0821	0.497	0.0000	0.0000
2025/10/29	R186	07/05/2026		Bond Future		8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/29	R186	07/05/2026	8.69 Call	Bond Future		114.0800	0.1141	113.7800	0.1138	0.263	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
2025/10/29	R186	07/05/2026	8.69 Put	Bond Future	114.0800	0.1141	113.7800	0.1138	0.263	0.0000	0.0000
2025/10/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/29	R186	06/08/2026	8.57 Call	Bond Future	94.5300	0.0945	94.3600	0.0944	0.180	0.0000	0.0000
2025/10/29	R186	06/08/2026	8.57 Put	Bond Future	94.5300	0.0945	94.3600	0.0944	0.180	0.0000	0.0000
2025/10/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/29	R186	05/11/2026	8.12 Call	Bond Future	53.8400	0.0538	53.7700	0.0538	0.130	0.0000	0.0000
2025/10/29	R186	05/11/2026	8.12 Put	Bond Future	53.8400	0.0538	53.7700	0.0538	0.130	0.0000	0.0000
2025/10/29	R202	06/11/2025		Bond Future	285.1507	285.1507	285.1515	285.1515	0.000	0.0000	0.0000
2025/10/29	R202	06/11/2025	275.64 Call	Bond Future	9510.7400	9.5107	9511.5400	9.5115	0.008	0.0000	0.0000
2025/10/29	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R202	05/02/2026		Bond Future	285.0261	285.0261	285.0280	285.0280	0.001	0.0000	0.0000
2025/10/29	R202	05/02/2026	277.82 Call	Bond Future	7206.0800	7.2061	7208.0000	7.2080	0.027	0.0000	0.0000
2025/10/29	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R202	07/05/2026		Bond Future	290.3692	290.3692	290.3709	290.3709	0.001	0.0000	0.0000
2025/10/29	R202	07/05/2026	277.55 Call	Bond Future	12819.2400	12.8192	12820.8800	12.8209	0.013	0.0000	0.0000
2025/10/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R202	06/08/2026		Bond Future	290.3073	290.3073	290.3114	290.3114	0.001	0.0000	0.0000
2025/10/29	R202	06/08/2026	278.86 Call	Bond Future	11447.3000	11.4473	11451.3800	11.4514	0.036	0.0000	0.0000
2025/10/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R202	05/11/2026		Bond Future	295.4889	295.4889	295.4954	295.4954	0.002	0.0000	0.0000
2025/10/29	R202	05/11/2026	280.46 Call	Bond Future	15028.8700	15.0289	15035.3600	15.0354	0.043	0.0000	0.0000
2025/10/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R209	06/11/2025		Bond Future	9.1427	81.5733	9.1055	81.7882	0.407	0.0000	0.0000
2025/10/29	R209	06/11/2025	11.27 Call	Bond Future	11144.0900	11.1441	11358.9900	11.3590	1.928	0.0000	0.0000
2025/10/29	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R209	05/02/2026		Bond Future	9.2076	83.0481	9.1690	83.2671	0.419	0.0000	0.0000
2025/10/29	R209	05/02/2026	10.93 Call	Bond Future	9037.1700	9.0372	9255.9300	9.2559	2.421	0.0000	0.0000
2025/10/29	R209	05/02/2026	10.93 Put	Bond Future	0.9600	0.0010	0.7000	0.0007	27.083	0.0000	0.0000
2025/10/29	R209	07/05/2026		Bond Future	9.2691	81.4334	9.2290	81.6563	0.432	0.0000	0.0000
2025/10/29	R209	07/05/2026	11.07 Call	Bond Future	9281.5900	9.2816	9501.8100	9.5018	2.373	0.0000	0.0000
2025/10/29	R209	07/05/2026	11.07 Put	Bond Future	18.0800	0.0181	15.3200	0.0153	15.265	0.0000	0.0000
2025/10/29	R209	06/08/2026		Bond Future	9.3404	82.9188	9.2988	83.1465	0.446	0.0000	0.0000
2025/10/29	R209	06/08/2026	11.39 Call	Bond Future	10294.3600	10.2944	10517.1300	10.5171	2.164	0.0000	0.0000
2025/10/29	R209	06/08/2026	11.39 Put	Bond Future	42.0300	0.0420	37.1500	0.0372	11.611	0.0000	0.0000
2025/10/29	R209	05/11/2026		Bond Future	9.4186	81.2291	9.3752	81.4615	0.461	0.0000	0.0000
2025/10/29	R209	05/11/2026	10.32 Call	Bond Future	5406.1100	5.4061	5588.7400	5.5887	3.378	0.0000	0.0000
2025/10/29	R209	05/11/2026	10.32 Put	Bond Future	764.1100	0.7641	714.3000	0.7143	6.519	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
2025/10/29	R210	06/11/2025		Bond Future	254.0332	254.0332	254.0275	254.0275	0.002	0.0000
2025/10/29	R210	06/11/2025	252.14 Call	Bond Future	1893.1700	1.8932	1887.4500	1.8875	0.302	0.0000
2025/10/29	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R210	05/02/2026		Bond Future	258.6888	258.6888	258.6838	258.6838	0.002	0.0000
2025/10/29	R210	05/02/2026	253.10 Call	Bond Future	5588.7500	5.5888	5583.8200	5.5838	0.088	0.0000
2025/10/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R210	07/05/2026		Bond Future	260.0551	260.0551	260.0499	260.0499	0.002	0.0000
2025/10/29	R210	07/05/2026	255.40 Call	Bond Future	4655.1300	4.6551	4649.8700	4.6499	0.113	0.0000
2025/10/29	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R210	06/08/2026		Bond Future	264.8621	264.8621	264.8588	264.8588	0.001	0.0000
2025/10/29	R210	06/08/2026	259.84 Call	Bond Future	5022.1000	5.0221	5018.8300	5.0188	0.065	0.0000
2025/10/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R210	05/11/2026		Bond Future	266.0536	266.0536	266.0525	266.0525	0.000	0.0000
2025/10/29	R210	05/11/2026	253.33 Call	Bond Future	12723.6100	12.7236	12722.4700	12.7225	0.009	0.0000
2025/10/29	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R213	06/11/2025		Bond Future	7.9902	97.1639	7.9838	97.1906	0.081	0.0000
2025/10/29	R213	06/11/2025	10.05 Call	Bond Future	8094.2800	8.0943	8121.0200	8.1210	0.330	0.0000
2025/10/29	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R213	05/02/2026		Bond Future	8.0344	98.9205	8.0275	98.9480	0.086	0.0000
2025/10/29	R213	05/02/2026	9.89 Call	Bond Future	7050.3200	7.0503	7077.8900	7.0779	0.391	0.0000
2025/10/29	R213	05/02/2026	9.89 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000
2025/10/29	R213	07/05/2026		Bond Future	8.0653	97.1993	8.0580	97.2273	0.091	0.0000
2025/10/29	R213	07/05/2026	9.80 Call	Bond Future	6360.1300	6.3601	6387.7900	6.3878	0.435	0.0000
2025/10/29	R213	07/05/2026	9.80 Put	Bond Future	5.5900	0.0056	5.2900	0.0053	5.367	0.0000
2025/10/29	R213	06/08/2026		Bond Future	8.1111	98.9728	8.1031	99.0020	0.099	0.0000
2025/10/29	R213	06/08/2026	9.69 Call	Bond Future	5593.9900	5.5940	5621.9500	5.6220	0.500	0.0000
2025/10/29	R213	06/08/2026	9.69 Put	Bond Future	37.3800	0.0374	36.1100	0.0361	3.398	0.0000
2025/10/29	R213	05/11/2026		Bond Future	8.1742	97.1667	8.1655	97.1973	0.108	0.0000
2025/10/29	R213	05/11/2026	8.75 Call	Bond Future	2628.5600	2.6286	2648.8700	2.6489	0.773	0.0000
2025/10/29	R213	05/11/2026	8.75 Put	Bond Future	651.1900	0.6512	640.9200	0.6409	1.577	0.0000
2025/10/29	R214	06/11/2025		Bond Future	9.7688	75.5887	9.7413	75.7638	0.281	0.0000
2025/10/29	R214	06/11/2025	11.64 Call	Bond Future	10656.3600	10.6564	10831.5000	10.8315	1.644	0.0000
2025/10/29	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/29	R214	05/02/2026		Bond Future	9.8429	76.9552	9.8146	77.1338	0.288	0.0000
2025/10/29	R214	05/02/2026	11.26 Call	Bond Future	8186.1800	8.1862	8363.5500	8.3636	2.167	0.0000
2025/10/29	R214	05/02/2026	11.26 Put	Bond Future	6.0600	0.0061	4.9200	0.0049	18.812	0.0000
2025/10/29	R214	07/05/2026		Bond Future	9.9101	75.0813	9.8808	75.2630	0.295	0.0000
2025/10/29	R214	07/05/2026	11.53 Call	Bond Future	9174.1600	9.1742	9351.8600	9.3519	1.937	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
2025/10/29	R214	07/05/2026	11.53 Put	Bond Future	36.3300	0.0363	32.2800	0.0323	11.148	0.0000	0.0000
2025/10/29	R214	06/08/2026		Bond Future	9.9863	76.4510	9.9560	76.6367	0.304	0.0000	0.0000
2025/10/29	R214	06/08/2026	11.97 Call	Bond Future	10886.2800	10.8863	11066.7200	11.0667	1.657	0.0000	0.0000
2025/10/29	R214	06/08/2026	11.97 Put	Bond Future	61.0900	0.0611	55.8900	0.0559	8.512	0.0000	0.0000
2025/10/29	R214	05/11/2026		Bond Future	10.0698	74.5014	10.0384	74.6909	0.312	0.0000	0.0000
2025/10/29	R214	05/11/2026	10.97 Call	Bond Future	6034.1900	6.0342	6181.8200	6.1818	2.447	0.0000	0.0000
2025/10/29	R214	05/11/2026	10.97 Put	Bond Future	883.9300	0.8839	842.0000	0.8420	4.744	0.0000	0.0000
2025/10/29	R248	06/11/2025		Bond Future	9.9338	91.1695	9.9164	91.3117	0.176	0.0000	0.0000
2025/10/29	R248	06/11/2025	11.74 Call	Bond Future	12927.3100	12.9273	13069.4600	13.0695	1.100	0.0000	0.0000
2025/10/29	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	R248	05/02/2026		Bond Future	10.0083	92.8177	9.9902	92.9628	0.180	0.0000	0.0000
2025/10/29	R248	05/02/2026	11.46 Call	Bond Future	10517.0800	10.5171	10661.2200	10.6612	1.371	0.0000	0.0000
2025/10/29	R248	05/02/2026	11.46 Put	Bond Future	6.8900	0.0069	5.9200	0.0059	14.078	0.0000	0.0000
2025/10/29	R248	05/02/2026	9.50 Put	Bond Future	4761.6000	4.7616	4639.3100	4.6393	2.568	0.0000	0.0000
2025/10/29	R248	05/02/2026	9.50 Call	Bond Future	523.3900	0.5234	546.2100	0.5462	4.360	0.0000	0.0000
2025/10/29	R248	05/02/2026	10.00 Put	Bond Future	1838.2500	1.8383	1758.1400	1.7581	4.358	0.0000	0.0000
2025/10/29	R248	05/02/2026	10.00 Call	Bond Future	1771.9700	1.7720	1836.9700	1.8370	3.668	0.0000	0.0000
2025/10/29	R248	05/02/2026	10.48 Call	Bond Future	4128.8200	4.1288	4241.1700	4.2412	2.721	0.0000	0.0000
2025/10/29	R248	05/02/2026	10.48 Put	Bond Future	469.2100	0.4692	436.4500	0.4365	6.982	0.0000	0.0000
2025/10/29	R248	05/02/2026	9.65 Put	Bond Future	3734.4900	3.7345	3622.2200	3.6222	3.006	0.0000	0.0000
2025/10/29	R248	05/02/2026	9.65 Call	Bond Future	780.5900	0.7806	813.4300	0.8134	4.207	0.0000	0.0000
2025/10/29	R248	07/05/2026		Bond Future	10.0757	90.0957	10.0571	90.2433	0.185	0.0000	0.0000
2025/10/29	R248	07/05/2026	11.72 Call	Bond Future	11660.2700	11.6603	11804.3800	11.8044	1.236	0.0000	0.0000
2025/10/29	R248	07/05/2026	11.72 Put	Bond Future	44.8800	0.0449	41.3500	0.0414	7.865	0.0000	0.0000
2025/10/29	R248	06/08/2026		Bond Future	10.1518	91.7391	10.1325	91.8902	0.190	0.0000	0.0000
2025/10/29	R248	06/08/2026	12.37 Call	Bond Future	14936.1500	14.9362	15084.3100	15.0843	0.992	0.0000	0.0000
2025/10/29	R248	06/08/2026	12.37 Put	Bond Future	46.2400	0.0462	43.3100	0.0433	6.337	0.0000	0.0000
2025/10/29	R248	05/11/2026		Bond Future	10.2342	88.9175	10.2142	89.0720	0.196	0.0000	0.0000
2025/10/29	R248	05/11/2026	11.31 Call	Bond Future	8540.2000	8.5402	8665.8100	8.6658	1.471	0.0000	0.0000
2025/10/29	R248	05/11/2026	11.31 Put	Bond Future	847.4700	0.8475	818.5600	0.8186	3.411	0.0000	0.0000
2025/10/29	R2R9	06/11/2025		Bond Future	103.0214	103.0214	103.3439	103.3439	0.313	0.0000	0.0000
2025/10/29	R2R9	06/11/2025	101.16 Call	Bond Future	1898.9800	1.8990	2198.7500	2.1988	15.786	0.0000	0.0000
2025/10/29	R2R9	06/11/2025	101.16 Put	Bond Future	37.6000	0.0376	14.8600	0.0149	60.479	0.0000	0.0000
2025/10/29	R2R9	05/02/2026		Bond Future	104.8839	104.8839	105.2126	105.2126	0.313	0.0000	0.0000
2025/10/29	R2R9	05/02/2026	102.99 Call	Bond Future	2770.2600	2.7703	2992.1900	2.9922	8.011	0.0000	0.0000
2025/10/29	R2R9	05/02/2026	102.99 Put	Bond Future	876.3900	0.8764	769.6200	0.7696	12.183	0.0000	0.0000
2025/10/29	R2R9	07/05/2026		Bond Future	101.8453	101.8453	102.1800	102.1800	0.329	0.0000	0.0000
2025/10/29	R2R9	07/05/2026	99.91 Call	Bond Future	3409.3100	3.4093	3621.8800	3.6219	6.235	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	
2025/10/29	R2R9	07/05/2026	99.91 Put	Bond Future	1473.9900	1.4740	1351.9300	1.3519	8.281	0.0000	0.0000
2025/10/29	R2R9	06/08/2026		Bond Future	103.7027	103.7027	104.0443	104.0443	0.329	0.0000	0.0000
2025/10/29	R2R9	06/08/2026	101.74 Call	Bond Future	3936.8600	3.9369	4147.4400	4.1474	5.349	0.0000	0.0000
2025/10/29	R2R9	06/08/2026	101.74 Put	Bond Future	1974.1300	1.9741	1843.1200	1.8431	6.636	0.0000	0.0000
2025/10/29	R2R9	05/11/2026		Bond Future	100.5513	100.5513	100.8996	100.8996	0.346	0.0000	0.0000
2025/10/29	R2R9	05/11/2026	98.56 Call	Bond Future	4393.9600	4.3940	4605.3400	4.6053	4.811	0.0000	0.0000
2025/10/29	R2R9	05/11/2026	98.56 Put	Bond Future	2402.7000	2.4027	2265.7000	2.2657	5.702	0.0000	0.0000
2025/10/29	R4R2	06/11/2025		Bond Future	103.2426	103.2426	103.4690	103.4690	0.219	0.0000	0.0000
2025/10/29	R4R2	06/11/2025	101.58 Call	Bond Future	1733.9700	1.7340	1928.1800	1.9282	11.200	0.0000	0.0000
2025/10/29	R4R2	06/11/2025	101.58 Put	Bond Future	71.4200	0.0714	39.1600	0.0392	45.169	0.0000	0.0000
2025/10/29	R4R2	05/02/2026		Bond Future	105.1090	105.1090	105.3399	105.3399	0.220	0.0000	0.0000
2025/10/29	R4R2	05/02/2026	103.43 Call	Bond Future	2752.9800	2.7530	2897.9300	2.8979	5.265	0.0000	0.0000
2025/10/29	R4R2	05/02/2026	103.43 Put	Bond Future	1073.9900	1.0740	988.0200	0.9880	8.005	0.0000	0.0000
2025/10/29	R4R2	07/05/2026		Bond Future	101.9486	101.9486	102.1836	102.1836	0.231	0.0000	0.0000
2025/10/29	R4R2	07/05/2026	100.23 Call	Bond Future	3463.6400	3.4636	3604.6300	3.6046	4.071	0.0000	0.0000
2025/10/29	R4R2	07/05/2026	100.23 Put	Bond Future	1745.0900	1.7451	1651.0000	1.6510	5.392	0.0000	0.0000
2025/10/29	R4R2	06/08/2026		Bond Future	103.8078	103.8078	104.0480	104.0480	0.231	0.0000	0.0000
2025/10/29	R4R2	06/08/2026	102.06 Call	Bond Future	4044.7200	4.0447	4185.8500	4.1859	3.489	0.0000	0.0000
2025/10/29	R4R2	06/08/2026	102.06 Put	Bond Future	2296.9000	2.2969	2197.8200	2.1978	4.314	0.0000	0.0000
2025/10/29	R4R2	05/11/2026		Bond Future	100.5321	100.5321	100.7773	100.7773	0.244	0.0000	0.0000
2025/10/29	R4R2	05/11/2026	98.76 Call	Bond Future	4550.6500	4.5507	4693.2800	4.6933	3.134	0.0000	0.0000
2025/10/29	R4R2	05/11/2026	98.76 Put	Bond Future	2778.6000	2.7786	2675.9700	2.6760	3.694	0.0000	0.0000
2025/10/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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