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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2025 TO 31/10/2025

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
2025/10/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/31	2029	06/11/2025	139.79 Call	Bond Future	2254.3900	2.2544	2215.0800	2.2151	1.744	0.0000
2025/10/31	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	2029	06/11/2025		Bond Future	142.0444	142.0444	142.0051	142.0051	0.028	0.0000
2025/10/31	2029	05/02/2026		Bond Future	144.6483	144.6483	144.5990	144.5990	0.034	0.0000
2025/10/31	2029	05/02/2026	140.11 Call	Bond Future	4538.2900	4.5383	4488.9600	4.4890	1.087	0.0000
2025/10/31	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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2,387
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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
2025/10/31	2029	07/05/2026		Bond Future	145.8972	145.8972	145.8328	145.8328	0.044	0.0000	0.0000
2025/10/31	2029	07/05/2026	141.82 Call	Bond Future	4077.2200	4.0772	4012.8000	4.0128	1.580	0.0000	0.0000
2025/10/31	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2029	06/08/2026		Bond Future	148.5958	148.5958	148.5092	148.5092	0.058	0.0000	0.0000
2025/10/31	2029	06/08/2026	144.10 Call	Bond Future	4495.8200	4.4958	4409.2400	4.4092	1.926	0.0000	0.0000
2025/10/31	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2029	05/11/2026		Bond Future	149.7651	149.7651	149.6679	149.6679	0.065	0.0000	0.0000
2025/10/31	2029	05/11/2026	147.56 Call	Bond Future	2205.0900	2.2051	2107.9000	2.1079	4.408	0.0000	0.0000
2025/10/31	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	06/11/2025	8.72 Call	Bond Future	3467.2100	3.4672	3521.7300	3.5217	1.572	0.0000	0.0000
2025/10/31	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	06/11/2025	9.22 Call	Bond Future	5157.7300	5.1577	5212.2500	5.2123	1.057	0.0000	0.0000
2025/10/31	2030	06/11/2025	10.08 Call	Bond Future	7982.0800	7.9821	8036.6000	8.0366	0.683	0.0000	0.0000
2025/10/31	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	06/11/2025		Bond Future	7.7270	103.1879	7.7117	103.2424	0.198	0.0000	0.0000
2025/10/31	2030	06/11/2025	9.54 Call	Bond Future	6220.8000	6.2208	6275.3200	6.2753	0.876	0.0000	0.0000
2025/10/31	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	05/02/2026		Bond Future	7.7536	101.0459	7.7392	101.0947	0.186	0.0000	0.0000
2025/10/31	2030	05/02/2026	9.49 Call	Bond Future	5667.0200	5.6670	5715.8200	5.7158	0.861	0.0000	0.0000
2025/10/31	2030	05/02/2026	9.49 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/10/31	2030	07/05/2026		Bond Future	7.7789	102.9159	7.7665	102.9554	0.159	0.0000	0.0000
2025/10/31	2030	07/05/2026	9.39 Call	Bond Future	4992.3700	4.9924	5031.3900	5.0314	0.782	0.0000	0.0000
2025/10/31	2030	07/05/2026	9.39 Put	Bond Future	3.9900	0.0040	3.5200	0.0035	11.779	0.0000	0.0000
2025/10/31	2030	06/08/2026		Bond Future	7.8229	100.7851	7.8144	100.8106	0.109	0.0000	0.0000
2025/10/31	2030	06/08/2026	9.22 Call	Bond Future	4119.0400	4.1190	4139.4300	4.1394	0.495	0.0000	0.0000
2025/10/31	2030	06/08/2026	9.22 Put	Bond Future	37.6400	0.0376	32.5800	0.0326	13.443	0.0000	0.0000
2025/10/31	2030	05/11/2026		Bond Future	7.8707	102.5602	7.8638	102.5796	0.088	0.0000	0.0000
2025/10/31	2030	05/11/2026	8.39 Call	Bond Future	1958.0800	1.9581	1915.8200	1.9158	2.158	0.0000	0.0000
2025/10/31	2030	05/11/2026	8.39 Put	Bond Future	513.2400	0.5132	451.6100	0.4516	12.008	0.0000	0.0000
2025/10/31	2031	06/11/2025		Bond Future	112.6474	112.6474	112.6343	112.6343	0.012	0.0000	0.0000
2025/10/31	2031	06/11/2025	109.69 Call	Bond Future	2957.4000	2.9574	2944.3000	2.9443	0.443	0.0000	0.0000
2025/10/31	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2031	05/02/2026		Bond Future	112.3225	112.3225	112.3020	112.3020	0.018	0.0000	0.0000
2025/10/31	2031	05/02/2026	111.76 Call	Bond Future	835.2300	0.8352	812.8100	0.8128	2.684	0.0000	0.0000
2025/10/31	2031	05/02/2026	111.76 Put	Bond Future	272.7100	0.2727	270.8200	0.2708	0.693	0.0000	0.0000
2025/10/31	2031	07/05/2026		Bond Future	114.4280	114.4280	114.3959	114.3959	0.028	0.0000	0.0000
2025/10/31	2031	07/05/2026	113.84 Call	Bond Future	1000.0800	1.0001	971.7500	0.9718	2.833	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	
2025/10/31	2031	07/05/2026	113.84 Put	Bond Future	412.0500	0.4121	415.8900	0.4159	0.932	0.0000	0.0000
2025/10/31	2031	06/08/2026		Bond Future	114.1158	114.1158	114.0675	114.0675	0.042	0.0000	0.0000
2025/10/31	2031	06/08/2026	113.81 Call	Bond Future	938.9500	0.9390	894.7300	0.8947	4.710	0.0000	0.0000
2025/10/31	2031	06/08/2026	113.81 Put	Bond Future	633.1500	0.6332	637.2300	0.6372	0.644	0.0000	0.0000
2025/10/31	2031	05/11/2026		Bond Future	116.1529	116.1529	116.0962	116.0962	0.049	0.0000	0.0000
2025/10/31	2031	05/11/2026	111.49 Call	Bond Future	4671.4200	4.6714	4612.9800	4.6130	1.251	0.0000	0.0000
2025/10/31	2031	05/11/2026	111.49 Put	Bond Future	8.5500	0.0086	6.7600	0.0068	20.936	0.0000	0.0000
2025/10/31	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2032	06/11/2025	9.40 Call	Bond Future	5093.8200	5.0938	5120.7900	5.1208	0.529	0.0000	0.0000
2025/10/31	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2032	06/11/2025	9.90 Call	Bond Future	7339.6100	7.3396	7366.5800	7.3666	0.367	0.0000	0.0000
2025/10/31	2032	06/11/2025	10.89 Call	Bond Future	11592.0400	11.5920	11619.0100	11.6190	0.233	0.0000	0.0000
2025/10/31	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2032	06/11/2025		Bond Future	8.3190	100.6006	8.3135	100.6275	0.067	0.0000	0.0000
2025/10/31	2032	06/11/2025	10.42 Call	Bond Future	9604.6600	9.6047	9631.6300	9.6316	0.281	0.0000	0.0000
2025/10/31	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2032	05/02/2026		Bond Future	8.3724	102.4197	8.3680	102.4406	0.053	0.0000	0.0000
2025/10/31	2032	05/02/2026	10.16 Call	Bond Future	7989.4700	7.9895	8010.4000	8.0104	0.262	0.0000	0.0000
2025/10/31	2032	05/02/2026	10.16 Put	Bond Future	0.2000	0.0002	0.2700	0.0003	35.000	0.0000	0.0000
2025/10/31	2032	07/05/2026		Bond Future	8.4201	100.1549	8.4177	100.1660	0.029	0.0000	0.0000
2025/10/31	2032	07/05/2026	10.14 Call	Bond Future	7461.4700	7.4615	7472.3700	7.4724	0.146	0.0000	0.0000
2025/10/31	2032	07/05/2026	10.14 Put	Bond Future	10.1200	0.0101	9.8800	0.0099	2.372	0.0000	0.0000
2025/10/31	2032	06/08/2026		Bond Future	8.4817	101.9828	8.4824	101.9797	0.008	0.0000	0.0000
2025/10/31	2032	06/08/2026	10.12 Call	Bond Future	6916.6600	6.9167	6911.6500	6.9117	0.072	0.0000	0.0000
2025/10/31	2032	06/08/2026	10.12 Put	Bond Future	51.3100	0.0513	49.4100	0.0494	3.703	0.0000	0.0000
2025/10/31	2032	05/11/2026		Bond Future	8.5545	99.6217	8.5568	99.6120	0.027	0.0000	0.0000
2025/10/31	2032	05/11/2026	9.16 Call	Bond Future	3304.2800	3.3043	3222.3900	3.2224	2.478	0.0000	0.0000
2025/10/31	2032	05/11/2026	9.16 Put	Bond Future	793.1600	0.7932	720.9600	0.7210	9.103	0.0000	0.0000
2025/10/31	2033	06/11/2025		Bond Future	136.0921	136.0921	135.7623	135.7623	0.242	0.0000	0.0000
2025/10/31	2033	06/11/2025	133.14 Call	Bond Future	2952.1400	2.9521	2622.2800	2.6223	11.174	0.0000	0.0000
2025/10/31	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2033	05/02/2026		Bond Future	138.5869	138.5869	138.2422	138.2422	0.249	0.0000	0.0000
2025/10/31	2033	05/02/2026	132.88 Call	Bond Future	5706.9300	5.7069	5362.1500	5.3622	6.041	0.0000	0.0000
2025/10/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2033	07/05/2026		Bond Future	139.6198	139.6198	139.2550	139.2550	0.261	0.0000	0.0000
2025/10/31	2033	07/05/2026	135.16 Call	Bond Future	4459.7800	4.4598	4095.0200	4.0950	8.179	0.0000	0.0000
2025/10/31	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2033	06/08/2026		Bond Future	142.2023	142.2023	141.8108	141.8108	0.275	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/31	2033	06/08/2026	134.25 Call	Bond Future	7952.2900	7.9523	7560.8200	7.5608	4.923	0.0000	0.0000
2025/10/31	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2033	05/11/2026		Bond Future	143.1537	143.1537	142.7465	142.7465	0.284	0.0000	0.0000
2025/10/31	2033	05/11/2026	137.26 Call	Bond Future	5893.7200	5.8937	5486.5300	5.4865	6.909	0.0000	0.0000
2025/10/31	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	06/11/2025	10.50 Call	Bond Future	7209.3700	7.2094	7280.2500	7.2803	0.983	0.0000	0.0000
2025/10/31	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	06/11/2025	11.00 Call	Bond Future	10096.8500	10.0969	10167.7300	10.1677	0.702	0.0000	0.0000
2025/10/31	2037	06/11/2025	12.16 Call	Bond Future	16302.0800	16.3021	16372.9600	16.3730	0.435	0.0000	0.0000
2025/10/31	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	06/11/2025		Bond Future	9.3453	96.5559	9.3346	96.6268	0.115	0.0000	0.0000
2025/10/31	2037	06/11/2025	11.63 Call	Bond Future	13549.1800	13.5492	13620.0600	13.6201	0.523	0.0000	0.0000
2025/10/31	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	05/02/2026		Bond Future	9.4164	94.0435	9.4063	94.1093	0.108	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.20 Call	Bond Future	10630.5600	10.6306	10696.3000	10.6963	0.618	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.20 Put	Bond Future	0.7900	0.0008	0.6800	0.0007	13.924	0.0000	0.0000
2025/10/31	2037	05/02/2026	12.27 Call	Bond Future	16222.2100	16.2222	16288.0600	16.2881	0.406	0.0000	0.0000
2025/10/31	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.90 Put	Bond Future	4.2900	0.0043	3.4200	0.0034	20.280	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.90 Call	Bond Future	8965.9100	8.9659	9030.8900	9.0309	0.725	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.86 Call	Bond Future	14143.1200	14.1431	14208.9700	14.2090	0.466	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.36 Call	Bond Future	11501.2500	11.5013	11567.0800	11.5671	0.572	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.36 Put	Bond Future	0.3000	0.0003	0.2800	0.0003	6.667	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.65 Put	Bond Future	15.9000	0.0159	11.9800	0.0120	24.654	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.65 Call	Bond Future	7551.9600	7.5520	7613.8900	7.6139	0.820	0.0000	0.0000
2025/10/31	2037	05/02/2026	12.73 Call	Bond Future	18465.3400	18.4653	18531.1900	18.5312	0.357	0.0000	0.0000
2025/10/31	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.40 Put	Bond Future	0.2300	0.0002	0.2200	0.0002	4.348	0.0000	0.0000
2025/10/31	2037	05/02/2026	11.40 Call	Bond Future	11717.0000	11.7170	11782.8400	11.7828	0.562	0.0000	0.0000
2025/10/31	2037	05/02/2026	9.65 Call	Bond Future	2321.3700	2.3214	2274.8700	2.2749	2.003	0.0000	0.0000
2025/10/31	2037	05/02/2026	9.65 Put	Bond Future	827.5900	0.8276	715.2400	0.7152	13.576	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.10 Call	Bond Future	4468.2700	4.4683	4493.1800	4.4932	0.557	0.0000	0.0000
2025/10/31	2037	05/02/2026	10.10 Put	Bond Future	186.2500	0.1863	145.3100	0.1453	21.981	0.0000	0.0000
2025/10/31	2037	07/05/2026	9.00 Put	Bond Future	4156.7100	4.1567	3994.4800	3.9945	3.903	0.0000	0.0000
2025/10/31	2037	07/05/2026	9.00 Call	Bond Future	985.7700	0.9858	881.1000	0.8811	10.618	0.0000	0.0000
2025/10/31	2037	07/05/2026	9.49 Put	Bond Future	2076.4100	2.0764	1908.2700	1.9083	8.098	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	
2025/10/31	2037	07/05/2026	9.49 Call	Bond Future	2084.3400	2.0843	1973.7600	1.9738	5.305	0.0000	0.0000
2025/10/31	2037	07/05/2026	10.06 Call	Bond Future	4221.8900	4.2219	4182.4900	4.1825	0.933	0.0000	0.0000
2025/10/31	2037	07/05/2026	10.06 Put	Bond Future	690.9600	0.6910	594.0000	0.5940	14.033	0.0000	0.0000
2025/10/31	2037	07/05/2026	12.40 Call	Bond Future	16236.5000	16.2365	16294.0200	16.2940	0.354	0.0000	0.0000
2025/10/31	2037	07/05/2026	12.40 Put	Bond Future	0.2800	0.0003	0.2400	0.0002	14.286	0.0000	0.0000
2025/10/31	2037	07/05/2026	10.95 Put	Bond Future	65.2300	0.0652	56.2900	0.0563	13.705	0.0000	0.0000
2025/10/31	2037	07/05/2026	10.95 Call	Bond Future	8745.1700	8.7452	8793.7900	8.7938	0.556	0.0000	0.0000
2025/10/31	2037	07/05/2026		Bond Future	9.4888	95.7839	9.4797	95.8414	0.096	0.0000	0.0000
2025/10/31	2037	07/05/2026	11.32 Call	Bond Future	10722.2900	10.7223	10778.0100	10.7780	0.520	0.0000	0.0000
2025/10/31	2037	07/05/2026	11.32 Put	Bond Future	20.3100	0.0203	18.4700	0.0185	9.060	0.0000	0.0000
2025/10/31	2037	06/08/2026		Bond Future	9.5734	93.2721	9.5661	93.3171	0.076	0.0000	0.0000
2025/10/31	2037	06/08/2026	11.71 Call	Bond Future	12127.5100	12.1275	12176.6500	12.1767	0.405	0.0000	0.0000
2025/10/31	2037	06/08/2026	11.71 Put	Bond Future	42.3000	0.0423	46.5200	0.0465	9.976	0.0000	0.0000
2025/10/31	2037	06/08/2026	11.30 Call	Bond Future	10050.4200	10.0504	10101.2900	10.1013	0.506	0.0000	0.0000
2025/10/31	2037	06/08/2026	11.30 Put	Bond Future	110.7200	0.1107	116.6700	0.1167	5.374	0.0000	0.0000
2025/10/31	2037	06/08/2026	10.70 Call	Bond Future	7054.4000	7.0544	7068.0800	7.0681	0.194	0.0000	0.0000
2025/10/31	2037	06/08/2026	10.70 Put	Bond Future	397.4000	0.3974	366.1600	0.3662	7.861	0.0000	0.0000
2025/10/31	2037	06/08/2026	10.02 Put	Bond Future	1350.9300	1.3509	1200.0400	1.2000	11.169	0.0000	0.0000
2025/10/31	2037	06/08/2026	10.02 Call	Bond Future	4070.3400	4.0703	3964.3700	3.9644	2.603	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.83 Call	Bond Future	7390.3500	7.3904	7385.7900	7.3858	0.062	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.83 Put	Bond Future	609.2500	0.6093	565.0600	0.5651	7.253	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.23 Call	Bond Future	4858.4600	4.8585	4765.4800	4.7655	1.914	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.23 Put	Bond Future	1461.2500	1.4613	1328.6400	1.3286	9.075	0.0000	0.0000
2025/10/31	2037	05/11/2026	9.46 Put	Bond Future	3671.1400	3.6711	3478.8400	3.4788	5.238	0.0000	0.0000
2025/10/31	2037	05/11/2026	9.46 Call	Bond Future	2457.1500	2.4572	2304.4800	2.3045	6.213	0.0000	0.0000
2025/10/31	2037	05/11/2026		Bond Future	9.6577	94.9144	9.6512	94.9540	0.067	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.62 Call	Bond Future	6456.7400	6.4567	6424.7600	6.4248	0.495	0.0000	0.0000
2025/10/31	2037	05/11/2026	10.62 Put	Bond Future	839.9400	0.8399	768.3300	0.7683	8.526	0.0000	0.0000
2025/10/31	2038	06/11/2025		Bond Future	147.3985	147.3985	147.3832	147.3832	0.010	0.0000	0.0000
2025/10/31	2038	06/11/2025	143.88 Call	Bond Future	3518.4800	3.5185	3503.2300	3.5032	0.433	0.0000	0.0000
2025/10/31	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2038	05/02/2026		Bond Future	147.9307	147.9307	147.9058	147.9058	0.017	0.0000	0.0000
2025/10/31	2038	05/02/2026	143.20 Call	Bond Future	4730.6700	4.7307	4705.8000	4.7058	0.526	0.0000	0.0000
2025/10/31	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2038	07/05/2026		Bond Future	150.7036	150.7036	150.6635	150.6635	0.027	0.0000	0.0000
2025/10/31	2038	07/05/2026	144.53 Call	Bond Future	6173.6300	6.1736	6133.4600	6.1335	0.651	0.0000	0.0000
2025/10/31	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2038	06/08/2026		Bond Future	151.2863	151.2863	151.2245	151.2245	0.041	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
2025/10/31	2038	06/08/2026	144.72 Call	Bond Future	6566.3400	6.5663	6504.5300	6.5045	0.941	0.0000	0.0000
2025/10/31	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2038	05/11/2026		Bond Future	153.9880	153.9880	153.9151	153.9151	0.047	0.0000	0.0000
2025/10/31	2038	05/11/2026	146.31 Call	Bond Future	7677.9500	7.6780	7605.0900	7.6051	0.949	0.0000	0.0000
2025/10/31	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2040	06/11/2025		Bond Future	9.7859	96.5258	9.7851	96.5317	0.008	0.0000	0.0000
2025/10/31	2040	06/11/2025	11.84 Call	Bond Future	13352.2500	13.3523	13358.1300	13.3581	0.044	0.0000	0.0000
2025/10/31	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2040	05/02/2026		Bond Future	9.8644	93.7623	9.8645	93.7620	0.000	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.49 Call	Bond Future	10644.2600	10.6443	10644.2000	10.6442	0.001	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.49 Put	Bond Future	2.3400	0.0023	2.5600	0.0026	9.402	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.35 Put	Bond Future	425.1300	0.4251	358.7400	0.3587	15.616	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.35 Call	Bond Future	3803.5900	3.8036	3736.9200	3.7369	1.753	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.75 Call	Bond Future	6121.7100	6.1217	6105.1800	6.1052	0.270	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.75 Put	Bond Future	91.9200	0.0919	75.6700	0.0757	17.678	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.15 Call	Bond Future	8582.5700	8.5826	8581.4400	8.5814	0.013	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.15 Put	Bond Future	14.0900	0.0141	13.2400	0.0132	6.033	0.0000	0.0000
2025/10/31	2040	05/02/2026	13.23 Call	Bond Future	20155.6100	20.1556	20155.3300	20.1553	0.001	0.0000	0.0000
2025/10/31	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.82 Put	Bond Future	0.3500	0.0004	0.4300	0.0004	22.857	0.0000	0.0000
2025/10/31	2040	05/02/2026	11.82 Call	Bond Future	12583.7500	12.5838	12583.5500	12.5836	0.002	0.0000	0.0000
2025/10/31	2040	05/02/2026	9.80 Put	Bond Future	1916.9200	1.9169	1771.8600	1.7719	7.567	0.0000	0.0000
2025/10/31	2040	05/02/2026	9.80 Call	Bond Future	1455.0900	1.4551	1309.7500	1.3098	9.988	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.24 Call	Bond Future	3234.4000	3.2344	3146.0600	3.1461	2.731	0.0000	0.0000
2025/10/31	2040	05/02/2026	10.24 Put	Bond Future	605.5800	0.6056	517.5200	0.5175	14.541	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.22 Call	Bond Future	14199.1200	14.1991	14189.3500	14.1894	0.069	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.22 Put	Bond Future	5.2500	0.0053	5.2500	0.0053	0.000	0.0000	0.0000
2025/10/31	2040	07/05/2026	11.72 Call	Bond Future	11391.1900	11.3912	11380.6400	11.3806	0.093	0.0000	0.0000
2025/10/31	2040	07/05/2026	11.72 Put	Bond Future	28.3500	0.0284	27.5700	0.0276	2.751	0.0000	0.0000
2025/10/31	2040	07/05/2026	10.70 Put	Bond Future	502.1200	0.5021	442.6000	0.4426	11.854	0.0000	0.0000
2025/10/31	2040	07/05/2026	10.70 Call	Bond Future	5604.1600	5.6042	5534.8700	5.5349	1.236	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.53 Call	Bond Future	15877.7500	15.8778	15867.9600	15.8680	0.062	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.53 Put	Bond Future	1.5600	0.0016	1.5400	0.0015	1.282	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.03 Call	Bond Future	13145.7200	13.1457	13136.3600	13.1364	0.071	0.0000	0.0000
2025/10/31	2040	07/05/2026	12.03 Put	Bond Future	10.1900	0.0102	10.6000	0.0106	4.024	0.0000	0.0000
2025/10/31	2040	07/05/2026	11.12 Put	Bond Future	168.7200	0.1687	148.8600	0.1489	11.771	0.0000	0.0000
2025/10/31	2040	07/05/2026	11.12 Call	Bond Future	7931.2500	7.9313	7901.6200	7.9016	0.374	0.0000	0.0000
2025/10/31	2040	07/05/2026		Bond Future	9.9440	95.4976	9.9454	95.4878	0.014	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	
2025/10/31	2040	07/05/2026	11.67 Call	Bond Future	11104.6700	11.1047	11093.6700	11.0937	0.099	0.0000	0.0000
2025/10/31	2040	07/05/2026	11.67 Put	Bond Future	33.2100	0.0332	31.9800	0.0320	3.704	0.0000	0.0000
2025/10/31	2040	06/08/2026		Bond Future	10.0353	92.7299	10.0387	92.7063	0.034	0.0000	0.0000
2025/10/31	2040	06/08/2026	12.19 Call	Bond Future	13343.9500	13.3440	13328.4100	13.3284	0.116	0.0000	0.0000
2025/10/31	2040	06/08/2026	12.19 Put	Bond Future	47.8700	0.0479	56.0000	0.0560	16.983	0.0000	0.0000
2025/10/31	2040	05/11/2026		Bond Future	10.1255	94.3624	10.1300	94.3324	0.044	0.0000	0.0000
2025/10/31	2040	05/11/2026	11.06 Call	Bond Future	7017.0400	7.0170	6927.0000	6.9270	1.283	0.0000	0.0000
2025/10/31	2040	05/11/2026	11.06 Put	Bond Future	980.2100	0.9802	920.2100	0.9202	6.121	0.0000	0.0000
2025/10/31	2040	05/11/2026	11.27 Call	Bond Future	8030.5600	8.0306	7962.7200	7.9627	0.845	0.0000	0.0000
2025/10/31	2040	05/11/2026	11.27 Put	Bond Future	716.2000	0.7162	678.4000	0.6784	5.278	0.0000	0.0000
2025/10/31	2040	05/11/2026	10.67 Call	Bond Future	5283.8000	5.2838	5134.8700	5.1349	2.819	0.0000	0.0000
2025/10/31	2040	05/11/2026	10.67 Put	Bond Future	1694.8400	1.6948	1575.9500	1.5760	7.015	0.0000	0.0000
2025/10/31	2040	05/11/2026	9.91 Put	Bond Future	4180.1000	4.1801	4020.7000	4.0207	3.813	0.0000	0.0000
2025/10/31	2040	05/11/2026	9.91 Call	Bond Future	2701.6900	2.7017	2512.2500	2.5123	7.012	0.0000	0.0000
2025/10/31	2043	06/11/2025		Bond Future	114.9704	114.9704	114.9583	114.9583	0.011	0.0000	0.0000
2025/10/31	2043	06/11/2025	110.43 Call	Bond Future	4540.4400	4.5404	4528.3400	4.5283	0.266	0.0000	0.0000
2025/10/31	2043	06/11/2025	110.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2043	05/02/2026		Bond Future	114.2628	114.2628	114.2432	114.2432	0.017	0.0000	0.0000
2025/10/31	2043	05/02/2026	109.66 Call	Bond Future	4691.2480	4.6912	4663.6693	4.6637	0.588	0.0000	0.0000
2025/10/31	2043	05/02/2026	109.66 Put	Bond Future	88.4180	0.0884	80.4393	0.0804	9.024	0.0000	0.0000
2025/10/31	2043	07/05/2026		Bond Future	116.4047	116.4047	116.3733	116.3733	0.027	0.0000	0.0000
2025/10/31	2043	07/05/2026	111.70 Call	Bond Future	5003.1247	5.0031	4950.3312	4.9503	1.055	0.0000	0.0000
2025/10/31	2043	07/05/2026	111.70 Put	Bond Future	298.4347	0.2984	277.0412	0.2770	7.169	0.0000	0.0000
2025/10/31	2043	06/08/2026		Bond Future	115.6967	115.6967	115.6490	115.6490	0.041	0.0000	0.0000
2025/10/31	2043	06/08/2026	110.88 Call	Bond Future	5342.3223	5.3423	5264.1407	5.2641	1.463	0.0000	0.0000
2025/10/31	2043	06/08/2026	110.88 Put	Bond Future	525.6523	0.5257	495.1007	0.4951	5.812	0.0000	0.0000
2025/10/31	2043	05/11/2026		Bond Future	117.7615	117.7615	117.7055	117.7055	0.048	0.0000	0.0000
2025/10/31	2043	05/11/2026	112.84 Call	Bond Future	5659.8143	5.6598	5565.9388	5.5659	1.659	0.0000	0.0000
2025/10/31	2043	05/11/2026	112.84 Put	Bond Future	738.2743	0.7383	700.4488	0.7004	5.124	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.75 Call	Bond Future	11954.0000	11.9540	11845.3100	11.8453	0.909	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.25 Call	Bond Future	8806.6900	8.8067	8698.0000	8.6980	1.234	0.0000	0.0000
2025/10/31	2044	06/11/2025	12.20 Call	Bond Future	14621.7900	14.6218	14513.1000	14.5131	0.743	0.0000	0.0000
2025/10/31	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	06/11/2025	12.25 Call	Bond Future	14909.0500	14.9091	14800.3600	14.8004	0.729	0.0000	0.0000
2025/10/31	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	06/11/2025	12.00 Call	Bond Future	13454.6500	13.4547	13345.9600	13.3460	0.808	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
2025/10/31	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	06/11/2025		Bond Future	10.0008	92.0290	10.0150	91.9203	0.142	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.88 Call	Bond Future	12740.2200	12.7402	12631.5300	12.6315	0.853	0.0000	0.0000
2025/10/31	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2044	05/02/2026		Bond Future	10.0781	89.3094	10.0936	89.1928	0.154	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.56 Call	Bond Future	10161.9200	10.1619	10046.2000	10.0462	1.139	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.56 Put	Bond Future	5.2400	0.0052	6.1000	0.0061	16.412	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.25 Call	Bond Future	8213.7900	8.2138	8096.6200	8.0966	1.427	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.25 Put	Bond Future	25.8500	0.0259	25.2600	0.0253	2.282	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.50 Call	Bond Future	9788.7400	9.7887	9673.1200	9.6731	1.181	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.50 Put	Bond Future	7.1300	0.0071	8.0900	0.0081	13.464	0.0000	0.0000
2025/10/31	2044	05/02/2026	10.90 Put	Bond Future	124.3900	0.1244	111.2600	0.1113	10.556	0.0000	0.0000
2025/10/31	2044	05/02/2026	10.90 Call	Bond Future	5994.5600	5.9946	5864.8500	5.8649	2.164	0.0000	0.0000
2025/10/31	2044	05/02/2026	10.07 Put	Bond Future	1772.5300	1.7725	1687.8100	1.6878	4.780	0.0000	0.0000
2025/10/31	2044	05/02/2026	10.07 Call	Bond Future	1711.6600	1.7117	1510.3600	1.5104	11.761	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.45 Call	Bond Future	9476.2300	9.4762	9360.5300	9.3605	1.221	0.0000	0.0000
2025/10/31	2044	05/02/2026	11.45 Put	Bond Future	9.3400	0.0093	10.2200	0.0102	9.422	0.0000	0.0000
2025/10/31	2044	07/05/2026		Bond Future	10.1561	90.9622	10.1733	90.8345	0.170	0.0000	0.0000
2025/10/31	2044	07/05/2026	11.80 Call	Bond Future	11055.3300	11.0553	10928.5400	10.9285	1.147	0.0000	0.0000
2025/10/31	2044	07/05/2026	11.80 Put	Bond Future	44.8600	0.0449	45.8300	0.0458	2.162	0.0000	0.0000
2025/10/31	2044	06/08/2026		Bond Future	10.2446	88.2371	10.2642	88.0940	0.191	0.0000	0.0000
2025/10/31	2044	06/08/2026	12.42 Call	Bond Future	13957.6900	13.9577	13825.9900	13.8260	0.944	0.0000	0.0000
2025/10/31	2044	06/08/2026	12.42 Put	Bond Future	50.2100	0.0502	61.5800	0.0616	22.645	0.0000	0.0000
2025/10/31	2044	05/11/2026		Bond Future	10.3316	89.7903	10.3526	89.6390	0.204	0.0000	0.0000
2025/10/31	2044	05/11/2026	11.34 Call	Bond Future	7732.0000	7.7320	7583.7700	7.5838	1.917	0.0000	0.0000
2025/10/31	2044	05/11/2026	11.34 Put	Bond Future	914.6900	0.9147	917.7400	0.9177	0.333	0.0000	0.0000
2025/10/31	2046	06/11/2025		Bond Future	126.5930	126.5930	126.5801	126.5801	0.010	0.0000	0.0000
2025/10/31	2046	06/11/2025	125.41 Call	Bond Future	1183.0200	1.1830	1170.0600	1.1701	1.096	0.0000	0.0000
2025/10/31	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2046	05/02/2026		Bond Future	128.9135	128.9135	128.8924	128.8924	0.016	0.0000	0.0000
2025/10/31	2046	05/02/2026	121.65 Call	Bond Future	7263.5400	7.2635	7242.3600	7.2424	0.292	0.0000	0.0000
2025/10/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2046	07/05/2026		Bond Future	129.0321	129.0321	128.9980	128.9980	0.026	0.0000	0.0000
2025/10/31	2046	07/05/2026	124.95 Call	Bond Future	4082.1000	4.0821	4048.0100	4.0480	0.835	0.0000	0.0000
2025/10/31	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2046	06/08/2026		Bond Future	131.4183	131.4183	131.3651	131.3651	0.040	0.0000	0.0000
2025/10/31	2046	06/08/2026	122.38 Call	Bond Future	9038.2900	9.0383	8985.0700	8.9851	0.589	0.0000	0.0000
2025/10/31	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
2025/10/31	2046	05/11/2026		Bond Future	131.4313	131.4313	131.3695	131.3695	0.047	0.0000	0.0000
2025/10/31	2046	05/11/2026	125.48 Call	Bond Future	5951.2700	5.9513	5889.5200	5.8895	1.038	0.0000	0.0000
2025/10/31	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2050	06/11/2025		Bond Future	128.2459	128.2459	128.2326	128.2326	0.010	0.0000	0.0000
2025/10/31	2050	06/11/2025	124.42 Call	Bond Future	3825.8600	3.8259	3812.5800	3.8126	0.347	0.0000	0.0000
2025/10/31	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2050	05/02/2026		Bond Future	128.1785	128.1785	128.1568	128.1568	0.017	0.0000	0.0000
2025/10/31	2050	05/02/2026	122.82 Call	Bond Future	5358.5100	5.3585	5336.8300	5.3368	0.405	0.0000	0.0000
2025/10/31	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2050	07/05/2026		Bond Future	130.5813	130.5813	130.5461	130.5461	0.027	0.0000	0.0000
2025/10/31	2050	07/05/2026	124.07 Call	Bond Future	6511.2500	6.5113	6476.0800	6.4761	0.540	0.0000	0.0000
2025/10/31	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2050	06/08/2026		Bond Future	130.5398	130.5398	130.4864	130.4864	0.041	0.0000	0.0000
2025/10/31	2050	06/08/2026	123.27 Call	Bond Future	7269.7500	7.2698	7216.3900	7.2164	0.734	0.0000	0.0000
2025/10/31	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	2050	05/11/2026		Bond Future	132.8709	132.8709	132.8078	132.8078	0.047	0.0000	0.0000
2025/10/31	2050	05/11/2026	123.84 Call	Bond Future	9030.8500	9.0309	8967.7700	8.9678	0.698	0.0000	0.0000
2025/10/31	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	AL37	06/11/2025		Index Future	1220.1980	1220.1980	1220.8240	1220.8240	0.051	0.0000	0.0000
2025/10/31	AL37	05/02/2026		Index Future	1242.2630	1242.2630	1242.8200	1242.8200	0.045	0.0000	0.0000
2025/10/31	AL37	07/05/2026		Index Future	1265.2510	1265.2510	1265.6940	1265.6940	0.035	0.0000	0.0000
2025/10/31	AL37	06/08/2026		Index Future	1288.1150	1288.1150	1288.3860	1288.3860	0.021	0.0000	0.0000
2025/10/31	AL37	05/11/2026		Index Future	1311.1060	1311.1060	1311.2950	1311.2950	0.014	0.0000	0.0000
2025/10/31	AL7T	06/11/2025		Index Future	1532.7850	1532.7850	1533.7320	1533.7320	0.062	0.0000	0.0000
2025/10/31	AL7T	05/02/2026		Index Future	1560.5020	1560.5020	1561.3660	1561.3660	0.055	0.0000	0.0000
2025/10/31	AL7T	07/05/2026		Index Future	1589.3790	1589.3790	1590.1030	1590.1030	0.046	0.0000	0.0000
2025/10/31	AL7T	06/08/2026		Index Future	1618.1000	1618.1000	1618.6100	1618.6100	0.032	0.0000	0.0000
2025/10/31	AL7T	05/11/2026		Index Future	1646.9810	1646.9810	1647.3910	1647.3910	0.025	0.0000	0.0000
2025/10/31	ALBI	06/11/2025		Index Future	1290.8230	1290.8230	1290.8850	1290.8850	0.005	0.0000	0.0000
2025/10/31	ALBI	05/02/2026		Index Future	1314.1650	1314.1650	1314.1430	1314.1430	0.002	0.0000	0.0000
2025/10/31	ALBI	07/05/2026		Index Future	1338.4830	1338.4830	1338.3300	1338.3300	0.011	0.0000	0.0000
2025/10/31	ALBI	06/08/2026		Index Future	1362.6700	1362.6700	1362.3230	1362.3230	0.025	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	
2025/10/31	ALBI	05/11/2026		Index Future	1386.9920	1386.9920	1386.5470	1386.5470	0.032	0.0000	0.0000
2025/10/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	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	
2025/10/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/31	ES33	06/11/2025		Bond Future	9.4670	90.4435	9.4611	90.4738	0.063	0.0000	0.0000
2025/10/31	ES33	06/11/2025	12.01 Call	Bond Future	11793.2400	11.7932	11823.5800	11.8236	0.257	0.0000	0.0000
2025/10/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES33	05/02/2026		Bond Future	9.5619	92.1014	9.5568	92.1264	0.053	0.0000	0.0000
2025/10/31	ES33	05/02/2026	11.49 Call	Bond Future	8905.9400	8.9059	8930.9300	8.9309	0.281	0.0000	0.0000
2025/10/31	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES33	07/05/2026		Bond Future	9.6506	90.0331	9.6472	90.0496	0.035	0.0000	0.0000
2025/10/31	ES33	07/05/2026	11.69 Call	Bond Future	9152.5700	9.1526	9169.0100	9.1690	0.180	0.0000	0.0000
2025/10/31	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES33	06/08/2026		Bond Future	9.7536	91.6974	9.7528	91.7012	0.008	0.0000	0.0000
2025/10/31	ES33	06/08/2026	12.02 Call	Bond Future	9828.7700	9.8288	9832.5100	9.8325	0.038	0.0000	0.0000
2025/10/31	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES33	05/11/2026		Bond Future	9.8710	89.5413	9.8715	89.5393	0.004	0.0000	0.0000
2025/10/31	ES33	05/11/2026	10.83 Call	Bond Future	4212.8700	4.2129	4210.9200	4.2109	0.046	0.0000	0.0000
2025/10/31	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES42	06/11/2025		Bond Future	10.1262	87.4903	10.1253	87.4964	0.008	0.0000	0.0000
2025/10/31	ES42	06/11/2025	12.39 Call	Bond Future	14156.3600	14.1564	14162.5100	14.1625	0.043	0.0000	0.0000
2025/10/31	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES42	05/02/2026		Bond Future	10.2086	89.0941	10.2085	89.0946	0.001	0.0000	0.0000
2025/10/31	ES42	05/02/2026	11.85 Call	Bond Future	10494.3800	10.4944	10494.8700	10.4949	0.005	0.0000	0.0000
2025/10/31	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	ES42	07/05/2026		Bond Future	10.2901	86.4993	10.2913	86.4910	0.012	0.0000	0.0000
2025/10/31	ES42	07/05/2026	12.20 Call	Bond Future	11857.8700	11.8579	11849.5400	11.8495	0.070	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
2025/10/31	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	ES42	06/08/2026		Bond Future	10.3790	88.0975	10.3821	88.0765	0.030	0.0000
2025/10/31	ES42	06/08/2026	12.65 Call	Bond Future	13623.1800	13.6232	13602.2000	13.6022	0.154	0.0000
2025/10/31	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	ES42	05/11/2026		Bond Future	10.4744	85.4059	10.4784	85.3788	0.038	0.0000
2025/10/31	ES42	05/11/2026	11.66 Call	Bond Future	7441.0600	7.4411	7413.9800	7.4140	0.364	0.0000
2025/10/31	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GOVI	06/11/2025		GOVI	1267.6130	1267.6130	1267.7020	1267.7020	0.007	0.0000
2025/10/31	GOVI	06/11/2025	1,112. Call 00	GOVI	1556130.0000	155.6130	1557020.0000	155.7020	0.057	0.0000
2025/10/31	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GOVI	05/02/2026		GOVI	1290.5340	1290.5340	1290.5430	1290.5430	0.001	0.0000
2025/10/31	GOVI	05/02/2026	1,150. Call 00	GOVI	1405340.0000	140.5340	1405430.0000	140.5430	0.006	0.0000
2025/10/31	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GOVI	07/05/2026		GOVI	1314.4160	1314.4160	1314.2950	1314.2950	0.009	0.0000
2025/10/31	GOVI	07/05/2026	1,177. Call 00	GOVI	1374160.0000	137.4160	1372950.0000	137.2950	0.088	0.0000
2025/10/31	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GOVI	06/08/2026		GOVI	1338.1680	1338.1680	1337.8580	1337.8580	0.023	0.0000
2025/10/31	GOVI	06/08/2026	1,189. Call 00	GOVI	1491680.0000	149.1680	1488580.0000	148.8580	0.208	0.0000
2025/10/31	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GOVI	05/11/2026		GOVI	1362.0520	1362.0520	1361.6460	1361.6460	0.030	0.0000
2025/10/31	GOVI	05/11/2026	1,277. Call 00	GOVI	850520.0000	85.0520	846460.0000	84.6460	0.477	0.0000
2025/10/31	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/31	I258	06/11/2025		Bond Future	116.8867	116.8867	116.5033	116.5033	0.328	0.0000
2025/10/31	I258	06/11/2025	112.39 Call	Bond Future	4496.7381	4.4967	4113.3323	4.1133	8.526	0.0000
2025/10/31	I258	06/11/2025	112.39 Put	Bond Future	0.0181	0.0000	0.0123	0.0000	32.174	0.0000
2025/10/31	I258	05/02/2026		Bond Future	116.2143	116.2143	115.8164	115.8164	0.342	0.0000
2025/10/31	I258	05/02/2026	111.65 Call	Bond Future	4909.0664	4.9091	4542.6774	4.5427	7.464	0.0000
2025/10/31	I258	05/02/2026	111.65 Put	Bond Future	344.7464	0.3447	376.2674	0.3763	9.143	0.0000
2025/10/31	I258	07/05/2026		Bond Future	118.3927	118.3927	117.9758	117.9758	0.352	0.0000
2025/10/31	I258	07/05/2026	113.73 Call	Bond Future	5486.7660	5.4868	5108.0901	5.1081	6.902	0.0000
2025/10/31	I258	07/05/2026	113.73 Put	Bond Future	824.0460	0.8240	862.3301	0.8623	4.646	0.0000
2025/10/31	I258	06/08/2026		Bond Future	117.7217	117.7217	117.2810	117.2810	0.374	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	
2025/10/31	I258	06/08/2026	112.95 Call	Bond Future	6047.6696	6.0477	5651.7946	5.6518	6.546	0.0000	0.0000
2025/10/31	I258	06/08/2026	112.95 Put	Bond Future	1276.0096	1.2760	1320.8146	1.3208	3.511	0.0000	0.0000
2025/10/31	I258	05/11/2026		Bond Future	119.8227	119.8227	119.3666	119.3666	0.381	0.0000	0.0000
2025/10/31	I258	05/11/2026	114.95 Call	Bond Future	6565.9640	6.5660	6155.0196	6.1550	6.259	0.0000	0.0000
2025/10/31	I258	05/11/2026	114.95 Put	Bond Future	1693.3040	1.6933	1738.4396	1.7384	2.666	0.0000	0.0000
2025/10/31	IGOV	06/11/2025		Index Future	404.1980	404.1980	404.0720	404.0720	0.031	0.0000	0.0000
2025/10/31	IGOV	05/02/2026		Index Future	411.6080	411.6080	411.4530	411.4530	0.038	0.0000	0.0000
2025/10/31	IGOV	07/05/2026		Index Future	419.3230	419.3230	419.1240	419.1240	0.047	0.0000	0.0000
2025/10/31	IGOV	06/08/2026		Index Future	426.9970	426.9970	426.7350	426.7350	0.061	0.0000	0.0000
2025/10/31	IGOV	05/11/2026		Index Future	434.7140	434.7140	434.4180	434.4180	0.068	0.0000	0.0000
2025/10/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/31	R033	06/11/2025		Bond Future	8.4693	109.4140	8.4687	109.4172	0.007	0.0000	0.0000
2025/10/31	R033	06/11/2025	10.33 Call	Bond Future	9958.5700	9.9586	9961.7600	9.9618	0.032	0.0000	0.0000
2025/10/31	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R033	05/02/2026		Bond Future	8.5260	111.3925	8.5267	111.3886	0.008	0.0000	0.0000
2025/10/31	R033	05/02/2026	10.49 Call	Bond Future	10189.9600	10.1900	10185.8200	10.1858	0.041	0.0000	0.0000
2025/10/31	R033	05/02/2026	10.49 Put	Bond Future	7.2000	0.0072	6.9800	0.0070	3.056	0.0000	0.0000
2025/10/31	R033	07/05/2026		Bond Future	8.5778	108.4102	8.5806	108.3953	0.032	0.0000	0.0000
2025/10/31	R033	07/05/2026	10.38 Call	Bond Future	9205.3400	9.2053	9192.8500	9.1929	0.136	0.0000	0.0000
2025/10/31	R033	07/05/2026	10.38 Put	Bond Future	83.3800	0.0834	85.7800	0.0858	2.878	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	
2025/10/31	R033	06/08/2026		Bond Future	8.6422	110.3886	8.6482	110.3577	0.069	0.0000	0.0000
2025/10/31	R033	06/08/2026	10.25 Call	Bond Future	8300.2300	8.3002	8267.3600	8.2674	0.396	0.0000	0.0000
2025/10/31	R033	06/08/2026	10.25 Put	Bond Future	365.8900	0.3659	363.9100	0.3639	0.541	0.0000	0.0000
2025/10/31	R033	05/11/2026		Bond Future	8.7167	107.2932	8.7244	107.2548	0.088	0.0000	0.0000
2025/10/31	R033	05/11/2026	9.33 Call	Bond Future	4700.5400	4.7005	4580.5600	4.5806	2.552	0.0000	0.0000
2025/10/31	R033	05/11/2026	9.33 Put	Bond Future	1684.1800	1.6842	1602.6600	1.6027	4.840	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.30 Call	Bond Future	8465.4500	8.4655	8532.3000	8.5323	0.790	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.68 Call	Bond Future	10546.9100	10.5469	10613.7600	10.6138	0.634	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.50 Call	Bond Future	9568.9000	9.5689	9635.7500	9.6358	0.699	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.15 Call	Bond Future	7626.0800	7.6261	7692.9300	7.6929	0.877	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	9.77 Call	Bond Future	5453.4600	5.4535	5520.3100	5.5203	1.226	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.00 Call	Bond Future	12250.9900	12.2510	12317.8400	12.3178	0.546	0.0000	0.0000
2025/10/31	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	9.91 Call	Bond Future	6261.7000	6.2617	6328.5500	6.3286	1.068	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.41 Call	Bond Future	9074.5500	9.0746	9141.4000	9.1414	0.737	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.43 Call	Bond Future	14473.0700	14.4731	14539.9200	14.5399	0.462	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.44 Call	Bond Future	9239.7400	9.2397	9306.5900	9.3066	0.724	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.94 Call	Bond Future	11934.8100	11.9348	12001.6600	12.0017	0.560	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.99 Call	Bond Future	17254.9000	17.2549	17321.7500	17.3218	0.387	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.08 Call	Bond Future	7230.8700	7.2309	7297.7200	7.2977	0.925	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.58 Call	Bond Future	10005.3200	10.0053	10072.1700	10.0722	0.668	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.67 Call	Bond Future	15680.4900	15.6805	15747.3400	15.7473	0.426	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.95 Call	Bond Future	17060.2800	17.0603	17127.1300	17.1271	0.392	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.95 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/31	R035	06/11/2025	11.45 Call	Bond Future	14574.5700	14.5746	14641.4200	14.6414	0.459	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	06/11/2025	10.95 Call	Bond Future	11987.6100	11.9876	12054.4600	12.0545	0.558	0.0000	0.0000
2025/10/31	R035	06/11/2025		Bond Future	8.8649	101.8050	8.8543	101.8719	0.121	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.20 Call	Bond Future	13294.0300	13.2940	13360.8800	13.3609	0.503	0.0000	0.0000
2025/10/31	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	05/02/2026		Bond Future	8.9308	103.6460	8.9208	103.7074	0.113	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.79 Call	Bond Future	10551.8700	10.5519	10613.1400	10.6131	0.581	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.79 Put	Bond Future	0.4100	0.0004	0.2900	0.0003	29.268	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.44 Put	Bond Future	3.0300	0.0030	2.1700	0.0022	28.383	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.44 Call	Bond Future	8685.1600	8.6852	8745.6900	8.7457	0.697	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.94 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.94 Call	Bond Future	11337.1300	11.3371	11398.4700	11.3985	0.541	0.0000	0.0000
2025/10/31	R035	05/02/2026	12.44 Call	Bond Future	18705.0700	18.7051	18766.4600	18.7665	0.328	0.0000	0.0000
2025/10/31	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R035	05/02/2026	11.17 Call	Bond Future	12523.5900	12.5236	12584.9600	12.5850	0.490	0.0000	0.0000
2025/10/31	R035	05/02/2026	11.17 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.67 Call	Bond Future	9917.1900	9.9172	9978.3300	9.9783	0.617	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.67 Put	Bond Future	0.8400	0.0008	0.5900	0.0006	29.762	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.17 Put	Bond Future	12.6000	0.0126	9.0600	0.0091	28.095	0.0000	0.0000
2025/10/31	R035	05/02/2026	10.17 Call	Bond Future	7216.9500	7.2170	7274.8000	7.2748	0.802	0.0000	0.0000
2025/10/31	R035	05/02/2026	11.00 Put	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000	0.0000
2025/10/31	R035	05/02/2026	11.00 Call	Bond Future	11648.6900	11.6487	11710.0500	11.7101	0.527	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.64 Call	Bond Future	4356.0700	4.3561	4384.7500	4.3848	0.658	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.64 Put	Bond Future	146.1800	0.1462	113.4700	0.1135	22.377	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.14 Call	Bond Future	2078.0300	2.0780	2032.2900	2.0323	2.201	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.14 Put	Bond Future	811.3200	0.8113	704.1900	0.7042	13.204	0.0000	0.0000
2025/10/31	R035	05/02/2026	8.64 Put	Bond Future	2528.8200	2.5288	2388.4000	2.3884	5.553	0.0000	0.0000
2025/10/31	R035	05/02/2026	8.64 Call	Bond Future	732.2000	0.7322	653.1700	0.6532	10.793	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.25 Call	Bond Future	2510.2600	2.5103	2481.0100	2.4810	1.165	0.0000	0.0000
2025/10/31	R035	05/02/2026	9.25 Put	Bond Future	585.9300	0.5859	495.2900	0.4953	15.469	0.0000	0.0000
2025/10/31	R035	05/02/2026	8.85 Put	Bond Future	1668.0000	1.6680	1532.4100	1.5324	8.129	0.0000	0.0000
2025/10/31	R035	05/02/2026	8.85 Call	Bond Future	1172.9600	1.1730	1098.7600	1.0988	6.326	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.66 Call	Bond Future	9387.3400	9.3873	9434.5100	9.4345	0.502	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.66 Put	Bond Future	27.3900	0.0274	22.1300	0.0221	19.204	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.16 Call	Bond Future	6813.6800	6.8137	6844.0600	6.8441	0.446	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.16 Put	Bond Future	126.3000	0.1263	104.2500	0.1043	17.458	0.0000	0.0000
2025/10/31	R035	07/05/2026	9.66 Put	Bond Future	483.6500	0.4837	412.9700	0.4130	14.614	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
2025/10/31	R035	07/05/2026	9.66 Call	Bond Future	4392.8900	4.3929	4374.6400	4.3746	0.415	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.71 Call	Bond Future	9644.8600	9.6449	9692.7600	9.6928	0.497	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.71 Put	Bond Future	23.2800	0.0233	18.7500	0.0188	19.459	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.21 Call	Bond Future	7067.9000	7.0679	7101.8600	7.1019	0.480	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.21 Put	Bond Future	108.5900	0.1086	90.1200	0.0901	17.009	0.0000	0.0000
2025/10/31	R035	07/05/2026	9.71 Put	Bond Future	427.7900	0.4278	363.7000	0.3637	14.982	0.0000	0.0000
2025/10/31	R035	07/05/2026	9.71 Call	Bond Future	4619.7300	4.6197	4608.0700	4.6081	0.252	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.64 Call	Bond Future	9284.2500	9.2843	9331.0900	9.3311	0.505	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.64 Put	Bond Future	29.2300	0.0292	23.6400	0.0236	19.124	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.14 Call	Bond Future	6712.4300	6.7124	6741.1800	6.7412	0.428	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.14 Put	Bond Future	134.1200	0.1341	110.4400	0.1104	17.656	0.0000	0.0000
2025/10/31	R035	07/05/2026	9.64 Put	Bond Future	507.5200	0.5075	434.2100	0.4342	14.445	0.0000	0.0000
2025/10/31	R035	07/05/2026	9.64 Call	Bond Future	4303.3700	4.3034	4282.4900	4.2825	0.485	0.0000	0.0000
2025/10/31	R035	07/05/2026		Bond Future	8.9879	101.0607	8.9791	101.1132	0.098	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.86 Call	Bond Future	10414.5500	10.4146	10464.1500	10.4642	0.476	0.0000	0.0000
2025/10/31	R035	07/05/2026	10.86 Put	Bond Future	14.1100	0.0141	11.2800	0.0113	20.057	0.0000	0.0000
2025/10/31	R035	06/08/2026	10.22 Call	Bond Future	6789.6600	6.7897	6795.5300	6.7955	0.086	0.0000	0.0000
2025/10/31	R035	06/08/2026	10.22 Put	Bond Future	304.3400	0.3043	271.4600	0.2715	10.804	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.72 Call	Bond Future	4573.4700	4.5735	4528.1600	4.5282	0.991	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.72 Put	Bond Future	805.0400	0.8050	720.9800	0.7210	10.442	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.22 Put	Bond Future	1828.1400	1.8281	1683.0000	1.6830	7.939	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.22 Call	Bond Future	2774.3700	2.7744	2667.9800	2.6680	3.835	0.0000	0.0000
2025/10/31	R035	06/08/2026		Bond Future	9.0565	102.9054	9.0499	102.9442	0.073	0.0000	0.0000
2025/10/31	R035	06/08/2026	11.06 Call	Bond Future	10871.3900	10.8714	10905.1600	10.9052	0.311	0.0000	0.0000
2025/10/31	R035	06/08/2026	11.06 Put	Bond Future	46.7100	0.0467	41.7300	0.0417	10.662	0.0000	0.0000
2025/10/31	R035	06/08/2026	10.13 Call	Bond Future	6371.1000	6.3711	6367.6400	6.3676	0.054	0.0000	0.0000
2025/10/31	R035	06/08/2026	10.13 Put	Bond Future	367.2500	0.3673	325.0400	0.3250	11.494	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.63 Call	Bond Future	4212.7500	4.2128	4155.6700	4.1557	1.355	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.63 Put	Bond Future	944.4100	0.9444	848.5800	0.8486	10.147	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.13 Put	Bond Future	2083.0300	2.0830	1929.5200	1.9295	7.370	0.0000	0.0000
2025/10/31	R035	06/08/2026	9.13 Call	Bond Future	2509.7400	2.5097	2394.9800	2.3950	4.573	0.0000	0.0000
2025/10/31	R035	05/11/2026		Bond Future	9.1364	100.2185	9.1306	100.2515	0.064	0.0000	0.0000
2025/10/31	R035	05/11/2026	10.03 Call	Bond Future	5682.7100	5.6827	5630.0400	5.6300	0.927	0.0000	0.0000
2025/10/31	R035	05/11/2026	10.03 Put	Bond Future	772.7200	0.7727	686.9900	0.6870	11.095	0.0000	0.0000
2025/10/31	R038	06/11/2025		Bond Future	9.4358	111.6166	9.4199	111.7392	0.168	0.0000	0.0000
2025/10/31	R038	06/11/2025	11.24 Call	Bond Future	12797.1600	12.7972	12919.7300	12.9197	0.958	0.0000	0.0000
2025/10/31	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R038	06/11/2025	12.33 Call	Bond Future	19509.5900	19.5096	19632.1600	19.6322	0.628	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
2025/10/31	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R038	06/11/2025	10.98 Call	Bond Future	11089.2500	11.0893	11211.8200	11.2118	1.105	0.0000
2025/10/31	R038	05/02/2026		Bond Future	9.5124	113.6349	9.4970	113.7525	0.163	0.0000
2025/10/31	R038	05/02/2026	11.44 Call	Bond Future	13349.9000	13.3499	13467.4300	13.4674	0.880	0.0000
2025/10/31	R038	05/02/2026	11.44 Put	Bond Future	0.2600	0.0003	0.2400	0.0002	7.692	0.0000
2025/10/31	R038	07/05/2026		Bond Future	9.5861	110.2528	9.5715	110.3613	0.152	0.0000
2025/10/31	R038	07/05/2026	11.40 Call	Bond Future	12421.7500	12.4218	12529.3100	12.5293	0.866	0.0000
2025/10/31	R038	07/05/2026	11.40 Put	Bond Future	18.1600	0.0182	17.2300	0.0172	5.121	0.0000
2025/10/31	R038	06/08/2026		Bond Future	9.6699	112.2647	9.6570	112.3592	0.134	0.0000
2025/10/31	R038	06/08/2026	11.77 Call	Bond Future	13955.2200	13.9552	14055.8000	14.0558	0.721	0.0000
2025/10/31	R038	06/08/2026	11.77 Put	Bond Future	47.4100	0.0474	53.5300	0.0535	12.909	0.0000
2025/10/31	R038	05/11/2026		Bond Future	9.7608	108.7611	9.7484	108.8502	0.128	0.0000
2025/10/31	R038	05/11/2026	10.72 Call	Bond Future	7422.3500	7.4224	7445.9600	7.4460	0.318	0.0000
2025/10/31	R038	05/11/2026	10.72 Put	Bond Future	867.1600	0.8672	801.7300	0.8017	7.545	0.0000
2025/10/31	R053	06/11/2025		Bond Future	9.8602	117.9319	9.8745	117.7780	0.145	0.0000
2025/10/31	R053	06/11/2025	11.76 Call	Bond Future	17717.6400	17.7176	17563.7300	17.5637	0.869	0.0000
2025/10/31	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R053	05/02/2026		Bond Future	9.9295	120.0644	9.9449	119.9000	0.156	0.0000
2025/10/31	R053	05/02/2026	11.49 Call	Bond Future	14735.0200	14.7350	14571.2500	14.5713	1.111	0.0000
2025/10/31	R053	05/02/2026	11.49 Put	Bond Future	4.3700	0.0044	4.9800	0.0050	13.959	0.0000
2025/10/31	R053	07/05/2026		Bond Future	9.9958	116.4243	10.0129	116.2450	0.171	0.0000
2025/10/31	R053	07/05/2026	11.69 Call	Bond Future	15698.1800	15.6982	15524.1300	15.5241	1.109	0.0000
2025/10/31	R053	07/05/2026	11.69 Put	Bond Future	49.0900	0.0491	54.2700	0.0543	10.552	0.0000
2025/10/31	R053	06/08/2026		Bond Future	10.0694	118.5486	10.0887	118.3493	0.192	0.0000
2025/10/31	R053	06/08/2026	12.28 Call	Bond Future	19496.3000	19.4963	19316.2400	19.3162	0.924	0.0000
2025/10/31	R053	06/08/2026	12.28 Put	Bond Future	58.9400	0.0589	78.2200	0.0782	32.711	0.0000
2025/10/31	R053	05/11/2026		Bond Future	10.1473	114.7777	10.1680	114.5673	0.204	0.0000
2025/10/31	R053	05/11/2026	11.21 Call	Bond Future	11116.7200	11.1167	10908.4800	10.9085	1.873	0.0000
2025/10/31	R053	05/11/2026	11.21 Put	Bond Future	1114.7700	1.1148	1116.9300	1.1169	0.194	0.0000
2025/10/31	R186	06/11/2025		Bond Future	7.3915	107.3395	7.3813	107.3504	0.137	0.0000
2025/10/31	R186	06/11/2025	8.13 Call	Bond Future	788.5900	0.7886	805.3600	0.8054	2.127	0.0000
2025/10/31	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	5.9100	0.0059	100.000	0.0000
2025/10/31	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/10/31	R186	05/02/2026	8.43 Call	Bond Future	81.6500	0.0817	81.2400	0.0812	0.502	0.0000
2025/10/31	R186	05/02/2026	8.43 Put	Bond Future	81.6500	0.0817	81.2400	0.0812	0.502	0.0000
2025/10/31	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/10/31	R186	07/05/2026	8.69 Call	Bond Future	113.4800	0.1135	113.1800	0.1132	0.264	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	
2025/10/31	R186	07/05/2026	8.69 Put	Bond Future	113.4800	0.1135	113.1800	0.1132	0.264	0.0000	0.0000
2025/10/31	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/31	R186	06/08/2026	8.57 Call	Bond Future	94.1900	0.0942	94.0200	0.0940	0.180	0.0000	0.0000
2025/10/31	R186	06/08/2026	8.57 Put	Bond Future	94.1900	0.0942	94.0200	0.0940	0.180	0.0000	0.0000
2025/10/31	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/31	R186	05/11/2026	8.12 Call	Bond Future	53.7000	0.0537	53.6200	0.0536	0.149	0.0000	0.0000
2025/10/31	R186	05/11/2026	8.12 Put	Bond Future	53.7000	0.0537	53.6200	0.0536	0.149	0.0000	0.0000
2025/10/31	R202	06/11/2025		Bond Future	285.1221	285.1221	285.0917	285.0917	0.011	0.0000	0.0000
2025/10/31	R202	06/11/2025	275.64 Call	Bond Future	9482.1100	9.4821	9451.7300	9.4517	0.320	0.0000	0.0000
2025/10/31	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R202	05/02/2026		Bond Future	284.9983	284.9983	284.9490	284.9490	0.017	0.0000	0.0000
2025/10/31	R202	05/02/2026	277.82 Call	Bond Future	7178.2900	7.1783	7128.9800	7.1290	0.687	0.0000	0.0000
2025/10/31	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R202	07/05/2026		Bond Future	290.3405	290.3405	290.2618	290.2618	0.027	0.0000	0.0000
2025/10/31	R202	07/05/2026	277.55 Call	Bond Future	12790.4500	12.7905	12711.8000	12.7118	0.615	0.0000	0.0000
2025/10/31	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R202	06/08/2026		Bond Future	290.2800	290.2800	290.1601	290.1601	0.041	0.0000	0.0000
2025/10/31	R202	06/08/2026	278.86 Call	Bond Future	11419.9600	11.4200	11300.1000	11.3001	1.050	0.0000	0.0000
2025/10/31	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R202	05/11/2026		Bond Future	295.4640	295.4640	295.3231	295.3231	0.048	0.0000	0.0000
2025/10/31	R202	05/11/2026	280.46 Call	Bond Future	15004.0300	15.0040	14863.1200	14.8631	0.939	0.0000	0.0000
2025/10/31	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R209	06/11/2025		Bond Future	9.1349	81.6184	9.1292	81.6511	0.062	0.0000	0.0000
2025/10/31	R209	06/11/2025	11.27 Call	Bond Future	11189.1400	11.1891	11221.8600	11.2219	0.292	0.0000	0.0000
2025/10/31	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	R209	05/02/2026		Bond Future	9.1995	83.0943	9.1945	83.1222	0.054	0.0000	0.0000
2025/10/31	R209	05/02/2026	10.93 Call	Bond Future	9083.2400	9.0832	9111.1300	9.1111	0.307	0.0000	0.0000
2025/10/31	R209	05/02/2026	10.93 Put	Bond Future	0.8000	0.0008	0.7500	0.0008	6.250	0.0000	0.0000
2025/10/31	R209	07/05/2026		Bond Future	9.2606	81.4803	9.2570	81.5006	0.039	0.0000	0.0000
2025/10/31	R209	07/05/2026	11.07 Call	Bond Future	9327.2700	9.3273	9346.6900	9.3467	0.208	0.0000	0.0000
2025/10/31	R209	07/05/2026	11.07 Put	Bond Future	16.8600	0.0169	15.9600	0.0160	5.338	0.0000	0.0000
2025/10/31	R209	06/08/2026		Bond Future	9.3315	82.9675	9.3299	82.9764	0.017	0.0000	0.0000
2025/10/31	R209	06/08/2026	11.39 Call	Bond Future	10341.0700	10.3411	10353.3000	10.3533	0.118	0.0000	0.0000
2025/10/31	R209	06/08/2026	11.39 Put	Bond Future	40.1100	0.0401	43.4400	0.0434	8.302	0.0000	0.0000
2025/10/31	R209	05/11/2026		Bond Future	9.4092	81.2795	9.4085	81.2832	0.007	0.0000	0.0000
2025/10/31	R209	05/11/2026	10.32 Call	Bond Future	5441.2800	5.4413	5388.2100	5.3882	0.975	0.0000	0.0000
2025/10/31	R209	05/11/2026	10.32 Put	Bond Future	748.8300	0.7488	692.0600	0.6921	7.581	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
2025/10/31	R210	06/11/2025		Bond Future	254.3190	254.3190	253.9119	253.9119	0.160	0.0000
2025/10/31	R210	06/11/2025	252.14 Call	Bond Future	2179.0000	2.1790	1771.8700	1.7719	18.684	0.0000
2025/10/31	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R210	05/02/2026		Bond Future	258.9810	258.9810	258.5498	258.5498	0.167	0.0000
2025/10/31	R210	05/02/2026	253.10 Call	Bond Future	5881.0400	5.8810	5449.8200	5.4498	7.332	0.0000
2025/10/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R210	07/05/2026		Bond Future	260.3520	260.3520	259.8876	259.8876	0.178	0.0000
2025/10/31	R210	07/05/2026	255.40 Call	Bond Future	4952.0400	4.9520	4487.5900	4.4876	9.379	0.0000
2025/10/31	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R210	06/08/2026		Bond Future	265.1673	265.1673	264.6569	264.6569	0.192	0.0000
2025/10/31	R210	06/08/2026	259.84 Call	Bond Future	5327.3000	5.3273	4816.8800	4.8169	9.581	0.0000
2025/10/31	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R210	05/11/2026		Bond Future	266.3656	266.3656	265.8303	265.8303	0.201	0.0000
2025/10/31	R210	05/11/2026	253.33 Call	Bond Future	13035.5700	13.0356	12500.3200	12.5003	4.106	0.0000
2025/10/31	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R213	06/11/2025		Bond Future	8.0184	97.0470	7.9979	97.1319	0.256	0.0000
2025/10/31	R213	06/11/2025	10.05 Call	Bond Future	7977.3300	7.9773	8062.2800	8.0623	1.065	0.0000
2025/10/31	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R213	05/02/2026		Bond Future	8.0642	98.8018	8.0441	98.8820	0.250	0.0000
2025/10/31	R213	05/02/2026	9.89 Call	Bond Future	6931.7000	6.9317	7011.8400	7.0118	1.156	0.0000
2025/10/31	R213	05/02/2026	9.89 Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0.0000
2025/10/31	R213	07/05/2026		Bond Future	8.0970	97.0783	8.0782	97.1503	0.233	0.0000
2025/10/31	R213	07/05/2026	9.80 Call	Bond Future	6239.6900	6.2397	6311.1600	6.3112	1.145	0.0000
2025/10/31	R213	07/05/2026	9.80 Put	Bond Future	6.1400	0.0061	5.6700	0.0057	7.655	0.0000
2025/10/31	R213	06/08/2026		Bond Future	8.1446	98.8506	8.1283	98.9098	0.200	0.0000
2025/10/31	R213	06/08/2026	9.69 Call	Bond Future	5474.9300	5.4749	5528.2100	5.5282	0.973	0.0000
2025/10/31	R213	06/08/2026	9.69 Put	Bond Future	40.5000	0.0405	34.5500	0.0346	14.691	0.0000
2025/10/31	R213	05/11/2026		Bond Future	8.2097	97.0435	8.1942	97.0975	0.189	0.0000
2025/10/31	R213	05/11/2026	8.75 Call	Bond Future	2537.6800	2.5377	2491.4800	2.4915	1.821	0.0000
2025/10/31	R213	05/11/2026	8.75 Put	Bond Future	683.5500	0.6836	583.3300	0.5833	14.662	0.0000
2025/10/31	R214	06/11/2025		Bond Future	9.7856	75.4816	9.7849	75.4865	0.008	0.0000
2025/10/31	R214	06/11/2025	11.64 Call	Bond Future	10549.2300	10.5492	10554.1200	10.5541	0.046	0.0000
2025/10/31	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/31	R214	05/02/2026		Bond Future	9.8603	76.8465	9.8603	76.8465	0.000	0.0000
2025/10/31	R214	05/02/2026	11.26 Call	Bond Future	8077.4500	8.0775	8077.6300	8.0776	0.002	0.0000
2025/10/31	R214	05/02/2026	11.26 Put	Bond Future	6.1200	0.0061	6.2400	0.0062	1.961	0.0000
2025/10/31	R214	07/05/2026		Bond Future	9.9280	74.9704	9.9292	74.9630	0.012	0.0000
2025/10/31	R214	07/05/2026	11.53 Call	Bond Future	9064.2900	9.0643	9056.4100	9.0564	0.087	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	
2025/10/31	R214	07/05/2026	11.53 Put			Bond Future	37.3500	0.0374	36.9000	0.0369	1.205	0.0000	0.0000
2025/10/31	R214	06/08/2026				Bond Future	10.0047	76.3389	10.0077	76.3205	0.030	0.0000	0.0000
2025/10/31	R214	06/08/2026	11.97 Call			Bond Future	10775.7400	10.7757	10767.1200	10.7671	0.080	0.0000	0.0000
2025/10/31	R214	06/08/2026	11.97 Put			Bond Future	62.7000	0.0627	72.4400	0.0724	15.534	0.0000	0.0000
2025/10/31	R214	05/11/2026				Bond Future	10.0886	74.3881	10.0925	74.3646	0.039	0.0000	0.0000
2025/10/31	R214	05/11/2026	10.97 Call			Bond Future	5939.5600	5.9396	5875.8500	5.8759	1.073	0.0000	0.0000
2025/10/31	R214	05/11/2026	10.97 Put			Bond Future	902.5400	0.9025	862.3300	0.8623	4.455	0.0000	0.0000
2025/10/31	R248	06/11/2025				Bond Future	9.9607	90.9512	9.9749	90.8358	0.143	0.0000	0.0000
2025/10/31	R248	06/11/2025	11.74 Call			Bond Future	12709.0100	12.7090	12593.5900	12.5936	0.908	0.0000	0.0000
2025/10/31	R248	06/11/2025	11.74 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/10/31	R248	05/02/2026				Bond Future	10.0359	92.5959	10.0514	92.4724	0.154	0.0000	0.0000
2025/10/31	R248	05/02/2026	11.46 Call			Bond Future	10295.7800	10.2958	10172.8900	10.1729	1.194	0.0000	0.0000
2025/10/31	R248	05/02/2026	11.46 Put			Bond Future	7.3800	0.0074	7.9700	0.0080	7.995	0.0000	0.0000
2025/10/31	R248	05/02/2026	9.50 Put			Bond Future	4927.4600	4.9275	4962.3900	4.9624	0.709	0.0000	0.0000
2025/10/31	R248	05/02/2026	9.50 Call			Bond Future	467.4600	0.4675	378.9100	0.3789	18.943	0.0000	0.0000
2025/10/31	R248	05/02/2026	10.00 Put			Bond Future	1932.3700	1.9324	1896.6400	1.8966	1.849	0.0000	0.0000
2025/10/31	R248	05/02/2026	10.00 Call			Bond Future	1644.3000	1.6443	1485.0900	1.4851	9.683	0.0000	0.0000
2025/10/31	R248	05/02/2026	10.48 Call			Bond Future	3938.3900	3.9384	3783.2900	3.7833	3.938	0.0000	0.0000
2025/10/31	R248	05/02/2026	10.48 Put			Bond Future	500.5700	0.5006	468.9500	0.4690	6.317	0.0000	0.0000
2025/10/31	R248	05/02/2026	9.65 Put			Bond Future	3881.4400	3.8814	3892.6200	3.8926	0.288	0.0000	0.0000
2025/10/31	R248	05/02/2026	9.65 Call			Bond Future	705.7500	0.7058	593.4500	0.5935	15.912	0.0000	0.0000
2025/10/31	R248	07/05/2026				Bond Future	10.1043	89.8696	10.1214	89.7349	0.169	0.0000	0.0000
2025/10/31	R248	07/05/2026	11.72 Call			Bond Future	11437.1500	11.4372	11308.6600	11.3087	1.123	0.0000	0.0000
2025/10/31	R248	07/05/2026	11.72 Put			Bond Future	47.8700	0.0479	54.0300	0.0540	12.868	0.0000	0.0000
2025/10/31	R248	06/08/2026				Bond Future	10.1811	91.5099	10.2004	91.3598	0.190	0.0000	0.0000
2025/10/31	R248	06/08/2026	12.37 Call			Bond Future	14709.6000	14.7096	14573.1900	14.5732	0.927	0.0000	0.0000
2025/10/31	R248	06/08/2026	12.37 Put			Bond Future	48.9200	0.0489	62.6200	0.0626	28.005	0.0000	0.0000
2025/10/31	R248	05/11/2026				Bond Future	10.2644	88.6852	10.2851	88.5268	0.201	0.0000	0.0000
2025/10/31	R248	05/11/2026	11.31 Call			Bond Future	8342.0100	8.3420	8192.4100	8.1924	1.793	0.0000	0.0000
2025/10/31	R248	05/11/2026	11.31 Put			Bond Future	881.5600	0.8816	890.3400	0.8903	0.996	0.0000	0.0000
2025/10/31	R2R9	06/11/2025				Bond Future	103.0469	103.0469	103.1666	103.1666	0.116	0.0000	0.0000
2025/10/31	R2R9	06/11/2025	101.16 Call			Bond Future	1906.5200	1.9065	2013.8200	2.0138	5.628	0.0000	0.0000
2025/10/31	R2R9	06/11/2025	101.16 Put			Bond Future	19.6400	0.0196	7.2400	0.0072	63.136	0.0000	0.0000
2025/10/31	R2R9	05/02/2026				Bond Future	104.9103	104.9103	105.0254	105.0254	0.110	0.0000	0.0000
2025/10/31	R2R9	05/02/2026	102.99 Call			Bond Future	2773.4600	2.7735	2785.5500	2.7856	0.436	0.0000	0.0000
2025/10/31	R2R9	05/02/2026	102.99 Put			Bond Future	853.1300	0.8531	750.1700	0.7502	12.069	0.0000	0.0000
2025/10/31	R2R9	07/05/2026				Bond Future	101.8720	101.8720	101.9790	101.9790	0.105	0.0000	0.0000
2025/10/31	R2R9	07/05/2026	99.91 Call			Bond Future	3415.0100	3.4150	3383.9700	3.3840	0.909	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
2025/10/31	R2R9	07/05/2026	99.91 Put	Bond Future	1452.9700	1.4530	1315.0200	1.3150	9.494	0.0000	0.0000
2025/10/31	R2R9	06/08/2026		Bond Future	103.7310	103.7310	103.8251	103.8251	0.091	0.0000	0.0000
2025/10/31	R2R9	06/08/2026	101.74 Call	Bond Future	3944.7500	3.9448	3882.2900	3.8823	1.583	0.0000	0.0000
2025/10/31	R2R9	06/08/2026	101.74 Put	Bond Future	1953.7200	1.9537	1797.2200	1.7972	8.010	0.0000	0.0000
2025/10/31	R2R9	05/11/2026		Bond Future	100.5812	100.5812	100.6703	100.6703	0.089	0.0000	0.0000
2025/10/31	R2R9	05/11/2026	98.56 Call	Bond Future	4403.6600	4.4037	4322.7900	4.3228	1.836	0.0000	0.0000
2025/10/31	R2R9	05/11/2026	98.56 Put	Bond Future	2382.4700	2.3825	2212.4600	2.2125	7.136	0.0000	0.0000
2025/10/31	R4R2	06/11/2025		Bond Future	103.1070	103.1070	103.1139	103.1139	0.007	0.0000	0.0000
2025/10/31	R4R2	06/11/2025	101.58 Call	Bond Future	1583.4800	1.5835	1568.9100	1.5689	0.920	0.0000	0.0000
2025/10/31	R4R2	06/11/2025	101.58 Put	Bond Future	56.4800	0.0565	35.0500	0.0351	37.943	0.0000	0.0000
2025/10/31	R4R2	05/02/2026		Bond Future	104.9714	104.9714	104.9717	104.9717	0.000	0.0000	0.0000
2025/10/31	R4R2	05/02/2026	103.43 Call	Bond Future	2646.8800	2.6469	2576.1700	2.5762	2.671	0.0000	0.0000
2025/10/31	R4R2	05/02/2026	103.43 Put	Bond Future	1105.4500	1.1055	1034.5000	1.0345	6.418	0.0000	0.0000
2025/10/31	R4R2	07/05/2026		Bond Future	101.8083	101.8083	101.7982	101.7982	0.010	0.0000	0.0000
2025/10/31	R4R2	07/05/2026	100.23 Call	Bond Future	3364.6000	3.3646	3251.3200	3.2513	3.367	0.0000	0.0000
2025/10/31	R4R2	07/05/2026	100.23 Put	Bond Future	1786.2800	1.7863	1683.1100	1.6831	5.776	0.0000	0.0000
2025/10/31	R4R2	06/08/2026		Bond Future	103.6661	103.6661	103.6410	103.6410	0.024	0.0000	0.0000
2025/10/31	R4R2	06/08/2026	102.06 Call	Bond Future	3948.8800	3.9489	3809.3400	3.8093	3.534	0.0000	0.0000
2025/10/31	R4R2	06/08/2026	102.06 Put	Bond Future	2342.8300	2.3428	2228.3000	2.2283	4.889	0.0000	0.0000
2025/10/31	R4R2	05/11/2026		Bond Future	100.3889	100.3889	100.3569	100.3569	0.032	0.0000	0.0000
2025/10/31	R4R2	05/11/2026	98.76 Call	Bond Future	4456.3600	4.4564	4295.2400	4.2952	3.616	0.0000	0.0000
2025/10/31	R4R2	05/11/2026	98.76 Put	Bond Future	2827.4500	2.8275	2698.3100	2.6983	4.567	0.0000	0.0000
2025/10/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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