



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2025 TO 03/11/2025

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
2025/11/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/03	2029	06/11/2025	139.79 Call	Bond Future	2215.0800	2.2151	2222.0200	2.2220	0.313	0.0000
2025/11/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	2029	06/11/2025		Bond Future	142.0051	142.0051	142.0120	142.0120	0.005	0.0000
2025/11/03	2029	05/02/2026		Bond Future	144.5990	144.5990	144.6062	144.6062	0.005	0.0000
2025/11/03	2029	05/02/2026	140.11 Call	Bond Future	4488.9600	4.4890	4496.2400	4.4962	0.162	0.0000
2025/11/03	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	
2025/11/03	2029	07/05/2026		Bond Future		145.8328	145.8328	145.8399	145.8399	0.005	0.0000	0.0000
2025/11/03	2029	07/05/2026	141.82 Call	Bond Future		4012.8000	4.0128	4019.9400	4.0199	0.178	0.0000	0.0000
2025/11/03	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2029	06/08/2026		Bond Future		148.5092	148.5092	148.5170	148.5170	0.005	0.0000	0.0000
2025/11/03	2029	06/08/2026	144.10 Call	Bond Future		4409.2400	4.4092	4416.9900	4.4170	0.176	0.0000	0.0000
2025/11/03	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2029	05/11/2026		Bond Future		149.6679	149.6679	149.6755	149.6755	0.005	0.0000	0.0000
2025/11/03	2029	05/11/2026	147.56 Call	Bond Future		2107.9000	2.1079	2115.5100	2.1155	0.361	0.0000	0.0000
2025/11/03	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2030	06/11/2025	8.72 Call	Bond Future		3521.7300	3.5217	3540.6800	3.5407	0.538	0.0000	0.0000
2025/11/03	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2030	06/11/2025	9.22 Call	Bond Future		5212.2500	5.2123	5231.2000	5.2312	0.364	0.0000	0.0000
2025/11/03	2030	06/11/2025	10.08 Call	Bond Future		8036.6000	8.0366	8055.5500	8.0556	0.236	0.0000	0.0000
2025/11/03	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2030	06/11/2025		Bond Future		7.7117	103.2424	7.7064	103.2614	0.069	0.0000	0.0000
2025/11/03	2030	06/11/2025	9.54 Call	Bond Future		6275.3200	6.2753	6294.2700	6.2943	0.302	0.0000	0.0000
2025/11/03	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2030	05/02/2026		Bond Future		7.7392	101.0947	7.7334	101.1141	0.074	0.0000	0.0000
2025/11/03	2030	05/02/2026	9.49 Call	Bond Future		5715.8200	5.7158	5735.2400	5.7352	0.340	0.0000	0.0000
2025/11/03	2030	05/02/2026	9.49 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/11/03	2030	07/05/2026		Bond Future		7.7665	102.9554	7.7604	102.9751	0.080	0.0000	0.0000
2025/11/03	2030	07/05/2026	9.39 Call	Bond Future		5031.3900	5.0314	5050.7900	5.0508	0.386	0.0000	0.0000
2025/11/03	2030	07/05/2026	9.39 Put	Bond Future		3.5200	0.0035	3.1700	0.0032	9.943	0.0000	0.0000
2025/11/03	2030	06/08/2026		Bond Future		7.8144	100.8106	7.8076	100.8310	0.087	0.0000	0.0000
2025/11/03	2030	06/08/2026	9.22 Call	Bond Future		4139.4300	4.1394	4158.1900	4.1582	0.453	0.0000	0.0000
2025/11/03	2030	06/08/2026	9.22 Put	Bond Future		32.5800	0.0326	30.9200	0.0309	5.095	0.0000	0.0000
2025/11/03	2030	05/11/2026		Bond Future		7.8638	102.5796	7.8563	102.6006	0.095	0.0000	0.0000
2025/11/03	2030	05/11/2026	8.39 Call	Bond Future		1915.8200	1.9158	1927.5000	1.9275	0.610	0.0000	0.0000
2025/11/03	2030	05/11/2026	8.39 Put	Bond Future		451.6100	0.4516	442.2600	0.4423	2.070	0.0000	0.0000
2025/11/03	2031	06/11/2025		Bond Future		112.6343	112.6343	112.4665	112.4665	0.149	0.0000	0.0000
2025/11/03	2031	06/11/2025	109.69 Call	Bond Future		2944.3000	2.9443	2776.5000	2.7765	5.699	0.0000	0.0000
2025/11/03	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2031	05/02/2026		Bond Future		112.3020	112.3020	112.1312	112.1312	0.152	0.0000	0.0000
2025/11/03	2031	05/02/2026	111.76 Call	Bond Future		812.8100	0.8128	695.1700	0.6952	14.473	0.0000	0.0000
2025/11/03	2031	05/02/2026	111.76 Put	Bond Future		270.8200	0.2708	324.0200	0.3240	19.644	0.0000	0.0000
2025/11/03	2031	07/05/2026		Bond Future		114.3959	114.3959	114.2218	114.2218	0.152	0.0000	0.0000
2025/11/03	2031	07/05/2026	113.84 Call	Bond Future		971.7500	0.9718	859.6300	0.8596	11.538	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	
2025/11/03	2031	07/05/2026	113.84 Put	Bond Future	415.8900	0.4159	477.8000	0.4778	14.886	0.0000	0.0000
2025/11/03	2031	06/08/2026		Bond Future	114.0675	114.0675	113.8897	113.8897	0.156	0.0000	0.0000
2025/11/03	2031	06/08/2026	113.81 Call	Bond Future	894.7300	0.8947	794.9000	0.7949	11.158	0.0000	0.0000
2025/11/03	2031	06/08/2026	113.81 Put	Bond Future	637.2300	0.6372	715.1700	0.7152	12.231	0.0000	0.0000
2025/11/03	2031	05/11/2026		Bond Future	116.0962	116.0962	115.9156	115.9156	0.156	0.0000	0.0000
2025/11/03	2031	05/11/2026	111.49 Call	Bond Future	4612.9800	4.6130	4434.0900	4.4341	3.878	0.0000	0.0000
2025/11/03	2031	05/11/2026	111.49 Put	Bond Future	6.7600	0.0068	8.5000	0.0085	25.740	0.0000	0.0000
2025/11/03	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2032	06/11/2025	9.40 Call	Bond Future	5120.7900	5.1208	5196.9000	5.1969	1.486	0.0000	0.0000
2025/11/03	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2032	06/11/2025	9.90 Call	Bond Future	7366.5800	7.3666	7442.6900	7.4427	1.033	0.0000	0.0000
2025/11/03	2032	06/11/2025	10.89 Call	Bond Future	11619.0100	11.6190	11695.1200	11.6951	0.655	0.0000	0.0000
2025/11/03	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2032	06/11/2025		Bond Future	8.3135	100.6275	8.2978	100.7036	0.188	0.0000	0.0000
2025/11/03	2032	06/11/2025	10.42 Call	Bond Future	9631.6300	9.6316	9707.7400	9.7077	0.790	0.0000	0.0000
2025/11/03	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2032	05/02/2026		Bond Future	8.3680	102.4406	8.3515	102.5182	0.197	0.0000	0.0000
2025/11/03	2032	05/02/2026	10.16 Call	Bond Future	8010.4000	8.0104	8087.9500	8.0880	0.968	0.0000	0.0000
2025/11/03	2032	05/02/2026	10.16 Put	Bond Future	0.2700	0.0003	0.1900	0.0002	29.630	0.0000	0.0000
2025/11/03	2032	07/05/2026		Bond Future	8.4177	100.1660	8.4003	100.2450	0.206	0.0000	0.0000
2025/11/03	2032	07/05/2026	10.14 Call	Bond Future	7472.3700	7.4724	7550.1300	7.5501	1.041	0.0000	0.0000
2025/11/03	2032	07/05/2026	10.14 Put	Bond Future	9.8800	0.0099	8.6200	0.0086	12.753	0.0000	0.0000
2025/11/03	2032	06/08/2026		Bond Future	8.4824	101.9797	8.4640	102.0604	0.217	0.0000	0.0000
2025/11/03	2032	06/08/2026	10.12 Call	Bond Future	6911.6500	6.9117	6988.4000	6.9884	1.110	0.0000	0.0000
2025/11/03	2032	06/08/2026	10.12 Put	Bond Future	49.4100	0.0494	45.4400	0.0454	8.035	0.0000	0.0000
2025/11/03	2032	05/11/2026		Bond Future	8.5568	99.6120	8.5372	99.6944	0.228	0.0000	0.0000
2025/11/03	2032	05/11/2026	9.16 Call	Bond Future	3222.3900	3.2224	3277.1600	3.2772	1.700	0.0000	0.0000
2025/11/03	2032	05/11/2026	9.16 Put	Bond Future	720.9600	0.7210	693.3300	0.6933	3.832	0.0000	0.0000
2025/11/03	2033	06/11/2025		Bond Future	135.7623	135.7623	135.7485	135.7485	0.010	0.0000	0.0000
2025/11/03	2033	06/11/2025	133.14 Call	Bond Future	2622.2800	2.6223	2608.5400	2.6085	0.524	0.0000	0.0000
2025/11/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2033	05/02/2026		Bond Future	138.2422	138.2422	138.2283	138.2283	0.010	0.0000	0.0000
2025/11/03	2033	05/02/2026	132.88 Call	Bond Future	5362.1500	5.3622	5348.2800	5.3483	0.259	0.0000	0.0000
2025/11/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2033	07/05/2026		Bond Future	139.2550	139.2550	139.2407	139.2407	0.010	0.0000	0.0000
2025/11/03	2033	07/05/2026	135.16 Call	Bond Future	4095.0200	4.0950	4080.6500	4.0807	0.351	0.0000	0.0000
2025/11/03	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2033	06/08/2026		Bond Future	141.8108	141.8108	141.7966	141.7966	0.010	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/03	2033	06/08/2026	134.25	Call	Bond Future	7560.8200	7.5608	7546.6000	7.5466	0.188	0.0000	0.0000
2025/11/03	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2033	05/11/2026			Bond Future	142.7465	142.7465	142.7318	142.7318	0.010	0.0000	0.0000
2025/11/03	2033	05/11/2026	137.26	Call	Bond Future	5486.5300	5.4865	5471.8300	5.4718	0.268	0.0000	0.0000
2025/11/03	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	06/11/2025	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	06/11/2025	10.50	Call	Bond Future	7280.2500	7.2803	7417.6000	7.4176	1.887	0.0000	0.0000
2025/11/03	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	06/11/2025	11.00	Call	Bond Future	10167.7300	10.1677	10305.0800	10.3051	1.351	0.0000	0.0000
2025/11/03	2037	06/11/2025	12.16	Call	Bond Future	16372.9600	16.3730	16510.3100	16.5103	0.839	0.0000	0.0000
2025/11/03	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	06/11/2025			Bond Future	9.3346	96.6268	9.3138	96.7641	0.223	0.0000	0.0000
2025/11/03	2037	06/11/2025	11.63	Call	Bond Future	13620.0600	13.6201	13757.4100	13.7574	1.008	0.0000	0.0000
2025/11/03	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	05/02/2026			Bond Future	9.4063	94.1093	9.3847	94.2493	0.230	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.20	Call	Bond Future	10696.3000	10.6963	10836.0900	10.8361	1.307	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.20	Put	Bond Future	0.6800	0.0007	0.4800	0.0005	29.412	0.0000	0.0000
2025/11/03	2037	05/02/2026	9.65	Call	Bond Future	2274.8700	2.2749	2352.9600	2.3530	3.433	0.0000	0.0000
2025/11/03	2037	05/02/2026	9.65	Put	Bond Future	715.2400	0.7152	653.3400	0.6533	8.654	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.10	Call	Bond Future	4493.1800	4.4932	4612.8300	4.6128	2.663	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.10	Put	Bond Future	145.3100	0.1453	124.9700	0.1250	13.998	0.0000	0.0000
2025/11/03	2037	05/02/2026	12.27	Call	Bond Future	16288.0600	16.2881	16428.0500	16.4281	0.859	0.0000	0.0000
2025/11/03	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.90	Put	Bond Future	3.4200	0.0034	2.5600	0.0026	25.146	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.90	Call	Bond Future	9030.8900	9.0309	9170.0200	9.1700	1.541	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.86	Call	Bond Future	14208.9700	14.2090	14348.9600	14.3490	0.985	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.86	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.36	Call	Bond Future	11567.0800	11.5671	11706.9800	11.7070	1.209	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.36	Put	Bond Future	0.2800	0.0003	0.1900	0.0002	32.143	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.65	Put	Bond Future	11.9800	0.0120	9.3700	0.0094	21.786	0.0000	0.0000
2025/11/03	2037	05/02/2026	10.65	Call	Bond Future	7613.8900	7.6139	7751.2700	7.7513	1.804	0.0000	0.0000
2025/11/03	2037	05/02/2026	12.73	Call	Bond Future	18531.1900	18.5312	18671.1800	18.6712	0.755	0.0000	0.0000
2025/11/03	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.40	Put	Bond Future	0.2200	0.0002	0.1500	0.0002	31.818	0.0000	0.0000
2025/11/03	2037	05/02/2026	11.40	Call	Bond Future	11782.8400	11.7828	11922.7600	11.9228	1.187	0.0000	0.0000
2025/11/03	2037	07/05/2026			Bond Future	9.4797	95.8414	9.4573	95.9840	0.237	0.0000	0.0000
2025/11/03	2037	07/05/2026	11.32	Call	Bond Future	10778.0100	10.7780	10918.0700	10.9181	1.299	0.0000	0.0000
2025/11/03	2037	07/05/2026	11.32	Put	Bond Future	18.4700	0.0185	15.9700	0.0160	13.535	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	
2025/11/03	2037	07/05/2026	12.40	Call	Bond Future	16294.0200	16.2940	16436.5300	16.4365	0.875	0.0000	0.0000
2025/11/03	2037	07/05/2026	12.40	Put	Bond Future	0.2400	0.0002	0.1900	0.0002	20.833	0.0000	0.0000
2025/11/03	2037	07/05/2026	10.95	Put	Bond Future	56.2900	0.0563	49.8200	0.0498	11.494	0.0000	0.0000
2025/11/03	2037	07/05/2026	10.95	Call	Bond Future	8793.7900	8.7938	8929.8800	8.9299	1.548	0.0000	0.0000
2025/11/03	2037	07/05/2026	9.00	Put	Bond Future	3994.4800	3.9945	3878.9500	3.8790	2.892	0.0000	0.0000
2025/11/03	2037	07/05/2026	9.00	Call	Bond Future	881.1000	0.8811	908.1300	0.9081	3.068	0.0000	0.0000
2025/11/03	2037	07/05/2026	9.49	Put	Bond Future	1908.2700	1.9083	1824.4900	1.8245	4.390	0.0000	0.0000
2025/11/03	2037	07/05/2026	9.49	Call	Bond Future	1973.7600	1.9738	2032.5400	2.0325	2.978	0.0000	0.0000
2025/11/03	2037	07/05/2026	10.06	Call	Bond Future	4182.4900	4.1825	4284.3300	4.2843	2.435	0.0000	0.0000
2025/11/03	2037	07/05/2026	10.06	Put	Bond Future	594.0000	0.5940	553.2800	0.5533	6.855	0.0000	0.0000
2025/11/03	2037	06/08/2026			Bond Future	9.5661	93.3171	9.5428	93.4624	0.244	0.0000	0.0000
2025/11/03	2037	06/08/2026	11.71	Call	Bond Future	12176.6500	12.1767	12317.6900	12.3177	1.158	0.0000	0.0000
2025/11/03	2037	06/08/2026	11.71	Put	Bond Future	46.5200	0.0465	42.2300	0.0422	9.222	0.0000	0.0000
2025/11/03	2037	06/08/2026	11.30	Call	Bond Future	10101.2900	10.1013	10237.3500	10.2374	1.347	0.0000	0.0000
2025/11/03	2037	06/08/2026	11.30	Put	Bond Future	116.6700	0.1167	107.4000	0.1074	7.945	0.0000	0.0000
2025/11/03	2037	06/08/2026	10.70	Call	Bond Future	7068.0800	7.0681	7190.0900	7.1901	1.726	0.0000	0.0000
2025/11/03	2037	06/08/2026	10.70	Put	Bond Future	366.1600	0.3662	342.8400	0.3428	6.369	0.0000	0.0000
2025/11/03	2037	06/08/2026	10.02	Put	Bond Future	1200.0400	1.2000	1145.0600	1.1451	4.582	0.0000	0.0000
2025/11/03	2037	06/08/2026	10.02	Call	Bond Future	3964.3700	3.9644	4054.7200	4.0547	2.279	0.0000	0.0000
2025/11/03	2037	05/11/2026			Bond Future	9.6512	94.9540	9.6269	95.1023	0.252	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.62	Call	Bond Future	6424.7600	6.4248	6537.3100	6.5373	1.752	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.62	Put	Bond Future	768.3300	0.7683	732.6700	0.7327	4.641	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.83	Call	Bond Future	7385.7900	7.3858	7505.6900	7.5057	1.623	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.83	Put	Bond Future	565.0600	0.5651	536.7500	0.5368	5.010	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.23	Call	Bond Future	4765.4800	4.7655	4861.1500	4.8612	2.008	0.0000	0.0000
2025/11/03	2037	05/11/2026	10.23	Put	Bond Future	1328.6400	1.3286	1276.1000	1.2761	3.954	0.0000	0.0000
2025/11/03	2037	05/11/2026	9.46	Put	Bond Future	3478.8400	3.4788	3386.4000	3.3864	2.657	0.0000	0.0000
2025/11/03	2037	05/11/2026	9.46	Call	Bond Future	2304.4800	2.3045	2360.2500	2.3603	2.420	0.0000	0.0000
2025/11/03	2038	06/11/2025			Bond Future	147.3832	147.3832	146.9201	146.9201	0.314	0.0000	0.0000
2025/11/03	2038	06/11/2025	143.88	Call	Bond Future	3503.2300	3.5032	3040.1000	3.0401	13.220	0.0000	0.0000
2025/11/03	2038	06/11/2025	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2038	05/02/2026			Bond Future	147.9058	147.9058	147.4342	147.4342	0.319	0.0000	0.0000
2025/11/03	2038	05/02/2026	143.20	Call	Bond Future	4705.8000	4.7058	4234.1500	4.2342	10.023	0.0000	0.0000
2025/11/03	2038	05/02/2026	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2038	07/05/2026			Bond Future	150.6635	150.6635	150.1831	150.1831	0.319	0.0000	0.0000
2025/11/03	2038	07/05/2026	144.53	Call	Bond Future	6133.4600	6.1335	5653.1000	5.6531	7.832	0.0000	0.0000
2025/11/03	2038	07/05/2026	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2038	06/08/2026			Bond Future	151.2245	151.2245	150.7349	150.7349	0.324	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	
2025/11/03	2038	06/08/2026	144.72 Call	Bond Future	6504.5300	6.5045	6014.8600	6.0149	7.528	0.0000	0.0000
2025/11/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2038	05/11/2026		Bond Future	153.9151	153.9151	153.4172	153.4172	0.323	0.0000	0.0000
2025/11/03	2038	05/11/2026	146.31 Call	Bond Future	7605.0900	7.6051	7107.2100	7.1072	6.547	0.0000	0.0000
2025/11/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2040	06/11/2025		Bond Future	9.7851	96.5317	9.7592	96.7201	0.265	0.0000	0.0000
2025/11/03	2040	06/11/2025	11.84 Call	Bond Future	13358.1300	13.3581	13546.5900	13.5466	1.411	0.0000	0.0000
2025/11/03	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2040	05/02/2026		Bond Future	9.8645	93.7620	9.8376	93.9540	0.272	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.49 Call	Bond Future	10644.2000	10.6442	10835.4400	10.8354	1.797	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.49 Put	Bond Future	2.5600	0.0026	1.8300	0.0018	28.516	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.24 Call	Bond Future	3146.0600	3.1461	3277.8200	3.2778	4.188	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.24 Put	Bond Future	517.5200	0.5175	457.3100	0.4573	11.634	0.0000	0.0000
2025/11/03	2040	05/02/2026	9.80 Put	Bond Future	1771.8600	1.7719	1646.3400	1.6463	7.084	0.0000	0.0000
2025/11/03	2040	05/02/2026	9.80 Call	Bond Future	1309.7500	1.3098	1376.2000	1.3762	5.073	0.0000	0.0000
2025/11/03	2040	05/02/2026	13.23 Call	Bond Future	20155.3300	20.1553	20347.3000	20.3473	0.952	0.0000	0.0000
2025/11/03	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.82 Put	Bond Future	0.4300	0.0004	0.2900	0.0003	32.558	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.82 Call	Bond Future	12583.5500	12.5836	12775.3800	12.7754	1.524	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.35 Put	Bond Future	358.7400	0.3587	312.2500	0.3123	12.959	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.35 Call	Bond Future	3736.9200	3.7369	3882.4000	3.8824	3.893	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.75 Call	Bond Future	6105.1800	6.1052	6283.2400	6.2832	2.917	0.0000	0.0000
2025/11/03	2040	05/02/2026	10.75 Put	Bond Future	75.6700	0.0757	61.7600	0.0618	18.382	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.15 Call	Bond Future	8581.4400	8.5814	8770.2600	8.7703	2.200	0.0000	0.0000
2025/11/03	2040	05/02/2026	11.15 Put	Bond Future	13.2400	0.0132	10.0900	0.0101	23.792	0.0000	0.0000
2025/11/03	2040	07/05/2026		Bond Future	9.9454	95.4878	9.9176	95.6832	0.279	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.67 Call	Bond Future	11093.6700	11.0937	11284.5500	11.2846	1.721	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.67 Put	Bond Future	31.9800	0.0320	27.4100	0.0274	14.290	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.53 Call	Bond Future	15867.9600	15.8680	16063.1000	16.0631	1.230	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.53 Put	Bond Future	1.5400	0.0015	1.2300	0.0012	20.130	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.03 Call	Bond Future	13136.3600	13.1364	13330.0800	13.3301	1.475	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.03 Put	Bond Future	10.6000	0.0106	8.8700	0.0089	16.321	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.12 Put	Bond Future	148.8600	0.1489	132.1000	0.1321	11.259	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.12 Call	Bond Future	7901.6200	7.9016	8080.3100	8.0803	2.261	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.22 Call	Bond Future	14189.3500	14.1894	14383.8700	14.3839	1.371	0.0000	0.0000
2025/11/03	2040	07/05/2026	12.22 Put	Bond Future	5.2500	0.0053	4.3200	0.0043	17.714	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.72 Call	Bond Future	11380.6400	11.3806	11572.0700	11.5721	1.682	0.0000	0.0000
2025/11/03	2040	07/05/2026	11.72 Put	Bond Future	27.5700	0.0276	23.5500	0.0236	14.581	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	
2025/11/03	2040	07/05/2026	10.70 Put	Bond Future	442.6000	0.4426	403.2900	0.4033	8.882	0.0000	0.0000
2025/11/03	2040	07/05/2026	10.70 Call	Bond Future	5534.8700	5.5349	5691.0100	5.6910	2.821	0.0000	0.0000
2025/11/03	2040	06/08/2026		Bond Future	10.0387	92.7063	10.0099	92.9056	0.287	0.0000	0.0000
2025/11/03	2040	06/08/2026	12.19 Call	Bond Future	13328.4100	13.3284	13521.9600	13.5220	1.452	0.0000	0.0000
2025/11/03	2040	06/08/2026	12.19 Put	Bond Future	56.0000	0.0560	50.2200	0.0502	10.321	0.0000	0.0000
2025/11/03	2040	05/11/2026		Bond Future	10.1300	94.3324	10.1001	94.5354	0.295	0.0000	0.0000
2025/11/03	2040	05/11/2026	11.06 Call	Bond Future	6927.0000	6.9270	7081.0000	7.0810	2.223	0.0000	0.0000
2025/11/03	2040	05/11/2026	11.06 Put	Bond Future	920.2100	0.9202	871.2000	0.8712	5.326	0.0000	0.0000
2025/11/03	2040	05/11/2026	11.27 Call	Bond Future	7962.7200	7.9627	8126.7800	8.1268	2.060	0.0000	0.0000
2025/11/03	2040	05/11/2026	11.27 Put	Bond Future	678.4000	0.6784	639.4500	0.6395	5.741	0.0000	0.0000
2025/11/03	2040	05/11/2026	10.67 Call	Bond Future	5134.8700	5.1349	5265.9800	5.2660	2.553	0.0000	0.0000
2025/11/03	2040	05/11/2026	10.67 Put	Bond Future	1575.9500	1.5760	1504.0500	1.5041	4.562	0.0000	0.0000
2025/11/03	2040	05/11/2026	9.91 Put	Bond Future	4020.7000	4.0207	3895.6300	3.8956	3.111	0.0000	0.0000
2025/11/03	2040	05/11/2026	9.91 Call	Bond Future	2512.2500	2.5123	2590.1900	2.5902	3.102	0.0000	0.0000
2025/11/03	2043	06/11/2025		Bond Future	114.9583	114.9583	114.9466	114.9466	0.010	0.0000	0.0000
2025/11/03	2043	06/11/2025	110.43 Call	Bond Future	4528.3400	4.5283	4516.6200	4.5166	0.259	0.0000	0.0000
2025/11/03	2043	06/11/2025	110.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2043	05/02/2026		Bond Future	114.2432	114.2432	114.2314	114.2314	0.010	0.0000	0.0000
2025/11/03	2043	05/02/2026	109.66 Call	Bond Future	4663.6693	4.6637	4646.9228	4.6469	0.359	0.0000	0.0000
2025/11/03	2043	05/02/2026	109.66 Put	Bond Future	80.4393	0.0804	75.5328	0.0755	6.100	0.0000	0.0000
2025/11/03	2043	07/05/2026		Bond Future	116.3733	116.3733	116.3612	116.3612	0.010	0.0000	0.0000
2025/11/03	2043	07/05/2026	111.70 Call	Bond Future	4950.3312	4.9503	4932.6510	4.9327	0.357	0.0000	0.0000
2025/11/03	2043	07/05/2026	111.70 Put	Bond Future	277.0412	0.2770	271.4510	0.2715	2.018	0.0000	0.0000
2025/11/03	2043	06/08/2026		Bond Future	115.6490	115.6490	115.6361	115.6361	0.011	0.0000	0.0000
2025/11/03	2043	06/08/2026	110.88 Call	Bond Future	5264.1407	5.2641	5246.1611	5.2462	0.342	0.0000	0.0000
2025/11/03	2043	06/08/2026	110.88 Put	Bond Future	495.1007	0.4951	490.1011	0.4901	1.010	0.0000	0.0000
2025/11/03	2043	05/11/2026		Bond Future	117.7055	117.7055	117.6925	117.6925	0.011	0.0000	0.0000
2025/11/03	2043	05/11/2026	112.84 Call	Bond Future	5565.9388	5.5659	5548.6198	5.5486	0.311	0.0000	0.0000
2025/11/03	2043	05/11/2026	112.84 Put	Bond Future	700.4488	0.7004	696.0998	0.6961	0.621	0.0000	0.0000
2025/11/03	2044	06/11/2025		Bond Future	10.0150	91.9203	9.9892	92.1180	0.259	0.0000	0.0000
2025/11/03	2044	06/11/2025	11.88 Call	Bond Future	12631.5300	12.6315	12829.2900	12.8293	1.566	0.0000	0.0000
2025/11/03	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.25 Call	Bond Future	14800.3600	14.8004	14998.1200	14.9981	1.336	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.00 Call	Bond Future	13345.9600	13.3460	13543.7200	13.5437	1.482	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.20 Call	Bond Future	14513.1000	14.5131	14710.8600	14.7109	1.363	0.0000	0.0000
2025/11/03	2044	06/11/2025	12.20 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	
2025/11/03	2044	06/11/2025	11.75 Call	Bond Future	11845.3100	11.8453	12043.0700	12.0431	1.670	0.0000	0.0000
2025/11/03	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2044	06/11/2025	11.25 Call	Bond Future	8698.0000	8.6980	8895.7600	8.8958	2.274	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.45 Call	Bond Future	9360.5300	9.3605	9559.4300	9.5594	2.125	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.45 Put	Bond Future	10.2200	0.0102	7.7000	0.0077	24.658	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.25 Call	Bond Future	8096.6200	8.0966	8292.4800	8.2925	2.419	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.25 Put	Bond Future	25.2600	0.0253	19.7000	0.0197	22.011	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.50 Call	Bond Future	9673.1200	9.6731	9872.4900	9.8725	2.061	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.50 Put	Bond Future	8.0900	0.0081	6.0400	0.0060	25.340	0.0000	0.0000
2025/11/03	2044	05/02/2026	10.90 Put	Bond Future	111.2600	0.1113	92.1000	0.0921	17.221	0.0000	0.0000
2025/11/03	2044	05/02/2026	10.90 Call	Bond Future	5864.8500	5.8649	6047.1100	6.0471	3.108	0.0000	0.0000
2025/11/03	2044	05/02/2026	10.07 Put	Bond Future	1687.8100	1.6878	1562.4400	1.5624	7.428	0.0000	0.0000
2025/11/03	2044	05/02/2026	10.07 Call	Bond Future	1510.3600	1.5104	1586.4100	1.5864	5.035	0.0000	0.0000
2025/11/03	2044	05/02/2026		Bond Future	10.0936	89.1928	10.0668	89.3942	0.265	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.56 Call	Bond Future	10046.2000	10.0462	10246.0200	10.2460	1.989	0.0000	0.0000
2025/11/03	2044	05/02/2026	11.56 Put	Bond Future	6.1000	0.0061	4.5000	0.0045	26.230	0.0000	0.0000
2025/11/03	2044	07/05/2026		Bond Future	10.1733	90.8345	10.1457	91.0395	0.272	0.0000	0.0000
2025/11/03	2044	07/05/2026	11.80 Call	Bond Future	10928.5400	10.9285	11127.3500	11.1274	1.819	0.0000	0.0000
2025/11/03	2044	07/05/2026	11.80 Put	Bond Future	45.8300	0.0458	39.5600	0.0396	13.681	0.0000	0.0000
2025/11/03	2044	06/08/2026		Bond Future	10.2642	88.0940	10.2356	88.3031	0.279	0.0000	0.0000
2025/11/03	2044	06/08/2026	12.42 Call	Bond Future	13825.9900	13.8260	14028.7900	14.0288	1.467	0.0000	0.0000
2025/11/03	2044	06/08/2026	12.42 Put	Bond Future	61.5800	0.0616	55.3000	0.0553	10.198	0.0000	0.0000
2025/11/03	2044	05/11/2026		Bond Future	10.3526	89.6390	10.3230	89.8520	0.286	0.0000	0.0000
2025/11/03	2044	05/11/2026	11.34 Call	Bond Future	7583.7700	7.5838	7747.8400	7.7478	2.163	0.0000	0.0000
2025/11/03	2044	05/11/2026	11.34 Put	Bond Future	917.7400	0.9177	868.8300	0.8688	5.329	0.0000	0.0000
2025/11/03	2046	06/11/2025		Bond Future	126.5801	126.5801	126.1053	126.1053	0.375	0.0000	0.0000
2025/11/03	2046	06/11/2025	125.41 Call	Bond Future	1170.0600	1.1701	695.2600	0.6953	40.579	0.0000	0.0000
2025/11/03	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2046	05/02/2026		Bond Future	128.8924	128.8924	128.4090	128.4090	0.375	0.0000	0.0000
2025/11/03	2046	05/02/2026	121.65 Call	Bond Future	7242.3600	7.2424	6758.9600	6.7590	6.675	0.0000	0.0000
2025/11/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2046	07/05/2026		Bond Future	128.9980	128.9980	128.5052	128.5052	0.382	0.0000	0.0000
2025/11/03	2046	07/05/2026	124.95 Call	Bond Future	4048.0100	4.0480	3555.1500	3.5552	12.175	0.0000	0.0000
2025/11/03	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2046	06/08/2026		Bond Future	131.3651	131.3651	130.8636	130.8636	0.382	0.0000	0.0000
2025/11/03	2046	06/08/2026	122.38 Call	Bond Future	8985.0700	8.9851	8483.6100	8.4836	5.581	0.0000	0.0000
2025/11/03	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
2025/11/03	2046	05/11/2026		Bond Future	131.3695	131.3695	130.8584	0.389	0.0000	0.0000
2025/11/03	2046	05/11/2026	125.48 Call	Bond Future	5889.5200	5.8895	5378.4300	8.678	0.0000	0.0000
2025/11/03	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2050	06/11/2025		Bond Future	128.2326	128.2326	128.2197	0.010	0.0000	0.0000
2025/11/03	2050	06/11/2025	124.42 Call	Bond Future	3812.5800	3.8126	3799.7400	0.337	0.0000	0.0000
2025/11/03	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2050	05/02/2026		Bond Future	128.1568	128.1568	128.1438	0.010	0.0000	0.0000
2025/11/03	2050	05/02/2026	122.82 Call	Bond Future	5336.8300	5.3368	5323.8100	0.244	0.0000	0.0000
2025/11/03	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2050	07/05/2026		Bond Future	130.5461	130.5461	130.5331	0.010	0.0000	0.0000
2025/11/03	2050	07/05/2026	124.07 Call	Bond Future	6476.0800	6.4761	6463.0500	0.201	0.0000	0.0000
2025/11/03	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2050	06/08/2026		Bond Future	130.4864	130.4864	130.4725	0.011	0.0000	0.0000
2025/11/03	2050	06/08/2026	123.27 Call	Bond Future	7216.3900	7.2164	7202.4900	0.193	0.0000	0.0000
2025/11/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	2050	05/11/2026		Bond Future	132.8078	132.8078	132.7941	0.010	0.0000	0.0000
2025/11/03	2050	05/11/2026	123.84 Call	Bond Future	8967.7700	8.9678	8954.0900	0.153	0.0000	0.0000
2025/11/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/03	AL37	06/11/2025		Index Future	1220.8240	1220.8240	1221.4360	0.050	0.0000	0.0000
2025/11/03	AL37	05/02/2026		Index Future	1242.8200	1242.8200	1243.4480	0.051	0.0000	0.0000
2025/11/03	AL37	07/05/2026		Index Future	1265.6940	1265.6940	1266.3330	0.050	0.0000	0.0000
2025/11/03	AL37	06/08/2026		Index Future	1288.3860	1288.3860	1289.0460	0.051	0.0000	0.0000
2025/11/03	AL37	05/11/2026		Index Future	1311.2950	1311.2950	1311.9770	0.052	0.0000	0.0000
2025/11/03	AL7T	06/11/2025		Index Future	1533.7320	1533.7320	1535.9110	0.142	0.0000	0.0000
2025/11/03	AL7T	05/02/2026		Index Future	1561.3660	1561.3660	1563.5910	0.143	0.0000	0.0000
2025/11/03	AL7T	07/05/2026		Index Future	1590.1030	1590.1030	1592.3670	0.142	0.0000	0.0000
2025/11/03	AL7T	06/08/2026		Index Future	1618.6100	1618.6100	1620.9280	0.143	0.0000	0.0000
2025/11/03	AL7T	05/11/2026		Index Future	1647.3910	1647.3910	1649.7630	0.144	0.0000	0.0000
2025/11/03	ALBI	06/11/2025		Index Future	1290.8850	1290.8850	1292.5980	0.133	0.0000	0.0000
2025/11/03	ALBI	05/02/2026		Index Future	1314.1430	1314.1430	1315.8920	0.133	0.0000	0.0000
2025/11/03	ALBI	07/05/2026		Index Future	1338.3300	1338.3300	1340.1100	0.133	0.0000	0.0000
2025/11/03	ALBI	06/08/2026		Index Future	1362.3230	1362.3230	1364.1470	0.134	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	
2025/11/03	ALBI	05/11/2026		Index Future	1386.5470	1386.5470	1388.4130	1388.4130	0.135	0.0000	0.0000
2025/11/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/11/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	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	
2025/11/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/03	ES33	06/11/2025		Bond Future	9.4611	90.4738	9.4400	90.5808	0.223	0.0000	0.0000
2025/11/03	ES33	06/11/2025	12.01 Call	Bond Future	11823.5800	11.8236	11930.5200	11.9305	0.904	0.0000	0.0000
2025/11/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES33	05/02/2026		Bond Future	9.5568	92.1264	9.5348	92.2355	0.231	0.0000	0.0000
2025/11/03	ES33	05/02/2026	11.49 Call	Bond Future	8930.9300	8.9309	9039.9900	9.0400	1.221	0.0000	0.0000
2025/11/03	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES33	07/05/2026		Bond Future	9.6472	90.0496	9.6241	90.1606	0.239	0.0000	0.0000
2025/11/03	ES33	07/05/2026	11.69 Call	Bond Future	9169.0100	9.1690	9280.0200	9.2800	1.211	0.0000	0.0000
2025/11/03	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES33	06/08/2026		Bond Future	9.7528	91.7012	9.7286	91.8145	0.249	0.0000	0.0000
2025/11/03	ES33	06/08/2026	12.02 Call	Bond Future	9832.5100	9.8325	9945.8500	9.9459	1.153	0.0000	0.0000
2025/11/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES33	05/11/2026		Bond Future	9.8715	89.5393	9.8459	89.6549	0.258	0.0000	0.0000
2025/11/03	ES33	05/11/2026	10.83 Call	Bond Future	4210.9200	4.2109	4326.5500	4.3266	2.746	0.0000	0.0000
2025/11/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES42	06/11/2025		Bond Future	10.1253	87.4964	10.1044	87.6463	0.207	0.0000	0.0000
2025/11/03	ES42	06/11/2025	12.39 Call	Bond Future	14162.5100	14.1625	14312.3800	14.3124	1.058	0.0000	0.0000
2025/11/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES42	05/02/2026		Bond Future	10.2085	89.0946	10.1869	89.2474	0.212	0.0000	0.0000
2025/11/03	ES42	05/02/2026	11.85 Call	Bond Future	10494.8700	10.4949	10647.6600	10.6477	1.456	0.0000	0.0000
2025/11/03	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	ES42	07/05/2026		Bond Future	10.2913	86.4910	10.2689	86.6466	0.218	0.0000	0.0000
2025/11/03	ES42	07/05/2026	12.20 Call	Bond Future	11849.5400	11.8495	12005.1500	12.0052	1.313	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
2025/11/03	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	ES42	06/08/2026		Bond Future	10.3821	88.0765	10.3589	88.2352	0.223	0.0000
2025/11/03	ES42	06/08/2026	12.65 Call	Bond Future	13602.2000	13.6022	13760.9100	13.7609	1.167	0.0000
2025/11/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	ES42	05/11/2026		Bond Future	10.4784	85.3788	10.4544	85.5406	0.230	0.0000
2025/11/03	ES42	05/11/2026	11.66 Call	Bond Future	7413.9800	7.4140	7575.7700	7.5758	2.182	0.0000
2025/11/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GOVI	06/11/2025		GOVI	1267.7020	1267.7020	1269.3230	1269.3230	0.128	0.0000
2025/11/03	GOVI	06/11/2025	1,112.00 Call	GOVI	1557020.0000	155.7020	1573230.0000	157.3230	1.041	0.0000
2025/11/03	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GOVI	05/02/2026		GOVI	1290.5430	1290.5430	1292.1980	1292.1980	0.128	0.0000
2025/11/03	GOVI	05/02/2026	1,150.00 Call	GOVI	1405430.0000	140.5430	1421980.0000	142.1980	1.178	0.0000
2025/11/03	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GOVI	07/05/2026		GOVI	1314.2950	1314.2950	1315.9800	1315.9800	0.128	0.0000
2025/11/03	GOVI	07/05/2026	1,177.00 Call	GOVI	1372950.0000	137.2950	1389800.0000	138.9800	1.227	0.0000
2025/11/03	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GOVI	06/08/2026		GOVI	1337.8580	1337.8580	1339.5840	1339.5840	0.129	0.0000
2025/11/03	GOVI	06/08/2026	1,189.00 Call	GOVI	1488580.0000	148.8580	1505840.0000	150.5840	1.159	0.0000
2025/11/03	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GOVI	05/11/2026		GOVI	1361.6460	1361.6460	1363.4130	1363.4130	0.130	0.0000
2025/11/03	GOVI	05/11/2026	1,277.00 Call	GOVI	846460.0000	84.6460	864130.0000	86.4130	2.088	0.0000
2025/11/03	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/03	I258	06/11/2025		Bond Future	116.5033	116.5033	116.4915	116.4915	0.010	0.0000
2025/11/03	I258	06/11/2025	112.39 Call	Bond Future	4113.3323	4.1133	4101.4800	4.1015	0.288	0.0000
2025/11/03	I258	06/11/2025	112.39 Put	Bond Future	0.0123	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/11/03	I258	05/02/2026		Bond Future	115.8164	115.8164	115.8045	115.8045	0.010	0.0000
2025/11/03	I258	05/02/2026	111.65 Call	Bond Future	4542.6774	4.5427	4516.1186	4.5161	0.585	0.0000
2025/11/03	I258	05/02/2026	111.65 Put	Bond Future	376.2674	0.3763	361.6686	0.3617	3.880	0.0000
2025/11/03	I258	07/05/2026		Bond Future	117.9758	117.9758	117.9635	117.9635	0.010	0.0000
2025/11/03	I258	07/05/2026	113.73 Call	Bond Future	5108.0901	5.1081	5083.5800	5.0836	0.480	0.0000
2025/11/03	I258	07/05/2026	113.73 Put	Bond Future	862.3301	0.8623	850.0900	0.8501	1.419	0.0000
2025/11/03	I258	06/08/2026		Bond Future	117.2810	117.2810	117.2678	117.2678	0.011	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	
2025/11/03	I258	06/08/2026	112.95 Call	Bond Future	5651.7946	5.6518	5628.5081	5.6285	0.412	0.0000	0.0000
2025/11/03	I258	06/08/2026	112.95 Put	Bond Future	1320.8146	1.3208	1310.6781	1.3107	0.767	0.0000	0.0000
2025/11/03	I258	05/11/2026		Bond Future	119.3666	119.3666	119.3535	119.3535	0.011	0.0000	0.0000
2025/11/03	I258	05/11/2026	114.95 Call	Bond Future	6155.0196	6.1550	6133.1880	6.1332	0.355	0.0000	0.0000
2025/11/03	I258	05/11/2026	114.95 Put	Bond Future	1738.4396	1.7384	1729.7280	1.7297	0.501	0.0000	0.0000
2025/11/03	IGOV	06/11/2025		Index Future	404.0720	404.0720	403.7070	403.7070	0.090	0.0000	0.0000
2025/11/03	IGOV	05/02/2026		Index Future	411.4530	411.4530	411.0830	411.0830	0.090	0.0000	0.0000
2025/11/03	IGOV	07/05/2026		Index Future	419.1240	419.1240	418.7470	418.7470	0.090	0.0000	0.0000
2025/11/03	IGOV	06/08/2026		Index Future	426.7350	426.7350	426.3550	426.3550	0.089	0.0000	0.0000
2025/11/03	IGOV	05/11/2026		Index Future	434.4180	434.4180	434.0340	434.0340	0.088	0.0000	0.0000
2025/11/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/03	R033	06/11/2025		Bond Future	8.4687	109.4172	8.4530	109.5064	0.185	0.0000	0.0000
2025/11/03	R033	06/11/2025	10.33 Call	Bond Future	9961.7600	9.9618	10050.9700	10.0510	0.896	0.0000	0.0000
2025/11/03	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R033	05/02/2026		Bond Future	8.5267	111.3886	8.5103	111.4796	0.193	0.0000	0.0000
2025/11/03	R033	05/02/2026	10.49 Call	Bond Future	10185.8200	10.1858	10275.4600	10.2755	0.880	0.0000	0.0000
2025/11/03	R033	05/02/2026	10.49 Put	Bond Future	6.9800	0.0070	5.6400	0.0056	19.198	0.0000	0.0000
2025/11/03	R033	07/05/2026		Bond Future	8.5806	108.3953	8.5633	108.4879	0.201	0.0000	0.0000
2025/11/03	R033	07/05/2026	10.38 Call	Bond Future	9192.8500	9.1929	9278.4400	9.2784	0.931	0.0000	0.0000
2025/11/03	R033	07/05/2026	10.38 Put	Bond Future	85.7800	0.0858	78.7800	0.0788	8.160	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	
2025/11/03	R033	06/08/2026		Bond Future	8.6482	110.3577	8.6299	110.4523	0.211	0.0000	0.0000
2025/11/03	R033	06/08/2026	10.25 Call	Bond Future	8267.3600	8.2674	8345.1300	8.3451	0.941	0.0000	0.0000
2025/11/03	R033	06/08/2026	10.25 Put	Bond Future	363.9100	0.3639	347.1200	0.3471	4.614	0.0000	0.0000
2025/11/03	R033	05/11/2026		Bond Future	8.7244	107.2548	8.7051	107.3513	0.221	0.0000	0.0000
2025/11/03	R033	05/11/2026	9.33 Call	Bond Future	4580.5600	4.5806	4635.3200	4.6353	1.195	0.0000	0.0000
2025/11/03	R033	05/11/2026	9.33 Put	Bond Future	1602.6600	1.6027	1560.8800	1.5609	2.607	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.68 Call	Bond Future	10613.7600	10.6138	10743.7600	10.7438	1.225	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.50 Call	Bond Future	9635.7500	9.6358	9765.7500	9.7658	1.349	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.15 Call	Bond Future	7692.9300	7.6929	7822.9300	7.8229	1.690	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	9.77 Call	Bond Future	5520.3100	5.5203	5650.3100	5.6503	2.355	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.00 Call	Bond Future	12317.8400	12.3178	12447.8400	12.4478	1.055	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.44 Call	Bond Future	9306.5900	9.3066	9436.5900	9.4366	1.397	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.94 Call	Bond Future	12001.6600	12.0017	12131.6600	12.1317	1.083	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.99 Call	Bond Future	17321.7500	17.3218	17451.7500	17.4518	0.751	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	9.91 Call	Bond Future	6328.5500	6.3286	6458.5500	6.4586	2.054	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.41 Call	Bond Future	9141.4000	9.1414	9271.4000	9.2714	1.422	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.43 Call	Bond Future	14539.9200	14.5399	14669.9200	14.6699	0.894	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.08 Call	Bond Future	7297.7200	7.2977	7427.7200	7.4277	1.781	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.58 Call	Bond Future	10072.1700	10.0722	10202.1700	10.2022	1.291	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.67 Call	Bond Future	15747.3400	15.7473	15877.3400	15.8773	0.826	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.95 Call	Bond Future	17127.1300	17.1271	17257.1300	17.2571	0.759	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.45 Call	Bond Future	14641.4200	14.6414	14771.4200	14.7714	0.888	0.0000	0.0000
2025/11/03	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
2025/11/03	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.95 Call	Bond Future	12054.4600	12.0545	12184.4600	12.1845	1.078	0.0000	0.0000
2025/11/03	R035	06/11/2025		Bond Future	8.8543	101.8719	8.8335	102.0019	0.234	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.20 Call	Bond Future	13360.8800	13.3609	13490.8800	13.4909	0.973	0.0000	0.0000
2025/11/03	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.30 Call	Bond Future	8532.3000	8.5323	8662.3000	8.6623	1.524	0.0000	0.0000
2025/11/03	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	05/02/2026		Bond Future	8.9208	103.7074	8.8991	103.8398	0.243	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.79 Call	Bond Future	10613.1400	10.6131	10745.4700	10.7455	1.247	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.79 Put	Bond Future	0.2900	0.0003	0.2000	0.0002	31.034	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.25 Call	Bond Future	2481.0100	2.4810	2564.9100	2.5649	3.382	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.25 Put	Bond Future	495.2900	0.4953	446.7700	0.4468	9.796	0.0000	0.0000
2025/11/03	R035	05/02/2026	8.85 Put	Bond Future	1532.4100	1.5324	1440.8500	1.4409	5.975	0.0000	0.0000
2025/11/03	R035	05/02/2026	8.85 Call	Bond Future	1098.7600	1.0988	1139.6200	1.1396	3.719	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.64 Call	Bond Future	4384.7500	4.3848	4500.4100	4.5004	2.638	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.64 Put	Bond Future	113.4700	0.1135	96.7100	0.0967	14.770	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.14 Call	Bond Future	2032.2900	2.0323	2104.2300	2.1042	3.540	0.0000	0.0000
2025/11/03	R035	05/02/2026	9.14 Put	Bond Future	704.1900	0.7042	643.7100	0.6437	8.589	0.0000	0.0000
2025/11/03	R035	05/02/2026	8.64 Put	Bond Future	2388.4000	2.3884	2279.1300	2.2791	4.575	0.0000	0.0000
2025/11/03	R035	05/02/2026	8.64 Call	Bond Future	653.1700	0.6532	676.3200	0.6763	3.544	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.44 Put	Bond Future	2.1700	0.0022	1.5900	0.0016	26.728	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.44 Call	Bond Future	8745.6900	8.7457	8877.5300	8.8775	1.507	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.94 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.94 Call	Bond Future	11398.4700	11.3985	11530.8500	11.5309	1.161	0.0000	0.0000
2025/11/03	R035	05/02/2026	12.44 Call	Bond Future	18766.4600	18.7665	18898.8800	18.8989	0.706	0.0000	0.0000
2025/11/03	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R035	05/02/2026	11.17 Call	Bond Future	12584.9600	12.5850	12717.3700	12.7174	1.052	0.0000	0.0000
2025/11/03	R035	05/02/2026	11.17 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.67 Call	Bond Future	9978.3300	9.9783	10110.5700	10.1106	1.325	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.67 Put	Bond Future	0.5900	0.0006	0.4100	0.0004	30.508	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.17 Put	Bond Future	9.0600	0.0091	7.0100	0.0070	22.627	0.0000	0.0000
2025/11/03	R035	05/02/2026	10.17 Call	Bond Future	7274.8000	7.2748	7405.1700	7.4052	1.792	0.0000	0.0000
2025/11/03	R035	05/02/2026	11.00 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2025/11/03	R035	05/02/2026	11.00 Call	Bond Future	11710.0500	11.7101	11842.4400	11.8424	1.131	0.0000	0.0000
2025/11/03	R035	07/05/2026		Bond Future	8.9791	101.1132	8.9565	101.2480	0.251	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.86 Call	Bond Future	10464.1500	10.4642	10597.3400	10.5973	1.273	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.86 Put	Bond Future	11.2800	0.0113	9.6300	0.0096	14.628	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.66 Call	Bond Future	9434.5100	9.4345	9566.4000	9.5664	1.398	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.66 Put	Bond Future	22.1300	0.0221	19.1800	0.0192	13.330	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
2025/11/03	R035	07/05/2026	10.16 Call	Bond Future	6844.0600	6.8441	6968.0400	6.9680	1.811	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.16 Put	Bond Future	104.2500	0.1043	93.3900	0.0934	10.417	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.66 Put	Bond Future	412.9700	0.4130	381.5800	0.3816	7.601	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.66 Call	Bond Future	4374.6400	4.3746	4478.0900	4.4781	2.365	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.71 Call	Bond Future	9692.7600	9.6928	9825.0400	9.8250	1.365	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.71 Put	Bond Future	18.7500	0.0188	16.1900	0.0162	13.653	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.21 Call	Bond Future	7101.8600	7.1019	7227.0600	7.2271	1.763	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.21 Put	Bond Future	90.1200	0.0901	80.4800	0.0805	10.697	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.71 Put	Bond Future	363.7000	0.3637	335.0800	0.3351	7.869	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.71 Call	Bond Future	4608.0700	4.6081	4714.2900	4.7143	2.305	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.64 Call	Bond Future	9331.0900	9.3311	9462.8100	9.4628	1.412	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.64 Put	Bond Future	23.6400	0.0236	20.5200	0.0205	13.198	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.14 Call	Bond Future	6741.1800	6.7412	6864.6400	6.8646	1.831	0.0000	0.0000
2025/11/03	R035	07/05/2026	10.14 Put	Bond Future	110.4400	0.1104	99.0600	0.0991	10.304	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.64 Put	Bond Future	434.2100	0.4342	401.6600	0.4017	7.496	0.0000	0.0000
2025/11/03	R035	07/05/2026	9.64 Call	Bond Future	4282.4900	4.2825	4384.7800	4.3848	2.389	0.0000	0.0000
2025/11/03	R035	06/08/2026		Bond Future	9.0499	102.9442	9.0263	103.0818	0.261	0.0000	0.0000
2025/11/03	R035	06/08/2026	11.06 Call	Bond Future	10905.1600	10.9052	11038.7500	11.0388	1.225	0.0000	0.0000
2025/11/03	R035	06/08/2026	11.06 Put	Bond Future	41.7300	0.0417	37.7100	0.0377	9.633	0.0000	0.0000
2025/11/03	R035	06/08/2026	10.22 Call	Bond Future	6795.5300	6.7955	6914.2600	6.9143	1.747	0.0000	0.0000
2025/11/03	R035	06/08/2026	10.22 Put	Bond Future	271.4600	0.2715	252.5800	0.2526	6.955	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.72 Call	Bond Future	4528.1600	4.5282	4626.5900	4.6266	2.174	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.72 Put	Bond Future	720.9800	0.7210	681.8000	0.6818	5.434	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.22 Put	Bond Future	1683.0000	1.6830	1615.0200	1.6150	4.039	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.22 Call	Bond Future	2667.9800	2.6680	2737.6100	2.7376	2.610	0.0000	0.0000
2025/11/03	R035	06/08/2026	10.13 Call	Bond Future	6367.6400	6.3676	6483.5200	6.4835	1.820	0.0000	0.0000
2025/11/03	R035	06/08/2026	10.13 Put	Bond Future	325.0400	0.3250	303.3100	0.3033	6.685	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.63 Call	Bond Future	4155.6700	4.1557	4249.3900	4.2494	2.255	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.63 Put	Bond Future	848.5800	0.8486	804.6900	0.8047	5.172	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.13 Put	Bond Future	1929.5200	1.9295	1856.0200	1.8560	3.809	0.0000	0.0000
2025/11/03	R035	06/08/2026	9.13 Call	Bond Future	2394.9800	2.3950	2459.0900	2.4591	2.677	0.0000	0.0000
2025/11/03	R035	05/11/2026		Bond Future	9.1306	100.2515	9.1059	100.3918	0.270	0.0000	0.0000
2025/11/03	R035	05/11/2026	10.03 Call	Bond Future	5630.0400	5.6300	5736.5500	5.7366	1.892	0.0000	0.0000
2025/11/03	R035	05/11/2026	10.03 Put	Bond Future	686.9900	0.6870	653.2000	0.6532	4.919	0.0000	0.0000
2025/11/03	R038	06/11/2025		Bond Future	9.4199	111.7392	9.3991	111.9012	0.222	0.0000	0.0000
2025/11/03	R038	06/11/2025	11.24 Call	Bond Future	12919.7300	12.9197	13081.7200	13.0817	1.254	0.0000	0.0000
2025/11/03	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R038	06/11/2025	12.33 Call	Bond Future	19632.1600	19.6322	19794.1500	19.7942	0.825	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
2025/11/03	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R038	06/11/2025	10.98 Call	Bond Future	11211.8200	11.2118	11373.8100	11.3738	1.445	0.0000
2025/11/03	R038	05/02/2026		Bond Future	9.4970	113.7525	9.4753	113.9175	0.228	0.0000
2025/11/03	R038	05/02/2026	11.44 Call	Bond Future	13467.4300	13.4674	13632.3700	13.6324	1.225	0.0000
2025/11/03	R038	05/02/2026	11.44 Put	Bond Future	0.2400	0.0002	0.1600	0.0002	33.333	0.0000
2025/11/03	R038	07/05/2026		Bond Future	9.5715	110.3613	9.5490	110.5293	0.235	0.0000
2025/11/03	R038	07/05/2026	11.40 Call	Bond Future	12529.3100	12.5293	12694.9000	12.6949	1.322	0.0000
2025/11/03	R038	07/05/2026	11.40 Put	Bond Future	17.2300	0.0172	14.7800	0.0148	14.219	0.0000
2025/11/03	R038	06/08/2026		Bond Future	9.6570	112.3592	9.6335	112.5306	0.243	0.0000
2025/11/03	R038	06/08/2026	11.77 Call	Bond Future	14055.8000	14.0558	14222.1800	14.2222	1.184	0.0000
2025/11/03	R038	06/08/2026	11.77 Put	Bond Future	53.5300	0.0535	48.5200	0.0485	9.359	0.0000
2025/11/03	R038	05/11/2026		Bond Future	9.7484	108.8502	9.7240	109.0248	0.250	0.0000
2025/11/03	R038	05/11/2026	10.72 Call	Bond Future	7445.9600	7.4460	7581.1700	7.5812	1.816	0.0000
2025/11/03	R038	05/11/2026	10.72 Put	Bond Future	801.7300	0.8017	762.2800	0.7623	4.921	0.0000
2025/11/03	R053	06/11/2025		Bond Future	9.8745	117.7780	9.8487	118.0558	0.261	0.0000
2025/11/03	R053	06/11/2025	11.76 Call	Bond Future	17563.7300	17.5637	17841.4700	17.8415	1.581	0.0000
2025/11/03	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R053	05/02/2026		Bond Future	9.9449	119.9000	9.9183	120.1829	0.268	0.0000
2025/11/03	R053	05/02/2026	11.49 Call	Bond Future	14571.2500	14.5713	14852.7000	14.8527	1.932	0.0000
2025/11/03	R053	05/02/2026	11.49 Put	Bond Future	4.9800	0.0050	3.5800	0.0036	28.112	0.0000
2025/11/03	R053	07/05/2026		Bond Future	10.0129	116.2450	9.9854	116.5330	0.274	0.0000
2025/11/03	R053	07/05/2026	11.69 Call	Bond Future	15524.1300	15.5241	15804.4900	15.8045	1.806	0.0000
2025/11/03	R053	07/05/2026	11.69 Put	Bond Future	54.2700	0.0543	46.6500	0.0467	14.041	0.0000
2025/11/03	R053	06/08/2026		Bond Future	10.0887	118.3493	10.0603	118.6430	0.282	0.0000
2025/11/03	R053	06/08/2026	12.28 Call	Bond Future	19316.2400	19.3162	19601.7200	19.6017	1.478	0.0000
2025/11/03	R053	06/08/2026	12.28 Put	Bond Future	78.2200	0.0782	70.0500	0.0701	10.445	0.0000
2025/11/03	R053	05/11/2026		Bond Future	10.1680	114.5673	10.1387	114.8663	0.289	0.0000
2025/11/03	R053	05/11/2026	11.21 Call	Bond Future	10908.4800	10.9085	11145.1400	11.1451	2.170	0.0000
2025/11/03	R053	05/11/2026	11.21 Put	Bond Future	1116.9300	1.1169	1054.5300	1.0545	5.587	0.0000
2025/11/03	R186	06/11/2025		Bond Future	7.3813	107.3504	7.3811	107.3506	0.003	0.0000
2025/11/03	R186	06/11/2025	8.13 Call	Bond Future	805.3600	0.8054	800.1900	0.8002	0.642	0.0000
2025/11/03	R186	06/11/2025	8.13 Put	Bond Future	5.9100	0.0059	0.4900	0.0005	91.709	0.0000
2025/11/03	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/03	R186	05/02/2026	8.43 Call	Bond Future	81.2400	0.0812	79.9700	0.0800	1.563	0.0000
2025/11/03	R186	05/02/2026	8.43 Put	Bond Future	81.2400	0.0812	79.9700	0.0800	1.563	0.0000
2025/11/03	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/03	R186	07/05/2026	8.69 Call	Bond Future	113.1800	0.1132	112.2700	0.1123	0.804	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
2025/11/03	R186	07/05/2026	8.69 Put	Bond Future	113.1800	0.1132	112.2700	0.1123	0.804	0.0000
2025/11/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/03	R186	06/08/2026	8.57 Call	Bond Future	94.0200	0.0940	93.5200	0.0935	0.532	0.0000
2025/11/03	R186	06/08/2026	8.57 Put	Bond Future	94.0200	0.0940	93.5200	0.0935	0.532	0.0000
2025/11/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/03	R186	05/11/2026	8.12 Call	Bond Future	53.6200	0.0536	53.4100	0.0534	0.392	0.0000
2025/11/03	R186	05/11/2026	8.12 Put	Bond Future	53.6200	0.0536	53.4100	0.0534	0.392	0.0000
2025/11/03	R202	06/11/2025		Bond Future	285.0917	285.0917	285.0623	285.0623	0.010	0.0000
2025/11/03	R202	06/11/2025	275.64 Call	Bond Future	9451.7300	9.4517	9422.3000	9.4223	0.311	0.0000
2025/11/03	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R202	05/02/2026		Bond Future	284.9490	284.9490	284.9195	284.9195	0.010	0.0000
2025/11/03	R202	05/02/2026	277.82 Call	Bond Future	7128.9800	7.1290	7099.5100	7.0995	0.413	0.0000
2025/11/03	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R202	07/05/2026		Bond Future	290.2618	290.2618	290.2316	290.2316	0.010	0.0000
2025/11/03	R202	07/05/2026	277.55 Call	Bond Future	12711.8000	12.7118	12681.5900	12.6816	0.238	0.0000
2025/11/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R202	06/08/2026		Bond Future	290.1601	290.1601	290.1286	290.1286	0.011	0.0000
2025/11/03	R202	06/08/2026	278.86 Call	Bond Future	11300.1000	11.3001	11268.5800	11.2686	0.279	0.0000
2025/11/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R202	05/11/2026		Bond Future	295.3231	295.3231	295.2918	295.2918	0.011	0.0000
2025/11/03	R202	05/11/2026	280.46 Call	Bond Future	14863.1200	14.8631	14831.8000	14.8318	0.211	0.0000
2025/11/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R209	06/11/2025		Bond Future	9.1292	81.6511	9.1085	81.7709	0.227	0.0000
2025/11/03	R209	06/11/2025	11.27 Call	Bond Future	11221.8600	11.2219	11341.6900	11.3417	1.068	0.0000
2025/11/03	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/03	R209	05/02/2026		Bond Future	9.1945	83.1222	9.1730	83.2444	0.234	0.0000
2025/11/03	R209	05/02/2026	10.93 Call	Bond Future	9111.1300	9.1111	9233.0400	9.2330	1.338	0.0000
2025/11/03	R209	05/02/2026	10.93 Put	Bond Future	0.7500	0.0008	0.5300	0.0005	29.333	0.0000
2025/11/03	R209	07/05/2026		Bond Future	9.2570	81.5006	9.2347	81.6249	0.241	0.0000
2025/11/03	R209	07/05/2026	11.07 Call	Bond Future	9346.6900	9.3467	9468.8200	9.4688	1.307	0.0000
2025/11/03	R209	07/05/2026	11.07 Put	Bond Future	15.9600	0.0160	13.8000	0.0138	13.534	0.0000
2025/11/03	R209	06/08/2026		Bond Future	9.3299	82.9764	9.3067	83.1031	0.249	0.0000
2025/11/03	R209	06/08/2026	11.39 Call	Bond Future	10353.3000	10.3533	10476.0800	10.4761	1.186	0.0000
2025/11/03	R209	06/08/2026	11.39 Put	Bond Future	43.4400	0.0434	39.4500	0.0395	9.185	0.0000
2025/11/03	R209	05/11/2026		Bond Future	9.4085	81.2832	9.3844	81.4125	0.256	0.0000
2025/11/03	R209	05/11/2026	10.32 Call	Bond Future	5388.2100	5.3882	5485.3500	5.4854	1.803	0.0000
2025/11/03	R209	05/11/2026	10.32 Put	Bond Future	692.0600	0.6921	659.9600	0.6600	4.638	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	
2025/11/03	R210	06/11/2025		Bond Future	253.9119	253.9119	254.2898	254.2898	0.149	0.0000	0.0000
2025/11/03	R210	06/11/2025	252.14 Call	Bond Future	1771.8700	1.7719	2149.7700	2.1498	21.328	0.0000	0.0000
2025/11/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R210	05/02/2026		Bond Future	258.5498	258.5498	258.9350	258.9350	0.149	0.0000	0.0000
2025/11/03	R210	05/02/2026	253.10 Call	Bond Future	5449.8200	5.4498	5835.0000	5.8350	7.068	0.0000	0.0000
2025/11/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R210	07/05/2026		Bond Future	259.8876	259.8876	260.2794	260.2794	0.151	0.0000	0.0000
2025/11/03	R210	07/05/2026	255.40 Call	Bond Future	4487.5900	4.4876	4879.3500	4.8794	8.730	0.0000	0.0000
2025/11/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R210	06/08/2026		Bond Future	264.6569	264.6569	265.0566	265.0566	0.151	0.0000	0.0000
2025/11/03	R210	06/08/2026	259.84 Call	Bond Future	4816.8800	4.8169	5216.6100	5.2166	8.299	0.0000	0.0000
2025/11/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R210	05/11/2026		Bond Future	265.8303	265.8303	266.2363	266.2363	0.153	0.0000	0.0000
2025/11/03	R210	05/11/2026	253.33 Call	Bond Future	12500.3200	12.5003	12906.3200	12.9063	3.248	0.0000	0.0000
2025/11/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R213	06/11/2025		Bond Future	7.9979	97.1319	7.9874	97.1755	0.132	0.0000	0.0000
2025/11/03	R213	06/11/2025	10.05 Call	Bond Future	8062.2800	8.0623	8105.8800	8.1059	0.541	0.0000	0.0000
2025/11/03	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R213	05/02/2026		Bond Future	8.0441	98.8820	8.0329	98.9265	0.139	0.0000	0.0000
2025/11/03	R213	05/02/2026	9.89 Call	Bond Future	7011.8400	7.0118	7056.3400	7.0563	0.635	0.0000	0.0000
2025/11/03	R213	05/02/2026	9.89 Put	Bond Future	0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2025/11/03	R213	07/05/2026		Bond Future	8.0782	97.1503	8.0663	97.1956	0.147	0.0000	0.0000
2025/11/03	R213	07/05/2026	9.80 Call	Bond Future	6311.1600	6.3112	6355.8100	6.3558	0.707	0.0000	0.0000
2025/11/03	R213	07/05/2026	9.80 Put	Bond Future	5.6700	0.0057	5.0100	0.0050	11.640	0.0000	0.0000
2025/11/03	R213	06/08/2026		Bond Future	8.1283	98.9098	8.1156	98.9562	0.157	0.0000	0.0000
2025/11/03	R213	06/08/2026	9.69 Call	Bond Future	5528.2100	5.5282	5572.2500	5.5723	0.797	0.0000	0.0000
2025/11/03	R213	06/08/2026	9.69 Put	Bond Future	34.5500	0.0346	32.1700	0.0322	6.889	0.0000	0.0000
2025/11/03	R213	05/11/2026		Bond Future	8.1942	97.0975	8.1805	97.1450	0.167	0.0000	0.0000
2025/11/03	R213	05/11/2026	8.75 Call	Bond Future	2491.4800	2.4915	2521.4300	2.5214	1.202	0.0000	0.0000
2025/11/03	R213	05/11/2026	8.75 Put	Bond Future	583.3300	0.5833	565.7600	0.5658	3.012	0.0000	0.0000
2025/11/03	R214	06/11/2025		Bond Future	9.7849	75.4865	9.7640	75.6191	0.213	0.0000	0.0000
2025/11/03	R214	06/11/2025	11.64 Call	Bond Future	10554.1200	10.5541	10686.7300	10.6867	1.256	0.0000	0.0000
2025/11/03	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R214	05/02/2026		Bond Future	9.8603	76.8465	9.8387	76.9816	0.218	0.0000	0.0000
2025/11/03	R214	05/02/2026	11.26 Call	Bond Future	8077.6300	8.0776	8211.2700	8.2113	1.654	0.0000	0.0000
2025/11/03	R214	05/02/2026	11.26 Put	Bond Future	6.2400	0.0062	4.7800	0.0048	23.397	0.0000	0.0000
2025/11/03	R214	07/05/2026		Bond Future	9.9292	74.9630	9.9070	75.1005	0.224	0.0000	0.0000
2025/11/03	R214	07/05/2026	11.53 Call	Bond Future	9056.4100	9.0564	9189.4600	9.1895	1.469	0.0000	0.0000

Page 37 of 37

11/3/2025 6:16:14 PM

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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
2025/11/03	R214	07/05/2026	11.53 Put	Bond Future		36.9000	0.0369	32.4100	0.0324	12.168	0.0000	0.0000
2025/11/03	R214	06/08/2026		Bond Future		10.0077	76.3205	9.9847	76.4607	0.230	0.0000	0.0000
2025/11/03	R214	06/08/2026	11.97 Call	Bond Future		10767.1200	10.7671	10901.2200	10.9012	1.245	0.0000	0.0000
2025/11/03	R214	06/08/2026	11.97 Put	Bond Future		72.4400	0.0724	66.3100	0.0663	8.462	0.0000	0.0000
2025/11/03	R214	05/11/2026		Bond Future		10.0925	74.3646	10.0688	74.5076	0.235	0.0000	0.0000
2025/11/03	R214	05/11/2026	10.97 Call	Bond Future		5875.8500	5.8759	5981.0500	5.9811	1.790	0.0000	0.0000
2025/11/03	R214	05/11/2026	10.97 Put	Bond Future		862.3300	0.8623	824.5800	0.8246	4.378	0.0000	0.0000
2025/11/03	R248	06/11/2025		Bond Future		9.9749	90.8358	9.9491	91.0455	0.259	0.0000	0.0000
2025/11/03	R248	06/11/2025	11.74 Call	Bond Future		12593.5900	12.5936	12803.3100	12.8033	1.665	0.0000	0.0000
2025/11/03	R248	06/11/2025	11.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	R248	05/02/2026		Bond Future		10.0514	92.4724	10.0247	92.6860	0.266	0.0000	0.0000
2025/11/03	R248	05/02/2026	11.46 Call	Bond Future		10172.8900	10.1729	10384.4400	10.3844	2.080	0.0000	0.0000
2025/11/03	R248	05/02/2026	11.46 Put	Bond Future		7.9700	0.0080	5.9200	0.0059	25.721	0.0000	0.0000
2025/11/03	R248	05/02/2026	9.50 Put	Bond Future		4962.3900	4.9624	4767.1800	4.7672	3.934	0.0000	0.0000
2025/11/03	R248	05/02/2026	9.50 Call	Bond Future		378.9100	0.3789	397.3000	0.3973	4.853	0.0000	0.0000
2025/11/03	R248	05/02/2026	10.00 Put	Bond Future		1896.6400	1.8966	1759.4100	1.7594	7.235	0.0000	0.0000
2025/11/03	R248	05/02/2026	10.00 Call	Bond Future		1485.0900	1.4851	1561.4600	1.5615	5.142	0.0000	0.0000
2025/11/03	R248	05/02/2026	10.48 Call	Bond Future		3783.2900	3.7833	3938.6300	3.9386	4.106	0.0000	0.0000
2025/11/03	R248	05/02/2026	10.48 Put	Bond Future		468.9500	0.4690	410.6900	0.4107	12.423	0.0000	0.0000
2025/11/03	R248	05/02/2026	9.65 Put	Bond Future		3892.6200	3.8926	3709.4600	3.7095	4.705	0.0000	0.0000
2025/11/03	R248	05/02/2026	9.65 Call	Bond Future		593.4500	0.5935	623.8900	0.6239	5.129	0.0000	0.0000
2025/11/03	R248	07/05/2026		Bond Future		10.1214	89.7349	10.0938	89.9524	0.272	0.0000	0.0000
2025/11/03	R248	07/05/2026	11.72 Call	Bond Future		11308.6600	11.3087	11518.8800	11.5189	1.859	0.0000	0.0000
2025/11/03	R248	07/05/2026	11.72 Put	Bond Future		54.0300	0.0540	46.7700	0.0468	13.437	0.0000	0.0000
2025/11/03	R248	06/08/2026		Bond Future		10.2004	91.3598	10.1720	91.5814	0.279	0.0000	0.0000
2025/11/03	R248	06/08/2026	12.37 Call	Bond Future		14573.1900	14.5732	14788.3800	14.7884	1.477	0.0000	0.0000
2025/11/03	R248	06/08/2026	12.37 Put	Bond Future		62.6200	0.0626	56.1600	0.0562	10.316	0.0000	0.0000
2025/11/03	R248	05/11/2026		Bond Future		10.2851	88.5268	10.2556	88.7526	0.286	0.0000	0.0000
2025/11/03	R248	05/11/2026	11.31 Call	Bond Future		8192.4100	8.1924	8369.4000	8.3694	2.160	0.0000	0.0000
2025/11/03	R248	05/11/2026	11.31 Put	Bond Future		890.3400	0.8903	841.5800	0.8416	5.477	0.0000	0.0000
2025/11/03	R2R9	06/11/2025		Bond Future		103.1666	103.1666	103.3246	103.3246	0.153	0.0000	0.0000
2025/11/03	R2R9	06/11/2025	101.16 Call	Bond Future		2013.8200	2.0138	2164.7400	2.1647	7.494	0.0000	0.0000
2025/11/03	R2R9	06/11/2025	101.16 Put	Bond Future		7.2400	0.0072	0.1700	0.0002	97.652	0.0000	0.0000
2025/11/03	R2R9	05/02/2026		Bond Future		105.0254	105.0254	105.1864	105.1864	0.153	0.0000	0.0000
2025/11/03	R2R9	05/02/2026	102.99 Call	Bond Future		2785.5500	2.7856	2879.4100	2.8794	3.370	0.0000	0.0000
2025/11/03	R2R9	05/02/2026	102.99 Put	Bond Future		750.1700	0.7502	683.0400	0.6830	8.949	0.0000	0.0000
2025/11/03	R2R9	07/05/2026		Bond Future		101.9790	101.9790	102.1429	102.1429	0.161	0.0000	0.0000
2025/11/03	R2R9	07/05/2026	99.91 Call	Bond Future		3383.9700	3.3840	3476.2700	3.4763	2.728	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	
2025/11/03	R2R9	07/05/2026	99.91 Put	Bond Future	1315.0200	1.3150	1243.4000	1.2434	5.446	0.0000	0.0000
2025/11/03	R2R9	06/08/2026		Bond Future	103.8251	103.8251	103.9923	103.9923	0.161	0.0000	0.0000
2025/11/03	R2R9	06/08/2026	101.74 Call	Bond Future	3882.2900	3.8823	3975.0400	3.9750	2.389	0.0000	0.0000
2025/11/03	R2R9	06/08/2026	101.74 Put	Bond Future	1797.2200	1.7972	1722.7500	1.7228	4.144	0.0000	0.0000
2025/11/03	R2R9	05/11/2026		Bond Future	100.6703	100.6703	100.8407	100.8407	0.169	0.0000	0.0000
2025/11/03	R2R9	05/11/2026	98.56 Call	Bond Future	4322.7900	4.3228	4416.8900	4.4169	2.177	0.0000	0.0000
2025/11/03	R2R9	05/11/2026	98.56 Put	Bond Future	2212.4600	2.2125	2136.1600	2.1362	3.449	0.0000	0.0000
2025/11/03	R4R2	06/11/2025		Bond Future	103.1139	103.1139	103.3257	103.3257	0.205	0.0000	0.0000
2025/11/03	R4R2	06/11/2025	101.58 Call	Bond Future	1568.9100	1.5689	1748.2000	1.7482	11.428	0.0000	0.0000
2025/11/03	R4R2	06/11/2025	101.58 Put	Bond Future	35.0500	0.0351	2.5500	0.0026	92.725	0.0000	0.0000
2025/11/03	R4R2	05/02/2026		Bond Future	104.9717	104.9717	105.1874	105.1874	0.205	0.0000	0.0000
2025/11/03	R4R2	05/02/2026	103.43 Call	Bond Future	2576.1700	2.5762	2693.9700	2.6940	4.573	0.0000	0.0000
2025/11/03	R4R2	05/02/2026	103.43 Put	Bond Future	1034.5000	1.0345	936.5900	0.9366	9.464	0.0000	0.0000
2025/11/03	R4R2	07/05/2026		Bond Future	101.7982	101.7982	102.0179	102.0179	0.216	0.0000	0.0000
2025/11/03	R4R2	07/05/2026	100.23 Call	Bond Future	3251.3200	3.2513	3369.6500	3.3697	3.639	0.0000	0.0000
2025/11/03	R4R2	07/05/2026	100.23 Put	Bond Future	1683.1100	1.6831	1581.7100	1.5817	6.025	0.0000	0.0000
2025/11/03	R4R2	06/08/2026		Bond Future	103.6410	103.6410	103.8650	103.8650	0.216	0.0000	0.0000
2025/11/03	R4R2	06/08/2026	102.06 Call	Bond Future	3809.3400	3.8093	3929.2200	3.9292	3.147	0.0000	0.0000
2025/11/03	R4R2	06/08/2026	102.06 Put	Bond Future	2228.3000	2.2283	2124.2400	2.1242	4.670	0.0000	0.0000
2025/11/03	R4R2	05/11/2026		Bond Future	100.3569	100.3569	100.5851	100.5851	0.227	0.0000	0.0000
2025/11/03	R4R2	05/11/2026	98.76 Call	Bond Future	4295.2400	4.2952	4417.4400	4.4174	2.845	0.0000	0.0000
2025/11/03	R4R2	05/11/2026	98.76 Put	Bond Future	2698.3100	2.6983	2592.3500	2.5924	3.927	0.0000	0.0000
2025/11/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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