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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2025 TO 05/11/2025

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
2025/11/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/05	2029	06/11/2025		Bond Future	142.1564	142.1564	142.0622	0.066	0.0000	0.0000
2025/11/05	2029	06/11/2025	139.79 Call	Bond Future	2366.3900	2.3664	2272.2000	3.980	0.0000	0.0000
2025/11/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2029	05/02/2026		Bond Future	144.7535	144.7535	144.6582	0.066	0.0000	0.0000
2025/11/05	2029	05/02/2026	140.11 Call	Bond Future	4643.4500	4.6435	4548.1900	2.051	0.0000	0.0000
2025/11/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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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
2025/11/05	2029	07/05/2026		Bond Future	145.9898	145.9898	145.8928	145.8928	0.066	0.0000
2025/11/05	2029	07/05/2026	141.82 Call	Bond Future	4169.8400	4.1698	4072.7600	4.0728	2.328	0.0000
2025/11/05	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2029	06/08/2026		Bond Future	148.6700	148.6700	148.5724	148.5724	0.066	0.0000
2025/11/05	2029	06/08/2026	144.10 Call	Bond Future	4570.0300	4.5700	4472.3900	4.4724	2.137	0.0000
2025/11/05	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2029	05/11/2026		Bond Future	149.8318	149.8318	149.7336	149.7336	0.066	0.0000
2025/11/05	2029	05/11/2026	147.56 Call	Bond Future	2271.7700	2.2718	2173.6300	2.1736	4.320	0.0000
2025/11/05	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025	8.72 Call	Bond Future	3452.1900	3.4522	3562.5300	3.5625	3.196	0.0000
2025/11/05	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025	9.22 Call	Bond Future	5142.7100	5.1427	5253.0500	5.2531	2.146	0.0000
2025/11/05	2030	06/11/2025	10.08 Call	Bond Future	7967.0600	7.9671	8077.4000	8.0774	1.385	0.0000
2025/11/05	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025		Bond Future	7.7312	103.1729	7.7003	103.2832	0.400	0.0000
2025/11/05	2030	06/11/2025	9.54 Call	Bond Future	6205.7800	6.2058	6316.1200	6.3161	1.778	0.0000
2025/11/05	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025	9.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2030	06/11/2025	9.72 Call	Bond Future	6797.3900	6.7974	6907.7300	6.9077	1.623	0.0000
2025/11/05	2030	05/02/2026		Bond Future	7.7600	101.0242	7.7267	101.1369	0.430	0.0000
2025/11/05	2030	05/02/2026	9.49 Call	Bond Future	5645.3100	5.6453	5758.0500	5.7581	1.997	0.0000
2025/11/05	2030	05/02/2026	9.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/11/05	2030	07/05/2026	7.21 Put	Bond Future	2143.2300	2.1432	2051.8200	2.0518	4.265	0.0000
2025/11/05	2030	07/05/2026	7.21 Call	Bond Future	273.5400	0.2735	296.8900	0.2969	8.536	0.0000
2025/11/05	2030	07/05/2026	7.71 Put	Bond Future	977.3300	0.9773	913.9100	0.9139	6.489	0.0000
2025/11/05	2030	07/05/2026	7.71 Call	Bond Future	724.6200	0.7246	775.9600	0.7760	7.085	0.0000
2025/11/05	2030	07/05/2026	7.92 Call	Bond Future	1047.2000	1.0472	1113.3100	1.1133	6.313	0.0000
2025/11/05	2030	07/05/2026	7.92 Put	Bond Future	630.1100	0.6301	581.4600	0.5815	7.721	0.0000
2025/11/05	2030	07/05/2026		Bond Future	7.7890	102.8835	7.7531	102.9983	0.461	0.0000
2025/11/05	2030	07/05/2026	9.39 Call	Bond Future	4959.5700	4.9596	5073.6700	5.0737	2.301	0.0000
2025/11/05	2030	07/05/2026	9.39 Put	Bond Future	3.5700	0.0036	2.9100	0.0029	18.487	0.0000
2025/11/05	2030	06/08/2026		Bond Future	7.8386	100.7380	7.7994	100.8557	0.501	0.0000
2025/11/05	2030	06/08/2026	9.22 Call	Bond Future	4068.1300	4.0681	4181.4700	4.1815	2.786	0.0000
2025/11/05	2030	06/08/2026	9.22 Put	Bond Future	33.8500	0.0339	29.4900	0.0295	12.880	0.0000
2025/11/05	2030	06/08/2026	7.21 Put	Bond Future	2279.7300	2.2797	2189.8400	2.1898	3.943	0.0000
2025/11/05	2030	06/08/2026	7.21 Call	Bond Future	375.1000	0.3751	402.9100	0.4029	7.414	0.0000
2025/11/05	2030	06/08/2026	7.71 Put	Bond Future	1185.8400	1.1858	1119.5500	1.1196	5.590	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
2025/11/05	2030	06/08/2026	7.71 Call	Bond Future	799.6900	0.7997	851.1000	0.8511	6.429	0.0000	0.0000
2025/11/05	2030	06/08/2026	8.06 Call	Bond Future	1304.2900	1.3043	1376.1900	1.3762	5.513	0.0000	0.0000
2025/11/05	2030	06/08/2026	8.06 Put	Bond Future	643.9800	0.6440	598.1800	0.5982	7.112	0.0000	0.0000
2025/11/05	2030	05/11/2026		Bond Future	7.8899	102.5063	7.8469	102.6269	0.544	0.0000	0.0000
2025/11/05	2030	05/11/2026	8.39 Call	Bond Future	1858.5800	1.8586	1944.2400	1.9442	4.609	0.0000	0.0000
2025/11/05	2030	05/11/2026	8.39 Put	Bond Future	467.6800	0.4677	432.7300	0.4327	7.473	0.0000	0.0000
2025/11/05	2031	06/11/2025		Bond Future	112.6605	112.6605	112.6221	112.6221	0.034	0.0000	0.0000
2025/11/05	2031	06/11/2025	109.69 Call	Bond Future	2970.5100	2.9705	2932.1300	2.9321	1.292	0.0000	0.0000
2025/11/05	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2031	05/02/2026		Bond Future	112.3289	112.3289	112.2903	112.2903	0.034	0.0000	0.0000
2025/11/05	2031	05/02/2026	111.76 Call	Bond Future	821.6900	0.8217	793.2100	0.7932	3.466	0.0000	0.0000
2025/11/05	2031	05/02/2026	111.76 Put	Bond Future	252.7900	0.2528	262.9200	0.2629	4.007	0.0000	0.0000
2025/11/05	2031	07/05/2026		Bond Future	114.4232	114.4232	114.3838	114.3838	0.034	0.0000	0.0000
2025/11/05	2031	07/05/2026	113.84 Call	Bond Future	982.6100	0.9826	955.8200	0.9558	2.726	0.0000	0.0000
2025/11/05	2031	07/05/2026	113.84 Put	Bond Future	399.4000	0.3994	411.9800	0.4120	3.150	0.0000	0.0000
2025/11/05	2031	06/08/2026		Bond Future	114.0951	114.0951	114.0560	114.0560	0.034	0.0000	0.0000
2025/11/05	2031	06/08/2026	113.81 Call	Bond Future	904.7700	0.9048	881.5800	0.8816	2.563	0.0000	0.0000
2025/11/05	2031	06/08/2026	113.81 Put	Bond Future	619.6900	0.6197	635.5500	0.6356	2.559	0.0000	0.0000
2025/11/05	2031	05/11/2026		Bond Future	116.1249	116.1249	116.0861	116.0861	0.033	0.0000	0.0000
2025/11/05	2031	05/11/2026	111.49 Call	Bond Future	4641.1400	4.6411	4602.6300	4.6026	0.830	0.0000	0.0000
2025/11/05	2031	05/11/2026	111.49 Put	Bond Future	6.2000	0.0062	6.5000	0.0065	4.839	0.0000	0.0000
2025/11/05	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2032	06/11/2025	9.40 Call	Bond Future	5077.6100	5.0776	5305.5800	5.3056	4.490	0.0000	0.0000
2025/11/05	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2032	06/11/2025	9.90 Call	Bond Future	7323.4000	7.3234	7551.3700	7.5514	3.113	0.0000	0.0000
2025/11/05	2032	06/11/2025	10.89 Call	Bond Future	11575.8300	11.5758	11803.8000	11.8038	1.969	0.0000	0.0000
2025/11/05	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2032	06/11/2025		Bond Future	8.3223	100.5844	8.2756	100.8123	0.562	0.0000	0.0000
2025/11/05	2032	06/11/2025	10.42 Call	Bond Future	9588.4500	9.5885	9816.4200	9.8164	2.378	0.0000	0.0000
2025/11/05	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2032	05/02/2026		Bond Future	8.3772	102.3969	8.3279	102.6294	0.589	0.0000	0.0000
2025/11/05	2032	05/02/2026	10.16 Call	Bond Future	7966.7000	7.9667	8199.1200	8.1991	2.917	0.0000	0.0000
2025/11/05	2032	05/02/2026	10.16 Put	Bond Future	0.2100	0.0002	0.1400	0.0001	33.333	0.0000	0.0000
2025/11/05	2032	07/05/2026		Bond Future	8.4275	100.1215	8.3755	100.3582	0.617	0.0000	0.0000
2025/11/05	2032	07/05/2026	10.14 Call	Bond Future	7427.4100	7.4274	7662.0800	7.6621	3.160	0.0000	0.0000
2025/11/05	2032	07/05/2026	10.14 Put	Bond Future	9.4300	0.0094	7.4200	0.0074	21.315	0.0000	0.0000
2025/11/05	2032	06/08/2026		Bond Future	8.4926	101.9349	8.4375	102.1767	0.650	0.0000	0.0000
2025/11/05	2032	06/08/2026	10.12 Call	Bond Future	6866.2800	6.8663	7100.4700	7.1005	3.411	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
2025/11/05	2032	06/08/2026	10.12 Put	Bond Future	48.8400	0.0488	41.1800	0.0412	15.684	0.0000	0.0000
2025/11/05	2032	05/11/2026		Bond Future	8.5674	99.5670	8.5089	99.8139	0.683	0.0000	0.0000
2025/11/05	2032	05/11/2026	9.16 Call	Bond Future	3181.8800	3.1819	3362.0800	3.3621	5.663	0.0000	0.0000
2025/11/05	2032	05/11/2026	9.16 Put	Bond Future	725.4800	0.7255	658.7800	0.6588	9.194	0.0000	0.0000
2025/11/05	2033	06/11/2025		Bond Future	135.5549	135.5549	135.7380	135.7380	0.135	0.0000	0.0000
2025/11/05	2033	06/11/2025	133.14 Call	Bond Future	2414.9100	2.4149	2598.0200	2.5980	7.582	0.0000	0.0000
2025/11/05	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2033	05/02/2026		Bond Future	138.0314	138.0314	138.2185	138.2185	0.136	0.0000	0.0000
2025/11/05	2033	05/02/2026	132.88 Call	Bond Future	5151.4200	5.1514	5338.4600	5.3385	3.631	0.0000	0.0000
2025/11/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2033	07/05/2026		Bond Future	139.0401	139.0401	139.2306	139.2306	0.137	0.0000	0.0000
2025/11/05	2033	07/05/2026	135.16 Call	Bond Future	3880.1000	3.8801	4070.5500	4.0706	4.908	0.0000	0.0000
2025/11/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2033	06/08/2026		Bond Future	141.5927	141.5927	141.7879	141.7879	0.138	0.0000	0.0000
2025/11/05	2033	06/08/2026	134.25 Call	Bond Future	7342.7300	7.3427	7537.8800	7.5379	2.658	0.0000	0.0000
2025/11/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2033	05/11/2026		Bond Future	142.5247	142.5247	142.7246	142.7246	0.140	0.0000	0.0000
2025/11/05	2033	05/11/2026	137.26 Call	Bond Future	5264.6900	5.2647	5464.5900	5.4646	3.797	0.0000	0.0000
2025/11/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	06/11/2025	10.50 Call	Bond Future	7588.3500	7.5884	7968.7400	7.9687	5.013	0.0000	0.0000
2025/11/05	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	06/11/2025	11.00 Call	Bond Future	10475.8300	10.4758	10856.2200	10.8562	3.631	0.0000	0.0000
2025/11/05	2037	06/11/2025	12.16 Call	Bond Future	16681.0600	16.6811	17061.4500	17.0615	2.280	0.0000	0.0000
2025/11/05	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	06/11/2025		Bond Future	9.2880	96.9349	9.2307	97.3153	0.616	0.0000	0.0000
2025/11/05	2037	06/11/2025	11.63 Call	Bond Future	13928.1600	13.9282	14308.5500	14.3086	2.731	0.0000	0.0000
2025/11/05	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	05/02/2026		Bond Future	9.3579	94.4232	9.2984	94.8109	0.635	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.20 Call	Bond Future	11009.9200	11.0099	11397.3900	11.3974	3.519	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.20 Put	Bond Future	0.3700	0.0004	0.2200	0.0002	40.541	0.0000	0.0000
2025/11/05	2037	05/02/2026	9.65 Call	Bond Future	2470.2600	2.4703	2750.6700	2.7507	11.351	0.0000	0.0000
2025/11/05	2037	05/02/2026	9.65 Put	Bond Future	596.7000	0.5967	489.4900	0.4895	17.967	0.0000	0.0000
2025/11/05	2037	05/02/2026	10.10 Call	Bond Future	4770.8200	4.7708	5131.1600	5.1312	7.553	0.0000	0.0000
2025/11/05	2037	05/02/2026	10.10 Put	Bond Future	109.0200	0.1090	81.7400	0.0817	25.023	0.0000	0.0000
2025/11/05	2037	05/02/2026	12.27 Call	Bond Future	16601.9900	16.6020	16989.6100	16.9896	2.335	0.0000	0.0000
2025/11/05	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	05/02/2026	10.90 Put	Bond Future	2.0400	0.0020	1.3000	0.0013	36.275	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	
2025/11/05	2037	05/02/2026	10.90 Call	Bond Future	9343.4400	9.3434	9730.3200	9.7303	4.141	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.86 Call	Bond Future	14522.8900	14.5229	14910.5100	14.9105	2.669	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.36 Call	Bond Future	11880.8700	11.8809	12268.4300	12.2684	3.262	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.36 Put	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	0.0000	0.0000
2025/11/05	2037	05/02/2026	10.65 Put	Bond Future	7.6900	0.0077	5.1400	0.0051	33.160	0.0000	0.0000
2025/11/05	2037	05/02/2026	10.65 Call	Bond Future	7923.5300	7.9235	8308.6000	8.3086	4.860	0.0000	0.0000
2025/11/05	2037	05/02/2026	12.73 Call	Bond Future	18845.1200	18.8451	19232.7400	19.2327	2.057	0.0000	0.0000
2025/11/05	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.40 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2025/11/05	2037	05/02/2026	11.40 Call	Bond Future	12096.6600	12.0967	12484.2400	12.4842	3.204	0.0000	0.0000
2025/11/05	2037	07/05/2026	12.40 Call	Bond Future	16613.5800	16.6136	17008.2400	17.0082	2.376	0.0000	0.0000
2025/11/05	2037	07/05/2026	12.40 Put	Bond Future	0.1600	0.0002	0.1100	0.0001	31.250	0.0000	0.0000
2025/11/05	2037	07/05/2026	10.95 Put	Bond Future	44.5900	0.0446	35.3600	0.0354	20.700	0.0000	0.0000
2025/11/05	2037	07/05/2026	10.95 Call	Bond Future	9101.7300	9.1017	9487.2100	9.4872	4.235	0.0000	0.0000
2025/11/05	2037	07/05/2026		Bond Future	9.4295	96.1611	9.3677	96.5558	0.654	0.0000	0.0000
2025/11/05	2037	07/05/2026	11.32 Call	Bond Future	11093.2600	11.0933	11484.7400	11.4847	3.529	0.0000	0.0000
2025/11/05	2037	07/05/2026	11.32 Put	Bond Future	14.0800	0.0141	10.8500	0.0109	22.940	0.0000	0.0000
2025/11/05	2037	07/05/2026	9.00 Put	Bond Future	3749.7700	3.7498	3475.1500	3.4752	7.324	0.0000	0.0000
2025/11/05	2037	07/05/2026	9.00 Call	Bond Future	956.0300	0.9560	1076.1200	1.0761	12.561	0.0000	0.0000
2025/11/05	2037	07/05/2026	9.49 Put	Bond Future	1736.8500	1.7369	1557.1900	1.5572	10.344	0.0000	0.0000
2025/11/05	2037	07/05/2026	9.49 Call	Bond Future	2121.9800	2.1220	2337.0300	2.3370	10.134	0.0000	0.0000
2025/11/05	2037	07/05/2026	10.06 Call	Bond Future	4422.7800	4.4228	4742.6100	4.7426	7.231	0.0000	0.0000
2025/11/05	2037	07/05/2026	10.06 Put	Bond Future	514.6500	0.5147	439.7700	0.4398	14.550	0.0000	0.0000
2025/11/05	2037	06/08/2026		Bond Future	9.5138	93.6430	9.4495	94.0457	0.676	0.0000	0.0000
2025/11/05	2037	06/08/2026	11.71 Call	Bond Future	12494.7000	12.4947	12890.8600	12.8909	3.171	0.0000	0.0000
2025/11/05	2037	06/08/2026	11.71 Put	Bond Future	38.6300	0.0386	32.0600	0.0321	17.008	0.0000	0.0000
2025/11/05	2037	06/08/2026	11.30 Call	Bond Future	10409.8100	10.4098	10797.2700	10.7973	3.722	0.0000	0.0000
2025/11/05	2037	06/08/2026	11.30 Put	Bond Future	99.2500	0.0993	83.9800	0.0840	15.385	0.0000	0.0000
2025/11/05	2037	06/08/2026	10.70 Call	Bond Future	7348.6900	7.3487	7708.6900	7.7087	4.899	0.0000	0.0000
2025/11/05	2037	06/08/2026	10.70 Put	Bond Future	320.8300	0.3208	278.1000	0.2781	13.319	0.0000	0.0000
2025/11/05	2037	06/08/2026	10.02 Put	Bond Future	1088.7200	1.0887	974.5400	0.9745	10.488	0.0000	0.0000
2025/11/05	2037	06/08/2026	10.02 Call	Bond Future	4178.9900	4.1790	4467.5400	4.4675	6.905	0.0000	0.0000
2025/11/05	2037	05/11/2026		Bond Future	9.5968	95.2863	9.5299	95.6969	0.697	0.0000	0.0000
2025/11/05	2037	05/11/2026	10.62 Call	Bond Future	6685.4000	6.6854	7023.5100	7.0235	5.057	0.0000	0.0000
2025/11/05	2037	05/11/2026	10.62 Put	Bond Future	696.6900	0.6967	624.2600	0.6243	10.396	0.0000	0.0000
2025/11/05	2037	05/11/2026	10.83 Call	Bond Future	7661.7300	7.6617	8016.3700	8.0164	4.629	0.0000	0.0000
2025/11/05	2037	05/11/2026	10.83 Put	Bond Future	508.7200	0.5087	452.8200	0.4528	10.988	0.0000	0.0000
2025/11/05	2037	05/11/2026	10.23 Call	Bond Future	4990.3200	4.9903	5288.3700	5.2884	5.973	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
2025/11/05	2037	05/11/2026	10.23 Put		Bond Future	1221.2000	1.2212	1108.7100	1.1087	9.211	0.0000	0.0000
2025/11/05	2037	05/11/2026	9.46 Put		Bond Future	3283.6500	3.2837	3065.9800	3.0660	6.629	0.0000	0.0000
2025/11/05	2037	05/11/2026	9.46 Call		Bond Future	2441.5700	2.4416	2634.4400	2.6344	7.899	0.0000	0.0000
2025/11/05	2038	06/11/2025			Bond Future	146.9055	146.9055	147.0106	147.0106	0.072	0.0000	0.0000
2025/11/05	2038	06/11/2025	143.88 Call		Bond Future	3025.5000	3.0255	3130.6000	3.1306	3.474	0.0000	0.0000
2025/11/05	2038	06/11/2025	143.88 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2038	05/02/2026			Bond Future	147.4195	147.4195	147.5273	147.5273	0.073	0.0000	0.0000
2025/11/05	2038	05/02/2026	143.20 Call		Bond Future	4219.4800	4.2195	4327.3400	4.3273	2.556	0.0000	0.0000
2025/11/05	2038	05/02/2026	143.20 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2038	07/05/2026			Bond Future	150.1681	150.1681	150.2778	150.2778	0.073	0.0000	0.0000
2025/11/05	2038	07/05/2026	144.53 Call		Bond Future	5638.0900	5.6381	5747.7900	5.7478	1.946	0.0000	0.0000
2025/11/05	2038	07/05/2026	144.53 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2038	06/08/2026			Bond Future	150.7200	150.7200	150.8331	150.8331	0.075	0.0000	0.0000
2025/11/05	2038	06/08/2026	144.72 Call		Bond Future	6000.0000	6.0000	6113.1300	6.1131	1.886	0.0000	0.0000
2025/11/05	2038	06/08/2026	144.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2038	05/11/2026			Bond Future	153.4025	153.4025	153.5188	153.5188	0.076	0.0000	0.0000
2025/11/05	2038	05/11/2026	146.31 Call		Bond Future	7092.5000	7.0925	7208.8000	7.2088	1.640	0.0000	0.0000
2025/11/05	2038	05/11/2026	146.31 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2040	06/11/2025			Bond Future	9.7133	97.0554	9.6508	97.5147	0.643	0.0000	0.0000
2025/11/05	2040	06/11/2025	11.84 Call		Bond Future	13881.9100	13.8819	14341.1300	14.3411	3.308	0.0000	0.0000
2025/11/05	2040	06/11/2025	11.84 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2040	05/02/2026			Bond Future	9.7901	94.2955	9.7254	94.7634	0.661	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.49 Call		Bond Future	11176.3700	11.1764	11643.7500	11.6438	4.182	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.49 Put		Bond Future	1.2700	0.0013	0.7700	0.0008	39.370	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.24 Call		Bond Future	3545.5700	3.5456	3929.1400	3.9291	10.818	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.24 Put		Bond Future	383.5700	0.3836	299.2600	0.2993	21.980	0.0000	0.0000
2025/11/05	2040	05/02/2026	9.80 Put		Bond Future	1466.7000	1.4667	1243.5100	1.2435	15.217	0.0000	0.0000
2025/11/05	2040	05/02/2026	9.80 Call		Bond Future	1538.0500	1.5381	1782.7400	1.7827	15.909	0.0000	0.0000
2025/11/05	2040	05/02/2026	13.23 Call		Bond Future	20688.7900	20.6888	21156.6700	21.1567	2.262	0.0000	0.0000
2025/11/05	2040	05/02/2026	13.23 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.82 Put		Bond Future	0.1900	0.0002	0.1100	0.0001	42.105	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.82 Call		Bond Future	13116.7700	13.1168	13584.5700	13.5846	3.566	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.35 Put		Bond Future	257.6700	0.2577	196.6500	0.1967	23.681	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.35 Call		Bond Future	4169.3100	4.1693	4576.1700	4.5762	9.758	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.75 Call		Bond Future	6610.7600	6.6108	7064.3400	7.0643	6.861	0.0000	0.0000
2025/11/05	2040	05/02/2026	10.75 Put		Bond Future	47.7900	0.0478	33.4900	0.0335	29.923	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.15 Call		Bond Future	9109.0200	9.1090	9574.3200	9.5743	5.108	0.0000	0.0000
2025/11/05	2040	05/02/2026	11.15 Put		Bond Future	7.3600	0.0074	4.7800	0.0048	35.054	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
2025/11/05	2040	07/05/2026	12.22 Call	Bond Future	14730.7500	14.7308	15206.2800	3.228	0.0000	0.0000
2025/11/05	2040	07/05/2026	12.22 Put	Bond Future	3.4100	0.0034	2.4800	27.273	0.0000	0.0000
2025/11/05	2040	07/05/2026	11.72 Call	Bond Future	11915.5800	11.9156	12387.4200	3.960	0.0000	0.0000
2025/11/05	2040	07/05/2026	11.72 Put	Bond Future	19.2700	0.0193	14.6500	0.0147	23.975	0.0000
2025/11/05	2040	07/05/2026	10.70 Put	Bond Future	352.3600	0.3524	292.0800	0.2921	17.108	0.0000
2025/11/05	2040	07/05/2026	10.70 Call	Bond Future	5987.8700	5.9879	6404.0500	6.4041	6.950	0.0000
2025/11/05	2040	07/05/2026	12.53 Call	Bond Future	16410.6100	16.4106	16886.7900	16.8868	2.902	0.0000
2025/11/05	2040	07/05/2026	12.53 Put	Bond Future	0.9500	0.0010	0.6700	0.0007	29.474	0.0000
2025/11/05	2040	07/05/2026	12.03 Call	Bond Future	13676.1200	13.6761	14150.7400	14.1507	3.470	0.0000
2025/11/05	2040	07/05/2026	12.03 Put	Bond Future	7.1200	0.0071	5.2800	0.0053	25.843	0.0000
2025/11/05	2040	07/05/2026	11.12 Put	Bond Future	112.1200	0.1121	89.4200	0.0894	20.246	0.0000
2025/11/05	2040	07/05/2026	11.12 Call	Bond Future	8408.1200	8.4081	8861.8800	8.8619	5.397	0.0000
2025/11/05	2040	07/05/2026		Bond Future	9.8684	96.0310	9.8014	96.5075	0.679	0.0000
2025/11/05	2040	07/05/2026	11.67 Call	Bond Future	11627.4200	11.6274	12098.5600	12.0986	4.052	0.0000
2025/11/05	2040	07/05/2026	11.67 Put	Bond Future	22.4900	0.0225	17.1700	0.0172	23.655	0.0000
2025/11/05	2040	06/08/2026		Bond Future	9.9588	93.2599	9.8892	93.7459	0.699	0.0000
2025/11/05	2040	06/08/2026	12.19 Call	Bond Future	13869.4900	13.8695	14347.5700	14.3476	3.447	0.0000
2025/11/05	2040	06/08/2026	12.19 Put	Bond Future	43.4000	0.0434	35.5600	0.0356	18.065	0.0000
2025/11/05	2040	05/11/2026	11.27 Call	Bond Future	8432.7100	8.4327	8859.6800	8.8597	5.063	0.0000
2025/11/05	2040	05/11/2026	11.27 Put	Bond Future	584.5100	0.5845	516.2700	0.5163	11.675	0.0000
2025/11/05	2040	05/11/2026	10.67 Call	Bond Future	5519.5800	5.5196	5878.3100	5.8783	6.499	0.0000
2025/11/05	2040	05/11/2026	10.67 Put	Bond Future	1396.7800	1.3968	1260.3000	1.2603	9.771	0.0000
2025/11/05	2040	05/11/2026	9.91 Put	Bond Future	3696.7800	3.6968	3436.0000	3.4360	7.054	0.0000
2025/11/05	2040	05/11/2026	9.91 Call	Bond Future	2752.2100	2.7522	2986.6400	2.9866	8.518	0.0000
2025/11/05	2040	05/11/2026		Bond Future	10.0471	94.8962	9.9750	95.3915	0.718	0.0000
2025/11/05	2040	05/11/2026	11.06 Call	Bond Future	7371.3600	7.3714	7778.2600	7.7783	5.520	0.0000
2025/11/05	2040	05/11/2026	11.06 Put	Bond Future	800.6900	0.8007	712.3800	0.7124	11.029	0.0000
2025/11/05	2043	06/11/2025		Bond Future	114.9350	114.9350	114.8999	114.8999	0.031	0.0000
2025/11/05	2043	06/11/2025	110.43 Call	Bond Future	4505.0300	4.5050	4469.9000	4.4699	0.780	0.0000
2025/11/05	2043	06/11/2025	110.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	2043	05/02/2026		Bond Future	114.2196	114.2196	114.1844	114.1844	0.031	0.0000
2025/11/05	2043	05/02/2026	109.66 Call	Bond Future	4634.0005	4.6340	4598.9119	4.5989	0.757	0.0000
2025/11/05	2043	05/02/2026	109.66 Put	Bond Future	74.3605	0.0744	74.5419	0.0745	0.244	0.0000
2025/11/05	2043	07/05/2026		Bond Future	116.3491	116.3491	116.3132	116.3132	0.031	0.0000
2025/11/05	2043	07/05/2026	111.70 Call	Bond Future	4919.7210	4.9197	4885.9612	4.8860	0.686	0.0000
2025/11/05	2043	07/05/2026	111.70 Put	Bond Future	270.6010	0.2706	272.7812	0.2728	0.806	0.0000
2025/11/05	2043	06/08/2026		Bond Future	115.6240	115.6240	115.5885	115.5885	0.031	0.0000
2025/11/05	2043	06/08/2026	110.88 Call	Bond Future	5233.7679	5.2338	5201.9471	5.2019	0.608	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
2025/11/05	2043	06/08/2026	110.88 Put	Bond Future	489.7479	0.4897	493.4271	0.4934	0.751	0.0000	0.0000
2025/11/05	2043	05/11/2026		Bond Future	117.6808	117.6808	117.6455	117.6455	0.030	0.0000	0.0000
2025/11/05	2043	05/11/2026	112.84 Call	Bond Future	5536.9094	5.5369	5506.4084	5.5064	0.551	0.0000	0.0000
2025/11/05	2043	05/11/2026	112.84 Put	Bond Future	696.1294	0.6961	700.8884	0.7009	0.684	0.0000	0.0000
2025/11/05	2044	06/11/2025		Bond Future	9.9332	92.5474	9.8908	92.8755	0.427	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.88 Call	Bond Future	13258.6600	13.2587	13586.7100	13.5867	2.474	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.25 Call	Bond Future	15427.4900	15.4275	15755.5400	15.7555	2.126	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.00 Call	Bond Future	13973.0900	13.9731	14301.1400	14.3011	2.348	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.20 Call	Bond Future	15140.2300	15.1402	15468.2800	15.4683	2.167	0.0000	0.0000
2025/11/05	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.75 Call	Bond Future	12472.4400	12.4724	12800.4900	12.8005	2.630	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2044	06/11/2025	11.25 Call	Bond Future	9325.1300	9.3251	9653.1800	9.6532	3.518	0.0000	0.0000
2025/11/05	2044	05/02/2026		Bond Future	10.0091	89.8314	9.9652	90.1658	0.439	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.56 Call	Bond Future	10681.7500	10.6818	11015.3000	11.0153	3.123	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.56 Put	Bond Future	3.0000	0.0030	2.1500	0.0022	28.333	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.45 Call	Bond Future	9994.1900	9.9942	10327.1600	10.3272	3.332	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.45 Put	Bond Future	5.2300	0.0052	3.8000	0.0038	27.342	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.25 Call	Bond Future	8723.8500	8.7239	9054.7500	9.0548	3.793	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.25 Put	Bond Future	13.8400	0.0138	10.3400	0.0103	25.289	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.50 Call	Bond Future	10307.7500	10.3078	10641.0200	10.6410	3.233	0.0000	0.0000
2025/11/05	2044	05/02/2026	11.50 Put	Bond Future	4.0700	0.0041	2.9400	0.0029	27.764	0.0000	0.0000
2025/11/05	2044	05/02/2026	10.90 Put	Bond Future	68.8100	0.0688	54.1700	0.0542	21.276	0.0000	0.0000
2025/11/05	2044	05/02/2026	10.90 Call	Bond Future	6461.0500	6.4611	6780.8100	6.7808	4.949	0.0000	0.0000
2025/11/05	2044	05/02/2026	10.07 Put	Bond Future	1349.9900	1.3500	1198.5600	1.1986	11.217	0.0000	0.0000
2025/11/05	2044	05/02/2026	10.07 Call	Bond Future	1811.1900	1.8112	1994.1600	1.9942	10.102	0.0000	0.0000
2025/11/05	2044	07/05/2026		Bond Future	10.0860	91.4848	10.0407	91.8253	0.449	0.0000	0.0000
2025/11/05	2044	07/05/2026	11.80 Call	Bond Future	11564.5000	11.5645	11899.6900	11.8997	2.898	0.0000	0.0000
2025/11/05	2044	07/05/2026	11.80 Put	Bond Future	31.4600	0.0315	26.1800	0.0262	16.783	0.0000	0.0000
2025/11/05	2044	06/08/2026		Bond Future	10.1738	88.7566	10.1268	89.1040	0.462	0.0000	0.0000
2025/11/05	2044	06/08/2026	12.42 Call	Bond Future	14473.5400	14.4735	14814.9800	14.8150	2.359	0.0000	0.0000
2025/11/05	2044	06/08/2026	12.42 Put	Bond Future	46.5000	0.0465	40.5100	0.0405	12.882	0.0000	0.0000
2025/11/05	2044	05/11/2026		Bond Future	10.2592	90.3139	10.2105	90.6682	0.474	0.0000	0.0000
2025/11/05	2044	05/11/2026	11.34 Call	Bond Future	8125.6400	8.1256	8419.3800	8.4194	3.615	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	
2025/11/05	2044	05/11/2026	11.34 Put	Bond Future	784.8000	0.7848	724.2200	0.7242	7.719	0.0000	0.0000
2025/11/05	2046	06/11/2025		Bond Future	126.0929	126.0929	126.3325	126.3325	0.190	0.0000	0.0000
2025/11/05	2046	06/11/2025	125.41 Call	Bond Future	682.8900	0.6829	922.4800	0.9225	35.085	0.0000	0.0000
2025/11/05	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2046	05/02/2026		Bond Future	128.3965	128.3965	128.6412	128.6412	0.191	0.0000	0.0000
2025/11/05	2046	05/02/2026	121.65 Call	Bond Future	6746.5000	6.7465	6991.1600	6.9912	3.626	0.0000	0.0000
2025/11/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2046	07/05/2026		Bond Future	128.4925	128.4925	128.7416	128.7416	0.194	0.0000	0.0000
2025/11/05	2046	07/05/2026	124.95 Call	Bond Future	3542.4500	3.5425	3791.5700	3.7916	7.032	0.0000	0.0000
2025/11/05	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2046	06/08/2026		Bond Future	130.8510	130.8510	131.1058	131.1058	0.195	0.0000	0.0000
2025/11/05	2046	06/08/2026	122.38 Call	Bond Future	8470.9800	8.4710	8725.8200	8.7258	3.008	0.0000	0.0000
2025/11/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2046	05/11/2026		Bond Future	130.8461	130.8461	131.1067	131.1067	0.199	0.0000	0.0000
2025/11/05	2046	05/11/2026	125.48 Call	Bond Future	5366.0800	5.3661	5626.7200	5.6267	4.857	0.0000	0.0000
2025/11/05	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2050	06/11/2025		Bond Future	127.8915	127.8915	127.8531	127.8531	0.030	0.0000	0.0000
2025/11/05	2050	06/11/2025	124.42 Call	Bond Future	3471.4900	3.4715	3433.0800	3.4331	1.106	0.0000	0.0000
2025/11/05	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2050	05/02/2026		Bond Future	127.8096	127.8096	127.7712	127.7712	0.030	0.0000	0.0000
2025/11/05	2050	05/02/2026	122.82 Call	Bond Future	4989.6400	4.9896	4951.2300	4.9512	0.770	0.0000	0.0000
2025/11/05	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2050	07/05/2026		Bond Future	130.1925	130.1925	130.1532	130.1532	0.030	0.0000	0.0000
2025/11/05	2050	07/05/2026	124.07 Call	Bond Future	6122.4900	6.1225	6083.1900	6.0832	0.642	0.0000	0.0000
2025/11/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2050	06/08/2026		Bond Future	130.1260	130.1260	130.0873	130.0873	0.030	0.0000	0.0000
2025/11/05	2050	06/08/2026	123.27 Call	Bond Future	6855.9800	6.8560	6817.3300	6.8173	0.564	0.0000	0.0000
2025/11/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	2050	05/11/2026		Bond Future	132.4418	132.4418	132.4034	132.4034	0.029	0.0000	0.0000
2025/11/05	2050	05/11/2026	123.84 Call	Bond Future	8601.7900	8.6018	8563.3900	8.5634	0.446	0.0000	0.0000
2025/11/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	AL37	06/11/2025		Index Future	1220.1200	1220.1200	1222.1360	1222.1360	0.165	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	
2025/11/05	AL37	05/02/2026		Index Future	1242.1100	1242.1100	1244.1640	1244.1640	0.165	0.0000	0.0000
2025/11/05	AL37	07/05/2026		Index Future	1264.9700	1264.9700	1267.0610	1267.0610	0.165	0.0000	0.0000
2025/11/05	AL37	06/08/2026		Index Future	1287.6620	1287.6620	1289.7940	1289.7940	0.166	0.0000	0.0000
2025/11/05	AL37	05/11/2026		Index Future	1310.5710	1310.5710	1312.7450	1312.7450	0.166	0.0000	0.0000
2025/11/05	AL7T	06/11/2025		Index Future	1537.6290	1537.6290	1542.8320	1542.8320	0.338	0.0000	0.0000
2025/11/05	AL7T	05/02/2026		Index Future	1565.3410	1565.3410	1570.6410	1570.6410	0.339	0.0000	0.0000
2025/11/05	AL7T	07/05/2026		Index Future	1594.1500	1594.1500	1599.5460	1599.5460	0.338	0.0000	0.0000
2025/11/05	AL7T	06/08/2026		Index Future	1622.7470	1622.7470	1628.2440	1628.2440	0.339	0.0000	0.0000
2025/11/05	AL7T	05/11/2026		Index Future	1651.6180	1651.6180	1657.2170	1657.2170	0.339	0.0000	0.0000
2025/11/05	ALBI	06/11/2025		Index Future	1294.5460	1294.5460	1298.1460	1298.1460	0.278	0.0000	0.0000
2025/11/05	ALBI	05/02/2026		Index Future	1317.8780	1317.8780	1321.5440	1321.5440	0.278	0.0000	0.0000
2025/11/05	ALBI	07/05/2026		Index Future	1342.1320	1342.1320	1345.8650	1345.8650	0.278	0.0000	0.0000
2025/11/05	ALBI	06/08/2026		Index Future	1366.2080	1366.2080	1370.0120	1370.0120	0.278	0.0000	0.0000
2025/11/05	ALBI	05/11/2026		Index Future	1390.5150	1390.5150	1394.3900	1394.3900	0.279	0.0000	0.0000
2025/11/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	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	
2025/11/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/05	ES33	06/11/2025		Bond Future	9.3939	90.8154	9.3410	91.0859	0.564	0.0000	0.0000
2025/11/05	ES33	06/11/2025	12.01 Call	Bond Future	12165.1400	12.1651	12435.7000	12.4357	2.224	0.0000	0.0000
2025/11/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES33	05/02/2026		Bond Future	9.4865	92.4745	9.4310	92.7504	0.585	0.0000	0.0000
2025/11/05	ES33	05/02/2026	11.49 Call	Bond Future	9278.9800	9.2790	9554.8800	9.5549	2.973	0.0000	0.0000
2025/11/05	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES33	07/05/2026		Bond Future	9.5736	90.4041	9.5156	90.6850	0.606	0.0000	0.0000
2025/11/05	ES33	07/05/2026	11.69 Call	Bond Future	9523.5400	9.5235	9804.5000	9.8045	2.950	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
2025/11/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES33	06/08/2026		Bond Future	9.6756	92.0627	9.6145	92.3497	0.631	0.0000	0.0000
2025/11/05	ES33	06/08/2026	12.02 Call	Bond Future	10194.0900	10.1941	10481.0300	10.4810	2.815	0.0000	0.0000
2025/11/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES33	05/11/2026		Bond Future	9.7903	89.9078	9.7261	90.2006	0.656	0.0000	0.0000
2025/11/05	ES33	05/11/2026	10.83 Call	Bond Future	4579.4200	4.5794	4872.2200	4.8722	6.394	0.0000	0.0000
2025/11/05	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES42	06/11/2025		Bond Future	10.0535	88.0130	9.9958	88.4303	0.573	0.0000	0.0000
2025/11/05	ES42	06/11/2025	12.39 Call	Bond Future	14679.0600	14.6791	15096.3800	15.0964	2.843	0.0000	0.0000
2025/11/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES42	05/02/2026		Bond Future	10.1342	89.6208	10.0746	90.0462	0.588	0.0000	0.0000
2025/11/05	ES42	05/02/2026	11.85 Call	Bond Future	11021.1200	11.0211	11446.4800	11.4465	3.859	0.0000	0.0000
2025/11/05	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES42	07/05/2026		Bond Future	10.2144	87.0270	10.1528	87.4601	0.603	0.0000	0.0000
2025/11/05	ES42	07/05/2026	12.20 Call	Bond Future	12385.5400	12.3855	12818.7300	12.8187	3.498	0.0000	0.0000
2025/11/05	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES42	06/08/2026		Bond Future	10.3025	88.6229	10.2387	89.0648	0.620	0.0000	0.0000
2025/11/05	ES42	06/08/2026	12.65 Call	Bond Future	14148.5600	14.1486	14590.5100	14.5905	3.124	0.0000	0.0000
2025/11/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	ES42	05/11/2026		Bond Future	10.3960	85.9353	10.3298	86.3859	0.636	0.0000	0.0000
2025/11/05	ES42	05/11/2026	11.66 Call	Bond Future	7970.5300	7.9705	8421.1200	8.4211	5.653	0.0000	0.0000
2025/11/05	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	GOVI	06/11/2025		GOVI	1271.0370	1271.0370	1274.4570	1274.4570	0.269	0.0000	0.0000
2025/11/05	GOVI	06/11/2025	1,112. Call 00	GOVI	1590370.0000	159.0370	1624570.0000	162.4570	2.150	0.0000	0.0000
2025/11/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	GOVI	05/02/2026		GOVI	1293.9450	1293.9450	1297.4280	1297.4280	0.269	0.0000	0.0000
2025/11/05	GOVI	05/02/2026	1,150. Call 00	GOVI	1439450.0000	143.9450	1474280.0000	147.4280	2.420	0.0000	0.0000
2025/11/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	GOVI	07/05/2026		GOVI	1317.7590	1317.7590	1321.3050	1321.3050	0.269	0.0000	0.0000
2025/11/05	GOVI	07/05/2026	1,177. Call 00	GOVI	1407590.0000	140.7590	1443050.0000	144.3050	2.519	0.0000	0.0000
2025/11/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	GOVI	06/08/2026		GOVI	1341.3980	1341.3980	1345.0110	1345.0110	0.269	0.0000	0.0000
2025/11/05	GOVI	06/08/2026	1,189. Call 00	GOVI	1523980.0000	152.3980	1560110.0000	156.0110	2.371	0.0000	0.0000
2025/11/05	GOVI	06/08/2026	1,189. Put 00	GOVI	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	
2025/11/05	GOVI	05/11/2026		GOVI		1365.2630	1365.2630	1368.9440	1368.9440	0.270	0.0000	0.0000
2025/11/05	GOVI	05/11/2026	1,277. Call 00	GOVI		882630.0000	88.2630	919440.0000	91.9440	4.170	0.0000	0.0000
2025/11/05	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/05	I258	06/11/2025		Bond Future		116.1104	116.1104	116.0753	116.0753	0.030	0.0000	0.0000
2025/11/05	I258	06/11/2025	112.39 Call	Bond Future		3720.4100	3.7204	3685.2600	3.6853	0.945	0.0000	0.0000
2025/11/05	I258	06/11/2025	112.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	I258	05/02/2026		Bond Future		115.4166	115.4166	115.3812	115.3812	0.031	0.0000	0.0000
2025/11/05	I258	05/02/2026	111.65 Call	Bond Future		4187.8076	4.1878	4152.7791	4.1528	0.836	0.0000	0.0000
2025/11/05	I258	05/02/2026	111.65 Put	Bond Future		421.2576	0.4213	421.5991	0.4216	0.081	0.0000	0.0000
2025/11/05	I258	07/05/2026		Bond Future		117.5684	117.5684	117.5324	117.5324	0.031	0.0000	0.0000
2025/11/05	I258	07/05/2026	113.73 Call	Bond Future		4778.9936	4.7790	4746.8155	4.7468	0.673	0.0000	0.0000
2025/11/05	I258	07/05/2026	113.73 Put	Bond Future		940.5936	0.9406	944.4055	0.9444	0.405	0.0000	0.0000
2025/11/05	I258	06/08/2026		Bond Future		116.8657	116.8657	116.8301	116.8301	0.030	0.0000	0.0000
2025/11/05	I258	06/08/2026	112.95 Call	Bond Future		5334.2895	5.3343	5304.2747	5.3043	0.563	0.0000	0.0000
2025/11/05	I258	06/08/2026	112.95 Put	Bond Future		1418.5595	1.4186	1424.1347	1.4241	0.393	0.0000	0.0000
2025/11/05	I258	05/11/2026		Bond Future		118.9445	118.9445	118.9091	118.9091	0.030	0.0000	0.0000
2025/11/05	I258	05/11/2026	114.95 Call	Bond Future		5843.7696	5.8438	5815.1169	5.8151	0.490	0.0000	0.0000
2025/11/05	I258	05/11/2026	114.95 Put	Bond Future		1849.2696	1.8493	1855.9769	1.8560	0.363	0.0000	0.0000
2025/11/05	IGOV	06/11/2025		Index Future		403.3490	403.3490	403.5840	403.5840	0.058	0.0000	0.0000
2025/11/05	IGOV	05/02/2026		Index Future		410.7190	410.7190	410.9580	410.9580	0.058	0.0000	0.0000
2025/11/05	IGOV	07/05/2026		Index Future		418.3760	418.3760	418.6200	418.6200	0.058	0.0000	0.0000
2025/11/05	IGOV	06/08/2026		Index Future		425.9790	425.9790	426.2280	426.2280	0.058	0.0000	0.0000
2025/11/05	IGOV	05/11/2026		Index Future		433.6520	433.6520	433.9070	433.9070	0.059	0.0000	0.0000
2025/11/05	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/05	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/05	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/05	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/05	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/05	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/05	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/05	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/05	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/05	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/05	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	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	
2025/11/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/05	R033	06/11/2025		Bond Future	8.4725	109.3957	8.4306	109.6344	0.494	0.0000	0.0000
2025/11/05	R033	06/11/2025	10.33 Call	Bond Future	9940.2300	9.9402	10178.9700	10.1790	2.402	0.0000	0.0000
2025/11/05	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R033	05/02/2026		Bond Future	8.5306	111.3670	8.4866	111.6105	0.516	0.0000	0.0000
2025/11/05	R033	05/02/2026	10.49 Call	Bond Future	10163.0900	10.1631	10405.3100	10.4053	2.383	0.0000	0.0000
2025/11/05	R033	05/02/2026	10.49 Put	Bond Future	5.8500	0.0059	4.6000	0.0046	21.368	0.0000	0.0000
2025/11/05	R033	07/05/2026		Bond Future	8.5847	108.3732	8.5385	108.6211	0.538	0.0000	0.0000
2025/11/05	R033	07/05/2026	10.38 Call	Bond Future	9166.8100	9.1668	9404.7600	9.4048	2.596	0.0000	0.0000
2025/11/05	R033	07/05/2026	10.38 Put	Bond Future	81.8000	0.0818	71.9200	0.0719	12.078	0.0000	0.0000
2025/11/05	R033	06/08/2026		Bond Future	8.6524	110.3359	8.6036	110.5891	0.564	0.0000	0.0000
2025/11/05	R033	06/08/2026	10.25 Call	Bond Future	8238.7900	8.2388	8463.5900	8.4636	2.729	0.0000	0.0000
2025/11/05	R033	06/08/2026	10.25 Put	Bond Future	357.2000	0.3572	328.7300	0.3287	7.970	0.0000	0.0000
2025/11/05	R033	05/11/2026		Bond Future	8.7287	107.2331	8.6771	107.4917	0.591	0.0000	0.0000
2025/11/05	R033	05/11/2026	9.33 Call	Bond Future	4551.8400	4.5518	4724.2100	4.7242	3.787	0.0000	0.0000
2025/11/05	R033	05/11/2026	9.33 Put	Bond Future	1595.5700	1.5956	1509.3500	1.5094	5.404	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.30 Call	Bond Future	8729.5200	8.7295	9057.0300	9.0570	3.752	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.68 Call	Bond Future	10810.9800	10.8110	11138.4900	11.1385	3.029	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.50 Call	Bond Future	9832.9700	9.8330	10160.4800	10.1605	3.331	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.15 Call	Bond Future	7890.1500	7.8902	8217.6600	8.2177	4.151	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	9.77 Call	Bond Future	5717.5300	5.7175	6045.0400	6.0450	5.728	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.00 Call	Bond Future	12515.0600	12.5151	12842.5700	12.8426	2.617	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.95 Call	Bond Future	17324.3500	17.3244	17651.8600	17.6519	1.890	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.45 Call	Bond Future	14838.6400	14.8386	15166.1500	15.1662	2.207	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/05	R035	06/11/2025	11.45 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.95 Call	Bond Future		12251.6800	12.2517	12579.1900	12.5792	2.673	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.08 Call	Bond Future		7494.9400	7.4949	7822.4500	7.8225	4.370	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.58 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.58 Call	Bond Future		10269.3900	10.2694	10596.9000	10.5969	3.189	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.67 Call	Bond Future		15944.5600	15.9446	16272.0700	16.2721	2.054	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.67 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	9.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	9.91 Call	Bond Future		6525.7700	6.5258	6853.2800	6.8533	5.019	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.41 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.41 Call	Bond Future		9338.6200	9.3386	9666.1300	9.6661	3.507	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.43 Call	Bond Future		14737.1400	14.7371	15064.6500	15.0647	2.222	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.43 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.44 Call	Bond Future		9503.8100	9.5038	9831.3200	9.8313	3.446	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025	10.94 Call	Bond Future		12198.8800	12.1989	12526.3900	12.5264	2.685	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.99 Call	Bond Future		17518.9700	17.5190	17846.4800	17.8465	1.869	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	06/11/2025		Bond Future		8.8228	102.0691	8.7707	102.3966	0.591	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.20 Call	Bond Future		13558.1000	13.5581	13885.6100	13.8856	2.416	0.0000	0.0000
2025/11/05	R035	06/11/2025	11.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R035	05/02/2026		Bond Future		8.8879	103.9084	8.8336	104.2422	0.612	0.0000	0.0000
2025/11/05	R035	05/02/2026	10.79 Call	Bond Future		10814.0300	10.8140	11147.7700	11.1478	3.086	0.0000	0.0000
2025/11/05	R035	05/02/2026	10.79 Put	Bond Future		0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.25 Call	Bond Future		2612.1600	2.6122	2869.0000	2.8690	9.832	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.25 Put	Bond Future		425.4300	0.4254	348.4600	0.3485	18.092	0.0000	0.0000
2025/11/05	R035	05/02/2026	8.85 Put	Bond Future		1397.8800	1.3979	1223.4000	1.2234	12.482	0.0000	0.0000
2025/11/05	R035	05/02/2026	8.85 Call	Bond Future		1165.2400	1.1652	1324.5700	1.3246	13.674	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.64 Call	Bond Future		4562.1700	4.5622	4874.3200	4.8743	6.842	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.64 Put	Bond Future		89.8800	0.0899	68.2200	0.0682	24.099	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.14 Call	Bond Future		2145.7100	2.1457	2378.2500	2.3783	10.837	0.0000	0.0000
2025/11/05	R035	05/02/2026	9.14 Put	Bond Future		616.6000	0.6166	515.3300	0.5153	16.424	0.0000	0.0000
2025/11/05	R035	05/02/2026	8.64 Put	Bond Future		2226.4300	2.2264	2001.3400	2.0013	10.110	0.0000	0.0000
2025/11/05	R035	05/02/2026	8.64 Call	Bond Future		692.2100	0.6922	800.9300	0.8009	15.706	0.0000	0.0000
2025/11/05	R035	05/02/2026	10.44 Put	Bond Future		1.3900	0.0014	0.9000	0.0009	35.252	0.0000	0.0000
2025/11/05	R035	05/02/2026	10.44 Call	Bond Future		8945.9200	8.9459	9279.2400	9.2792	3.726	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
2025/11/05	R035	05/02/2026	10.94 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000
2025/11/05	R035	05/02/2026	10.94 Call	Bond Future	11599.4300	11.5994	11933.2100	11.9332	2.878	0.0000
2025/11/05	R035	05/02/2026	12.44 Call	Bond Future	18967.4700	18.9675	19301.2800	19.3013	1.760	0.0000
2025/11/05	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R035	05/02/2026	11.17 Call	Bond Future	12785.9600	12.7860	13119.7700	13.1198	2.611	0.0000
2025/11/05	R035	05/02/2026	11.17 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/11/05	R035	05/02/2026	10.67 Call	Bond Future	10179.1100	10.1791	10512.7800	10.5128	3.278	0.0000
2025/11/05	R035	05/02/2026	10.67 Put	Bond Future	0.3600	0.0004	0.2200	0.0002	38.889	0.0000
2025/11/05	R035	05/02/2026	10.17 Put	Bond Future	6.2600	0.0063	4.2600	0.0043	31.949	0.0000
2025/11/05	R035	05/02/2026	10.17 Call	Bond Future	7473.0100	7.4730	7804.8200	7.8048	4.440	0.0000
2025/11/05	R035	05/02/2026	11.00 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000
2025/11/05	R035	05/02/2026	11.00 Call	Bond Future	11911.0200	11.9110	12244.8200	12.2448	2.802	0.0000
2025/11/05	R035	07/05/2026		Bond Future	8.9449	101.3178	8.8883	101.6577	0.633	0.0000
2025/11/05	R035	07/05/2026	10.86 Call	Bond Future	10666.5100	10.6665	11004.3500	11.0044	3.167	0.0000
2025/11/05	R035	07/05/2026	10.86 Put	Bond Future	8.9800	0.0090	6.9500	0.0070	22.606	0.0000
2025/11/05	R035	07/05/2026	8.29 Put	Bond Future	4603.7900	4.6038	4336.2800	4.3363	5.811	0.0000
2025/11/05	R035	07/05/2026	8.29 Call	Bond Future	578.2000	0.5782	650.5600	0.6506	12.515	0.0000
2025/11/05	R035	07/05/2026	8.79 Put	Bond Future	2323.1600	2.3232	2128.7300	2.1287	8.369	0.0000
2025/11/05	R035	07/05/2026	8.79 Call	Bond Future	1389.7700	1.3898	1535.2100	1.5352	10.465	0.0000
2025/11/05	R035	07/05/2026	9.20 Call	Bond Future	2600.4600	2.6005	2819.7700	2.8198	8.434	0.0000
2025/11/05	R035	07/05/2026	9.20 Put	Bond Future	1087.3000	1.0873	966.7400	0.9667	11.088	0.0000
2025/11/05	R035	07/05/2026	10.66 Call	Bond Future	9635.0200	9.6350	9971.0500	9.9711	3.488	0.0000
2025/11/05	R035	07/05/2026	10.66 Put	Bond Future	17.9800	0.0180	14.1400	0.0141	21.357	0.0000
2025/11/05	R035	07/05/2026	10.16 Call	Bond Future	7033.2300	7.0332	7357.0000	7.3570	4.603	0.0000
2025/11/05	R035	07/05/2026	10.16 Put	Bond Future	88.7600	0.0888	72.6600	0.0727	18.139	0.0000
2025/11/05	R035	07/05/2026	9.66 Put	Bond Future	367.5000	0.3675	314.2100	0.3142	14.501	0.0000
2025/11/05	R035	07/05/2026	9.66 Call	Bond Future	4533.8300	4.5338	4820.4100	4.8204	6.321	0.0000
2025/11/05	R035	07/05/2026	10.71 Call	Bond Future	9893.8300	9.8938	10230.4100	10.2304	3.402	0.0000
2025/11/05	R035	07/05/2026	10.71 Put	Bond Future	15.1600	0.0152	11.8700	0.0119	21.702	0.0000
2025/11/05	R035	07/05/2026	10.21 Call	Bond Future	7292.7900	7.2928	7618.5500	7.6186	4.467	0.0000
2025/11/05	R035	07/05/2026	10.21 Put	Bond Future	76.3900	0.0764	62.2800	0.0623	18.471	0.0000
2025/11/05	R035	07/05/2026	9.71 Put	Bond Future	322.3100	0.3223	274.3800	0.2744	14.871	0.0000
2025/11/05	R035	07/05/2026	9.71 Call	Bond Future	4771.3400	4.7713	5063.2800	5.0633	6.119	0.0000
2025/11/05	R035	07/05/2026	10.64 Call	Bond Future	9531.3500	9.5314	9867.1300	9.8671	3.523	0.0000
2025/11/05	R035	07/05/2026	10.64 Put	Bond Future	19.2400	0.0192	15.1500	0.0152	21.258	0.0000
2025/11/05	R035	07/05/2026	10.14 Call	Bond Future	6929.6000	6.9296	7252.5000	7.2525	4.660	0.0000
2025/11/05	R035	07/05/2026	10.14 Put	Bond Future	94.2000	0.0942	77.2300	0.0772	18.015	0.0000
2025/11/05	R035	07/05/2026	9.64 Put	Bond Future	387.0300	0.3870	331.4900	0.3315	14.350	0.0000
2025/11/05	R035	07/05/2026	9.64 Call	Bond Future	4439.9700	4.4400	4724.3000	4.7243	6.404	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
2025/11/05	R035	06/08/2026	8.29 Put	Bond Future	5163.7700	5.1638	4900.4900	4.9005	5.099	0.0000	0.0000
2025/11/05	R035	06/08/2026	8.29 Call	Bond Future	812.4200	0.8124	896.1300	0.8961	10.304	0.0000	0.0000
2025/11/05	R035	06/08/2026	8.79 Put	Bond Future	2936.6600	2.9367	2734.4300	2.7344	6.886	0.0000	0.0000
2025/11/05	R035	06/08/2026	8.79 Call	Bond Future	1615.7700	1.6158	1760.5300	1.7605	8.959	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.39 Call	Bond Future	3363.1300	3.3631	3595.7600	3.5958	6.917	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.39 Put	Bond Future	1197.5700	1.1976	1083.2100	1.0832	9.549	0.0000	0.0000
2025/11/05	R035	06/08/2026	10.22 Call	Bond Future	6977.0900	6.9771	7291.6200	7.2916	4.508	0.0000	0.0000
2025/11/05	R035	06/08/2026	10.22 Put	Bond Future	244.0900	0.2441	211.6300	0.2116	13.298	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.72 Call	Bond Future	4679.7000	4.6797	4953.1500	4.9532	5.843	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.72 Put	Bond Future	663.5900	0.6636	590.0500	0.5901	11.082	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.22 Put	Bond Future	1582.4400	1.5824	1443.7900	1.4438	8.762	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.22 Call	Bond Future	2776.3500	2.7764	2984.6900	2.9847	7.504	0.0000	0.0000
2025/11/05	R035	06/08/2026	10.13 Call	Bond Future	6545.0100	6.5450	6854.0400	6.8540	4.722	0.0000	0.0000
2025/11/05	R035	06/08/2026	10.13 Put	Bond Future	293.4800	0.2935	255.5200	0.2555	12.934	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.63 Call	Bond Future	4300.2000	4.3002	4563.5400	4.5635	6.124	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.63 Put	Bond Future	784.1800	0.7842	700.5300	0.7005	10.667	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.13 Put	Bond Future	1820.6200	1.8206	1668.6000	1.6686	8.350	0.0000	0.0000
2025/11/05	R035	06/08/2026	9.13 Call	Bond Future	2495.0100	2.4950	2689.9800	2.6900	7.814	0.0000	0.0000
2025/11/05	R035	06/08/2026		Bond Future	9.0141	103.1531	8.9549	103.5001	0.657	0.0000	0.0000
2025/11/05	R035	06/08/2026	11.06 Call	Bond Future	11108.3500	11.1084	11449.3600	11.4494	3.070	0.0000	0.0000
2025/11/05	R035	06/08/2026	11.06 Put	Bond Future	35.9900	0.0360	30.0100	0.0300	16.616	0.0000	0.0000
2025/11/05	R035	05/11/2026		Bond Future	9.0931	100.4647	9.0312	100.8185	0.681	0.0000	0.0000
2025/11/05	R035	05/11/2026	10.03 Call	Bond Future	5793.5300	5.7935	6082.4000	6.0824	4.986	0.0000	0.0000
2025/11/05	R035	05/11/2026	10.03 Put	Bond Future	637.3300	0.6373	572.3500	0.5724	10.196	0.0000	0.0000
2025/11/05	R038	06/11/2025		Bond Future	9.3732	112.1023	9.3158	112.5509	0.613	0.0000	0.0000
2025/11/05	R038	06/11/2025	11.24 Call	Bond Future	13282.8400	13.2828	13731.5000	13.7315	3.378	0.0000	0.0000
2025/11/05	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R038	06/11/2025	12.33 Call	Bond Future	19995.2700	19.9953	20443.9300	20.4439	2.244	0.0000	0.0000
2025/11/05	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R038	06/11/2025	10.98 Call	Bond Future	11574.9300	11.5749	12023.5900	12.0236	3.876	0.0000	0.0000
2025/11/05	R038	05/02/2026		Bond Future	9.4484	114.1224	9.3888	114.5796	0.632	0.0000	0.0000
2025/11/05	R038	05/02/2026	11.44 Call	Bond Future	13837.2000	13.8372	14294.3700	14.2944	3.304	0.0000	0.0000
2025/11/05	R038	05/02/2026	11.44 Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2025/11/05	R038	07/05/2026		Bond Future	9.5211	110.7380	9.4592	111.2035	0.651	0.0000	0.0000
2025/11/05	R038	07/05/2026	11.40 Call	Bond Future	12901.7000	12.9017	13364.0900	13.3641	3.584	0.0000	0.0000
2025/11/05	R038	07/05/2026	11.40 Put	Bond Future	12.9400	0.0129	9.8100	0.0098	24.189	0.0000	0.0000
2025/11/05	R038	06/08/2026		Bond Future	9.6045	112.7433	9.5400	113.2183	0.672	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	
2025/11/05	R038	06/08/2026	11.77 Call	Bond Future	14430.6900	14.4307	14897.9600	14.8980	3.238	0.0000	0.0000
2025/11/05	R038	06/08/2026	11.77 Put	Bond Future	44.3000	0.0443	36.5900	0.0366	17.404	0.0000	0.0000
2025/11/05	R038	05/11/2026		Bond Future	9.6937	109.2416	9.6266	109.7258	0.693	0.0000	0.0000
2025/11/05	R038	05/11/2026	10.72 Call	Bond Future	7758.1500	7.7582	8162.3400	8.1623	5.210	0.0000	0.0000
2025/11/05	R038	05/11/2026	10.72 Put	Bond Future	722.4500	0.7225	642.4800	0.6425	11.069	0.0000	0.0000
2025/11/05	R053	06/11/2025		Bond Future	9.7979	118.6061	9.7557	119.0666	0.431	0.0000	0.0000
2025/11/05	R053	06/11/2025	11.76 Call	Bond Future	18391.8100	18.3918	18852.3000	18.8523	2.504	0.0000	0.0000
2025/11/05	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R053	05/02/2026		Bond Future	9.8659	120.7434	9.8223	121.2127	0.442	0.0000	0.0000
2025/11/05	R053	05/02/2026	11.49 Call	Bond Future	15412.0000	15.4120	15880.6200	15.8806	3.041	0.0000	0.0000
2025/11/05	R053	05/02/2026	11.49 Put	Bond Future	2.4000	0.0024	1.6800	0.0017	30.000	0.0000	0.0000
2025/11/05	R053	07/05/2026		Bond Future	9.9313	117.1038	9.8864	117.5816	0.452	0.0000	0.0000
2025/11/05	R053	07/05/2026	11.69 Call	Bond Future	16366.2300	16.3662	16837.5600	16.8376	2.880	0.0000	0.0000
2025/11/05	R053	07/05/2026	11.69 Put	Bond Future	37.5800	0.0376	31.1400	0.0311	17.137	0.0000	0.0000
2025/11/05	R053	06/08/2026		Bond Future	10.0044	119.2243	9.9579	119.7119	0.465	0.0000	0.0000
2025/11/05	R053	06/08/2026	12.28 Call	Bond Future	20172.5700	20.1726	20652.3200	20.6523	2.378	0.0000	0.0000
2025/11/05	R053	06/08/2026	12.28 Put	Bond Future	59.5100	0.0595	51.6800	0.0517	13.157	0.0000	0.0000
2025/11/05	R053	05/11/2026		Bond Future	10.0809	115.4583	10.0328	115.9555	0.477	0.0000	0.0000
2025/11/05	R053	05/11/2026	11.21 Call	Bond Future	11639.1500	11.6392	12059.2500	12.0593	3.609	0.0000	0.0000
2025/11/05	R053	05/11/2026	11.21 Put	Bond Future	956.5400	0.9565	879.5300	0.8795	8.051	0.0000	0.0000
2025/11/05	R186	06/11/2025		Bond Future	7.3859	107.3454	7.3752	107.3570	0.145	0.0000	0.0000
2025/11/05	R186	06/11/2025	8.13 Call	Bond Future	794.5800	0.7946	806.0500	0.8061	1.444	0.0000	0.0000
2025/11/05	R186	06/11/2025	8.13 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/05	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/05	R186	05/02/2026	8.43 Call	Bond Future	79.5400	0.0795	79.1100	0.0791	0.541	0.0000	0.0000
2025/11/05	R186	05/02/2026	8.43 Put	Bond Future	79.5400	0.0795	79.1100	0.0791	0.541	0.0000	0.0000
2025/11/05	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/05	R186	07/05/2026	8.69 Call	Bond Future	111.9700	0.1120	111.6600	0.1117	0.277	0.0000	0.0000
2025/11/05	R186	07/05/2026	8.69 Put	Bond Future	111.9700	0.1120	111.6600	0.1117	0.277	0.0000	0.0000
2025/11/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/05	R186	06/08/2026	8.57 Call	Bond Future	93.3500	0.0934	93.1800	0.0932	0.182	0.0000	0.0000
2025/11/05	R186	06/08/2026	8.57 Put	Bond Future	93.3500	0.0934	93.1800	0.0932	0.182	0.0000	0.0000
2025/11/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/05	R186	05/11/2026	8.12 Call	Bond Future	53.3300	0.0533	53.2600	0.0533	0.131	0.0000	0.0000
2025/11/05	R186	05/11/2026	8.12 Put	Bond Future	53.3300	0.0533	53.2600	0.0533	0.131	0.0000	0.0000
2025/11/05	R202	06/11/2025		Bond Future	284.3556	284.3556	284.2682	284.2682	0.031	0.0000	0.0000
2025/11/05	R202	06/11/2025	275.64 Call	Bond Future	8715.6400	8.7156	8628.2400	8.6282	1.003	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
2025/11/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/05	R202	05/02/2026		Bond Future	284.2002	284.2002	284.1126	284.1126	0.031	0.0000
2025/11/05	R202	05/02/2026	277.82 Call	Bond Future	6380.2000	6.3802	6292.6100	6.2926	1.373	0.0000
2025/11/05	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R202	07/05/2026		Bond Future	289.4989	289.4989	289.4095	289.4095	0.031	0.0000
2025/11/05	R202	07/05/2026	277.55 Call	Bond Future	11948.9200	11.9489	11859.5000	11.8595	0.748	0.0000
2025/11/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R202	06/08/2026		Bond Future	289.3829	289.3829	289.2944	289.2944	0.031	0.0000
2025/11/05	R202	06/08/2026	278.86 Call	Bond Future	10522.8800	10.5229	10434.3900	10.4344	0.841	0.0000
2025/11/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R202	05/11/2026		Bond Future	294.5337	294.5337	294.4461	294.4461	0.030	0.0000
2025/11/05	R202	05/11/2026	280.46 Call	Bond Future	14073.6600	14.0737	13986.0500	13.9861	0.623	0.0000
2025/11/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R209	06/11/2025		Bond Future	9.0927	81.8618	9.0407	82.1642	0.573	0.0000
2025/11/05	R209	06/11/2025	11.27 Call	Bond Future	11432.6100	11.4326	11734.9200	11.7349	2.644	0.0000
2025/11/05	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R209	05/02/2026		Bond Future	9.1567	83.3370	9.1027	83.6451	0.590	0.0000
2025/11/05	R209	05/02/2026	10.93 Call	Bond Future	9325.6200	9.3256	9633.5700	9.6336	3.302	0.0000
2025/11/05	R209	05/02/2026	10.93 Put	Bond Future	0.4500	0.0005	0.2800	0.0003	37.778	0.0000
2025/11/05	R209	07/05/2026		Bond Future	9.2178	81.7193	9.1618	82.0329	0.608	0.0000
2025/11/05	R209	07/05/2026	11.07 Call	Bond Future	9562.0900	9.5621	9873.0600	9.8731	3.252	0.0000
2025/11/05	R209	07/05/2026	11.07 Put	Bond Future	12.6600	0.0127	9.9700	0.0100	21.248	0.0000
2025/11/05	R209	06/08/2026		Bond Future	9.2891	83.1995	9.2308	83.5196	0.627	0.0000
2025/11/05	R209	06/08/2026	11.39 Call	Bond Future	10570.1500	10.5702	10884.3900	10.8844	2.973	0.0000
2025/11/05	R209	06/08/2026	11.39 Put	Bond Future	37.1900	0.0372	31.3400	0.0313	15.730	0.0000
2025/11/05	R209	05/11/2026		Bond Future	9.3661	81.5107	9.3055	81.8371	0.647	0.0000
2025/11/05	R209	05/11/2026	10.32 Call	Bond Future	5562.6800	5.5627	5827.9700	5.8280	4.769	0.0000
2025/11/05	R209	05/11/2026	10.32 Put	Bond Future	639.0500	0.6391	577.9500	0.5780	9.561	0.0000
2025/11/05	R210	06/11/2025		Bond Future	254.2029	254.2029	254.0878	254.0878	0.045	0.0000
2025/11/05	R210	06/11/2025	252.14 Call	Bond Future	2062.9400	2.0629	1947.8000	1.9478	5.581	0.0000
2025/11/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R210	05/02/2026		Bond Future	258.8469	258.8469	258.7308	258.7308	0.045	0.0000
2025/11/05	R210	05/02/2026	253.10 Call	Bond Future	5746.9400	5.7469	5630.8400	5.6308	2.020	0.0000
2025/11/05	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R210	07/05/2026		Bond Future	260.1895	260.1895	260.0712	260.0712	0.045	0.0000
2025/11/05	R210	07/05/2026	255.40 Call	Bond Future	4789.5400	4.7895	4671.1600	4.6712	2.472	0.0000
2025/11/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R210	06/08/2026		Bond Future	264.9659	264.9659	264.8475	264.8475	0.045	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	
2025/11/05	R210	06/08/2026	259.84 Call	Bond Future	5125.8900	5.1259	5007.5400	5.0075	2.309	0.0000	0.0000
2025/11/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R210	05/11/2026		Bond Future	266.1449	266.1449	266.0267	266.0267	0.044	0.0000	0.0000
2025/11/05	R210	05/11/2026	253.33 Call	Bond Future	12814.9300	12.8149	12696.7300	12.6967	0.922	0.0000	0.0000
2025/11/05	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R213	06/11/2025		Bond Future	8.0170	97.0529	7.9755	97.2250	0.518	0.0000	0.0000
2025/11/05	R213	06/11/2025	10.05 Call	Bond Future	7983.3000	7.9833	8155.3600	8.1554	2.155	0.0000	0.0000
2025/11/05	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R213	05/02/2026		Bond Future	8.0642	98.8018	8.0201	98.9774	0.547	0.0000	0.0000
2025/11/05	R213	05/02/2026	9.89 Call	Bond Future	6931.6800	6.9317	7107.2400	7.1072	2.533	0.0000	0.0000
2025/11/05	R213	05/02/2026	9.89 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2025/11/05	R213	07/05/2026		Bond Future	8.0996	97.0686	8.0528	97.2473	0.578	0.0000	0.0000
2025/11/05	R213	07/05/2026	9.80 Call	Bond Future	6229.5100	6.2295	6407.0500	6.4071	2.850	0.0000	0.0000
2025/11/05	R213	07/05/2026	9.80 Put	Bond Future	5.6800	0.0057	4.4900	0.0045	20.951	0.0000	0.0000
2025/11/05	R213	06/08/2026		Bond Future	8.1510	98.8272	8.1009	99.0100	0.615	0.0000	0.0000
2025/11/05	R213	06/08/2026	9.69 Call	Bond Future	5446.6000	5.4466	5623.8800	5.6239	3.255	0.0000	0.0000
2025/11/05	R213	06/08/2026	9.69 Put	Bond Future	35.5500	0.0356	30.0400	0.0300	15.499	0.0000	0.0000
2025/11/05	R213	05/11/2026		Bond Future	8.2182	97.0140	8.1645	97.2008	0.654	0.0000	0.0000
2025/11/05	R213	05/11/2026	8.75 Call	Bond Future	2425.2700	2.4253	2559.1900	2.5592	5.522	0.0000	0.0000
2025/11/05	R213	05/11/2026	8.75 Put	Bond Future	600.6500	0.6007	547.8000	0.5478	8.799	0.0000	0.0000
2025/11/05	R214	06/11/2025		Bond Future	9.7131	75.9440	9.6558	76.3130	0.591	0.0000	0.0000
2025/11/05	R214	06/11/2025	11.64 Call	Bond Future	11011.7100	11.0117	11380.6500	11.3807	3.350	0.0000	0.0000
2025/11/05	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	R214	05/02/2026		Bond Future	9.7862	77.3125	9.7270	77.6885	0.606	0.0000	0.0000
2025/11/05	R214	05/02/2026	11.26 Call	Bond Future	8540.6900	8.5407	8915.4900	8.9155	4.388	0.0000	0.0000
2025/11/05	R214	05/02/2026	11.26 Put	Bond Future	3.3100	0.0033	2.1600	0.0022	34.743	0.0000	0.0000
2025/11/05	R214	07/05/2026		Bond Future	9.8528	75.4375	9.7917	75.8203	0.620	0.0000	0.0000
2025/11/05	R214	07/05/2026	11.53 Call	Bond Future	9520.2700	9.5203	9897.3700	9.8974	3.961	0.0000	0.0000
2025/11/05	R214	07/05/2026	11.53 Put	Bond Future	26.2300	0.0262	20.5500	0.0206	21.655	0.0000	0.0000
2025/11/05	R214	06/08/2026		Bond Future	9.9287	76.8041	9.8655	77.1944	0.637	0.0000	0.0000
2025/11/05	R214	06/08/2026	11.97 Call	Bond Future	11235.1700	11.2352	11616.3600	11.6164	3.393	0.0000	0.0000
2025/11/05	R214	06/08/2026	11.97 Put	Bond Future	56.9200	0.0569	47.7600	0.0478	16.093	0.0000	0.0000
2025/11/05	R214	05/11/2026		Bond Future	10.0109	74.8571	9.9456	75.2550	0.653	0.0000	0.0000
2025/11/05	R214	05/11/2026	10.97 Call	Bond Future	6259.0200	6.2590	6581.7900	6.5818	5.157	0.0000	0.0000
2025/11/05	R214	05/11/2026	10.97 Put	Bond Future	752.9800	0.7530	677.9400	0.6779	9.966	0.0000	0.0000
2025/11/05	R248	06/11/2025		Bond Future	9.8982	91.4604	9.8558	91.8084	0.428	0.0000	0.0000
2025/11/05	R248	06/11/2025	11.74 Call	Bond Future	13218.1200	13.2181	13566.1200	13.5661	2.633	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
2025/11/05	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/05	R248	05/02/2026		Bond Future	9.9721	93.1085	9.9283	93.4631	0.439	0.0000
2025/11/05	R248	05/02/2026	11.46 Call	Bond Future	10805.0600	10.8051	11158.5000	11.1585	3.271	0.0000
2025/11/05	R248	05/02/2026	11.46 Put	Bond Future	4.0900	0.0041	2.9300	0.0029	28.362	0.0000
2025/11/05	R248	05/02/2026	9.50 Put	Bond Future	4416.1900	4.4162	4128.1800	4.1282	6.522	0.0000
2025/11/05	R248	05/02/2026	9.50 Call	Bond Future	468.7600	0.4688	535.3500	0.5354	14.206	0.0000
2025/11/05	R248	05/02/2026	10.00 Put	Bond Future	1543.6400	1.5436	1374.3000	1.3743	10.970	0.0000
2025/11/05	R248	05/02/2026	10.00 Call	Bond Future	1768.1400	1.7681	1953.4000	1.9534	10.478	0.0000
2025/11/05	R248	05/02/2026	10.48 Call	Bond Future	4284.5900	4.2846	4583.1500	4.5832	6.968	0.0000
2025/11/05	R248	05/02/2026	10.48 Put	Bond Future	334.2000	0.3342	278.1600	0.2782	16.768	0.0000
2025/11/05	R248	05/02/2026	9.65 Put	Bond Future	3390.8300	3.3908	3131.9800	3.1320	7.634	0.0000
2025/11/05	R248	05/02/2026	9.65 Call	Bond Future	727.7100	0.7277	823.4600	0.8235	13.158	0.0000
2025/11/05	R248	07/05/2026		Bond Future	10.0397	90.3825	9.9945	90.7437	0.450	0.0000
2025/11/05	R248	07/05/2026	11.72 Call	Bond Future	11940.2300	11.9402	12295.1000	12.2951	2.972	0.0000
2025/11/05	R248	07/05/2026	11.72 Put	Bond Future	38.0200	0.0380	31.7200	0.0317	16.570	0.0000
2025/11/05	R248	06/08/2026		Bond Future	10.1160	92.0197	10.0693	92.3881	0.462	0.0000
2025/11/05	R248	06/08/2026	12.37 Call	Bond Future	15218.3100	15.2183	15580.5000	15.5805	2.380	0.0000
2025/11/05	R248	06/08/2026	12.37 Put	Bond Future	47.8100	0.0478	41.5800	0.0416	13.031	0.0000
2025/11/05	R248	05/11/2026		Bond Future	10.1978	89.1988	10.1495	89.5744	0.474	0.0000
2025/11/05	R248	05/11/2026	11.31 Call	Bond Future	8738.9900	8.7390	9054.2300	9.0542	3.607	0.0000
2025/11/05	R248	05/11/2026	11.31 Put	Bond Future	765.0100	0.7650	704.5700	0.7046	7.901	0.0000
2025/11/05	R2R9	06/11/2025		Bond Future	103.5208	103.5208	103.9589	103.9589	0.423	0.0000
2025/11/05	R2R9	06/11/2025	101.16 Call	Bond Future	2360.8000	2.3608	2798.9100	2.7989	18.558	0.0000
2025/11/05	R2R9	06/11/2025	101.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/05	R2R9	05/02/2026		Bond Future	105.3863	105.3863	105.8326	105.8326	0.424	0.0000
2025/11/05	R2R9	05/02/2026	102.99 Call	Bond Future	3018.6500	3.0187	3350.6600	3.3507	10.999	0.0000
2025/11/05	R2R9	05/02/2026	102.99 Put	Bond Future	622.3600	0.6224	508.0200	0.5080	18.372	0.0000
2025/11/05	R2R9	07/05/2026		Bond Future	102.3465	102.3465	102.8010	102.8010	0.444	0.0000
2025/11/05	R2R9	07/05/2026	99.91 Call	Bond Future	3608.3600	3.6084	3919.7700	3.9198	8.630	0.0000
2025/11/05	R2R9	07/05/2026	99.91 Put	Bond Future	1171.9000	1.1719	1028.8100	1.0288	12.210	0.0000
2025/11/05	R2R9	06/08/2026		Bond Future	104.1999	104.1999	104.6635	104.6635	0.445	0.0000
2025/11/05	R2R9	06/08/2026	101.74 Call	Bond Future	4105.0400	4.1050	4409.5300	4.4095	7.417	0.0000
2025/11/05	R2R9	06/08/2026	101.74 Put	Bond Future	1645.1400	1.6451	1486.0400	1.4860	9.671	0.0000
2025/11/05	R2R9	05/11/2026		Bond Future	101.0522	101.0522	101.5248	101.5248	0.468	0.0000
2025/11/05	R2R9	05/11/2026	98.56 Call	Bond Future	4546.8600	4.5469	4849.9900	4.8500	6.667	0.0000
2025/11/05	R2R9	05/11/2026	98.56 Put	Bond Future	2054.6200	2.0546	1885.1700	1.8852	8.247	0.0000
2025/11/05	R4R2	06/11/2025		Bond Future	103.7025	103.7025	104.2194	104.2194	0.498	0.0000
2025/11/05	R4R2	06/11/2025	101.58 Call	Bond Future	2122.5400	2.1225	2639.3900	2.6394	24.351	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
2025/11/05	R4R2	06/11/2025	101.58 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/05	R4R2	05/02/2026		Bond Future	105.5713	105.5713	106.0978	106.0978	0.499	0.0000	0.0000
2025/11/05	R4R2	05/02/2026	103.43 Call	Bond Future	2949.5800	2.9496	3323.5100	3.3235	12.677	0.0000	0.0000
2025/11/05	R4R2	05/02/2026	103.43 Put	Bond Future	808.2800	0.8083	655.7000	0.6557	18.877	0.0000	0.0000
2025/11/05	R4R2	07/05/2026		Bond Future	102.4088	102.4088	102.9449	102.9449	0.524	0.0000	0.0000
2025/11/05	R4R2	07/05/2026	100.23 Call	Bond Future	3614.4200	3.6144	3968.0200	3.9680	9.783	0.0000	0.0000
2025/11/05	R4R2	07/05/2026	100.23 Put	Bond Future	1435.6500	1.4357	1253.1000	1.2531	12.715	0.0000	0.0000
2025/11/05	R4R2	06/08/2026		Bond Future	104.2633	104.2633	104.8101	104.8101	0.524	0.0000	0.0000
2025/11/05	R4R2	06/08/2026	102.06 Call	Bond Future	4171.3800	4.1714	4518.9100	4.5189	8.331	0.0000	0.0000
2025/11/05	R4R2	06/08/2026	102.06 Put	Bond Future	1968.0700	1.9681	1768.8600	1.7689	10.122	0.0000	0.0000
2025/11/05	R4R2	05/11/2026		Bond Future	100.9907	100.9907	101.5479	101.5479	0.552	0.0000	0.0000
2025/11/05	R4R2	05/11/2026	98.76 Call	Bond Future	4660.2400	4.6602	5007.3300	5.0073	7.448	0.0000	0.0000
2025/11/05	R4R2	05/11/2026	98.76 Put	Bond Future	2429.5800	2.4296	2219.4800	2.2195	8.648	0.0000	0.0000
2025/11/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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