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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2025 TO 10/11/2025

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
2025/11/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	2029	06/11/2025		Bond Future	139.7900	139.7900	139.7900	0.000	0.0000	0.0000
2025/11/10	2029	05/02/2026		Bond Future	144.6234	144.6234	144.7001	0.053	0.0000	0.0000
2025/11/10	2029	05/02/2026	140.11 Call	Bond Future	4513.4400	4.5134	4590.0800	4.5901	1.698	0.0000
2025/11/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2029	07/05/2026		Bond Future	145.8440	145.8440	145.9220	0.054	0.0000	0.0000
2025/11/10	2029	07/05/2026	141.82 Call	Bond Future	4023.9600	4.0240	4102.0100	4.1020	1.940	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/10	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2029	06/08/2026		Bond Future	148.5262	148.5262	148.6061	0.054	0.0000	0.0000
2025/11/10	2029	06/08/2026	144.10 Call	Bond Future	4426.2000	4.4262	4506.0700	4.5061	1.804	0.0000
2025/11/10	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2029	05/11/2026		Bond Future	149.6846	149.6846	149.7662	149.7662	0.055	0.0000
2025/11/10	2029	05/11/2026	147.56 Call	Bond Future	2124.6200	2.1246	2206.2300	2.2062	3.841	0.0000
2025/11/10	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2029	04/02/2027		Bond Future	152.2972	152.2972	152.3806	152.3806	0.055	0.0000
2025/11/10	2029	04/02/2027	149.72 Call	Bond Future	2577.2400	2.5772	2660.5500	2.6606	3.233	0.0000
2025/11/10	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2030	06/11/2025		Bond Future	9.5400	96.9671	9.5400	96.9671	0.000	0.0000
2025/11/10	2030	05/02/2026		Bond Future	7.7372	101.1012	7.6994	101.2294	0.490	0.0000
2025/11/10	2030	05/02/2026	9.49 Call	Bond Future	5728.4700	5.7285	5855.1600	5.8552	2.212	0.0000
2025/11/10	2030	05/02/2026	9.49 Put	Bond Future	6.1700	0.0062	4.6000	0.0046	25.446	0.0000
2025/11/10	2030	07/05/2026		Bond Future	7.7675	102.9523	7.7266	103.0830	0.526	0.0000
2025/11/10	2030	07/05/2026	9.39 Call	Bond Future	5095.0800	5.0951	5216.6300	5.2166	2.386	0.0000
2025/11/10	2030	07/05/2026	9.39 Put	Bond Future	70.2500	0.0703	61.1600	0.0612	12.940	0.0000
2025/11/10	2030	07/05/2026	7.21 Put	Bond Future	1951.3300	1.9513	1837.3500	1.8374	5.841	0.0000
2025/11/10	2030	07/05/2026	7.21 Call	Bond Future	150.4700	0.1505	167.1300	0.1671	11.072	0.0000
2025/11/10	2030	07/05/2026	7.71 Put	Bond Future	928.8700	0.9289	851.3100	0.8513	8.350	0.0000
2025/11/10	2030	07/05/2026	7.71 Call	Bond Future	744.9900	0.7450	798.0700	0.7981	7.125	0.0000
2025/11/10	2030	07/05/2026	7.92 Call	Bond Future	1157.5100	1.1575	1226.1500	1.2262	5.930	0.0000
2025/11/10	2030	07/05/2026	7.92 Put	Bond Future	671.5900	0.6716	609.5900	0.6096	9.232	0.0000
2025/11/10	2030	06/08/2026	7.21 Put	Bond Future	2058.8000	2.0588	1949.5600	1.9496	5.306	0.0000
2025/11/10	2030	06/08/2026	7.21 Call	Bond Future	227.6100	0.2276	251.6300	0.2516	10.553	0.0000
2025/11/10	2030	06/08/2026	7.71 Put	Bond Future	1146.5500	1.1466	1069.8400	1.0698	6.691	0.0000
2025/11/10	2030	06/08/2026	7.71 Call	Bond Future	833.8400	0.8338	890.3900	0.8904	6.782	0.0000
2025/11/10	2030	06/08/2026	8.06 Call	Bond Future	1493.2300	1.4932	1570.2200	1.5702	5.156	0.0000
2025/11/10	2030	06/08/2026	8.06 Put	Bond Future	759.4800	0.7595	703.2100	0.7032	7.409	0.0000
2025/11/10	2030	06/08/2026		Bond Future	7.8141	100.8114	7.7697	100.9447	0.568	0.0000
2025/11/10	2030	06/08/2026	9.22 Call	Bond Future	4303.5800	4.3036	4419.5000	4.4195	2.694	0.0000
2025/11/10	2030	06/08/2026	9.22 Put	Bond Future	195.8600	0.1959	178.5200	0.1785	8.853	0.0000
2025/11/10	2030	05/11/2026		Bond Future	7.8634	102.5807	7.8150	102.7166	0.615	0.0000
2025/11/10	2030	05/11/2026	8.39 Call	Bond Future	2153.3400	2.1533	2242.0700	2.2421	4.121	0.0000
2025/11/10	2030	05/11/2026	8.39 Put	Bond Future	688.0100	0.6880	640.8600	0.6409	6.853	0.0000
2025/11/10	2030	04/02/2027		Bond Future	7.9450	100.3385	7.8919	100.4771	0.668	0.0000
2025/11/10	2030	04/02/2027	7.82 Call	Bond Future	966.6400	0.9666	1027.9500	1.0280	6.343	0.0000
2025/11/10	2030	04/02/2027	7.82 Put	Bond Future	1293.1300	1.2931	1215.8700	1.2159	5.975	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
2025/11/10	2031	06/11/2025		Bond Future	109.6900	109.6900	109.6900	0.000	0.0000	0.0000
2025/11/10	2031	05/02/2026		Bond Future	112.3677	112.3677	112.1974	0.152	0.0000	0.0000
2025/11/10	2031	05/02/2026	111.76 Call	Bond Future	818.1900	0.8182	695.3800	0.6954	15.010	0.0000
2025/11/10	2031	05/02/2026	111.76 Put	Bond Future	210.4900	0.2105	258.0000	0.2580	22.571	0.0000
2025/11/10	2031	07/05/2026		Bond Future	114.4522	114.4522	114.2787	0.152	0.0000	0.0000
2025/11/10	2031	07/05/2026	113.84 Call	Bond Future	972.5900	0.9726	857.4500	0.8575	11.838	0.0000
2025/11/10	2031	07/05/2026	113.84 Put	Bond Future	360.3600	0.3604	418.7200	0.4187	16.195	0.0000
2025/11/10	2031	06/08/2026		Bond Future	114.1282	114.1282	113.9517	0.155	0.0000	0.0000
2025/11/10	2031	06/08/2026	113.81 Call	Bond Future	907.8600	0.9079	806.2700	0.8063	11.190	0.0000
2025/11/10	2031	06/08/2026	113.81 Put	Bond Future	589.6800	0.5897	664.5500	0.6646	12.697	0.0000
2025/11/10	2031	05/11/2026		Bond Future	116.1583	116.1583	115.9789	0.154	0.0000	0.0000
2025/11/10	2031	05/11/2026	111.49 Call	Bond Future	4674.5400	4.6745	4496.8000	4.4968	3.802	0.0000
2025/11/10	2031	05/11/2026	111.49 Put	Bond Future	6.2700	0.0063	7.8700	0.0079	25.518	0.0000
2025/11/10	2031	04/02/2027		Bond Future	116.1583	116.1583	115.5398	0.532	0.0000	0.0000
2025/11/10	2031	04/02/2027	116.18 Call	Bond Future	867.8500	0.8679	590.3900	0.5904	31.971	0.0000
2025/11/10	2031	04/02/2027	116.18 Put	Bond Future	889.5800	0.8896	1230.6300	1.2306	38.338	0.0000
2025/11/10	2032	06/11/2025		Bond Future	10.4200	90.9959	10.4200	90.9959	0.000	0.0000
2025/11/10	2032	05/02/2026		Bond Future	8.3323	102.6087	8.2844	102.8353	0.575	0.0000
2025/11/10	2032	05/02/2026	10.16 Call	Bond Future	8192.8500	8.1929	8415.5400	8.4155	2.718	0.0000
2025/11/10	2032	05/02/2026	10.16 Put	Bond Future	14.5900	0.0146	10.7100	0.0107	26.594	0.0000
2025/11/10	2032	07/05/2026		Bond Future	8.3821	100.3277	8.3316	100.5584	0.603	0.0000
2025/11/10	2032	07/05/2026	10.14 Call	Bond Future	7738.0800	7.7381	7952.9700	7.9530	2.777	0.0000
2025/11/10	2032	07/05/2026	10.14 Put	Bond Future	113.9100	0.1139	98.0900	0.0981	13.888	0.0000
2025/11/10	2032	06/08/2026		Bond Future	8.4440	102.1482	8.3905	102.3833	0.633	0.0000
2025/11/10	2032	06/08/2026	10.12 Call	Bond Future	7247.8700	7.2479	7459.3200	7.4593	2.917	0.0000
2025/11/10	2032	06/08/2026	10.12 Put	Bond Future	217.1200	0.2171	193.4300	0.1934	10.911	0.0000
2025/11/10	2032	05/11/2026		Bond Future	8.5161	99.7836	8.4594	100.0232	0.665	0.0000
2025/11/10	2032	05/11/2026	9.16 Call	Bond Future	3575.6300	3.5756	3743.5400	3.7435	4.696	0.0000
2025/11/10	2032	05/11/2026	9.16 Put	Bond Future	902.5600	0.9026	830.9100	0.8309	7.939	0.0000
2025/11/10	2032	04/02/2027		Bond Future	8.6115	101.4986	8.5513	101.7426	0.699	0.0000
2025/11/10	2032	04/02/2027	8.48 Call	Bond Future	1602.3500	1.6024	1711.8600	1.7119	6.834	0.0000
2025/11/10	2032	04/02/2027	8.48 Put	Bond Future	2136.3700	2.1364	2001.8400	2.0018	6.297	0.0000
2025/11/10	2033	06/11/2025		Bond Future	133.1400	133.1400	133.1400	133.1400	0.000	0.0000
2025/11/10	2033	05/02/2026		Bond Future	138.1427	138.1427	138.2202	138.2202	0.056	0.0000
2025/11/10	2033	05/02/2026	132.88 Call	Bond Future	5262.6900	5.2627	5340.1500	5.3402	1.472	0.0000
2025/11/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/10	2033	07/05/2026		Bond Future	139.1407	139.1407	139.2196	139.2196	0.057	0.0000
2025/11/10	2033	07/05/2026	135.16 Call	Bond Future	3980.6600	3.9807	4059.5500	4.0596	1.982	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
2025/11/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2033	06/08/2026		Bond Future	141.6997	141.6997	141.7803	141.7803	0.057	0.0000	0.0000
2025/11/10	2033	06/08/2026	134.25 Call	Bond Future	7449.6700	7.4497	7530.3300	7.5303	1.083	0.0000	0.0000
2025/11/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2033	05/11/2026		Bond Future	142.6329	142.6329	142.7153	142.7153	0.058	0.0000	0.0000
2025/11/10	2033	05/11/2026	137.26 Call	Bond Future	5372.8700	5.3729	5455.3000	5.4553	1.534	0.0000	0.0000
2025/11/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2033	04/02/2027		Bond Future	145.1646	145.1646	145.2066	145.2066	0.029	0.0000	0.0000
2025/11/10	2033	04/02/2027	142.71 Call	Bond Future	2454.6100	2.4546	2496.6000	2.4966	1.711	0.0000	0.0000
2025/11/10	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2037	06/11/2025		Bond Future	11.6300	83.0067	11.6300	83.0067	0.000	0.0000	0.0000
2025/11/10	2037	05/02/2026	12.27 Call	Bond Future	16727.7500	16.7278	17240.9600	17.2410	3.068	0.0000	0.0000
2025/11/10	2037	05/02/2026	12.27 Put	Bond Future	0.3700	0.0004	0.2000	0.0002	45.946	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.90 Put	Bond Future	41.3200	0.0413	28.1400	0.0281	31.897	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.90 Call	Bond Future	9508.1100	9.5081	10008.3100	10.0083	5.261	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.86 Call	Bond Future	14650.4000	14.6504	15162.9100	15.1629	3.498	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.86 Put	Bond Future	2.1200	0.0021	1.2500	0.0013	41.038	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.36 Call	Bond Future	12020.0600	12.0201	12528.5700	12.5286	4.231	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.36 Put	Bond Future	13.9400	0.0139	9.0700	0.0091	34.935	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.65 Put	Bond Future	70.4400	0.0704	48.9400	0.0489	30.522	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.65 Call	Bond Future	8111.6700	8.1117	8603.5500	8.6036	6.064	0.0000	0.0000
2025/11/10	2037	05/02/2026	12.73 Call	Bond Future	18970.5500	18.9706	19483.9100	19.4839	2.706	0.0000	0.0000
2025/11/10	2037	05/02/2026	12.73 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.40 Put	Bond Future	12.1100	0.0121	7.8200	0.0078	35.425	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.40 Call	Bond Future	12234.0500	12.2341	12743.1400	12.7431	4.161	0.0000	0.0000
2025/11/10	2037	05/02/2026		Bond Future	9.3386	94.5486	9.2601	95.0620	0.841	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.20 Call	Bond Future	11157.4100	11.1574	11663.3000	11.6633	4.534	0.0000	0.0000
2025/11/10	2037	05/02/2026	11.20 Put	Bond Future	22.4700	0.0225	14.9800	0.0150	33.333	0.0000	0.0000
2025/11/10	2037	05/02/2026	9.65 Call	Bond Future	2651.4700	2.6515	3013.4800	3.0135	13.653	0.0000	0.0000
2025/11/10	2037	05/02/2026	9.65 Put	Bond Future	652.5200	0.6525	501.1500	0.5012	23.198	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.10 Call	Bond Future	5025.8100	5.0258	5475.1100	5.4751	8.940	0.0000	0.0000
2025/11/10	2037	05/02/2026	10.10 Put	Bond Future	238.6200	0.2386	174.5400	0.1745	26.854	0.0000	0.0000
2025/11/10	2037	07/05/2026	9.00 Put	Bond Future	3411.7800	3.4118	3030.5800	3.0306	11.173	0.0000	0.0000
2025/11/10	2037	07/05/2026	9.00 Call	Bond Future	736.7800	0.7368	878.3600	0.8784	19.216	0.0000	0.0000
2025/11/10	2037	07/05/2026	9.49 Put	Bond Future	1772.5200	1.7725	1531.5000	1.5315	13.598	0.0000	0.0000
2025/11/10	2037	07/05/2026	9.49 Call	Bond Future	2276.3900	2.2764	2558.1500	2.5582	12.377	0.0000	0.0000
2025/11/10	2037	07/05/2026	10.06 Call	Bond Future	4856.7500	4.8568	5249.5400	5.2495	8.088	0.0000	0.0000
2025/11/10	2037	07/05/2026	10.06 Put	Bond Future	829.8800	0.8299	699.8900	0.6999	15.664	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
2025/11/10	2037	07/05/2026		Bond Future	9.4109	96.2798	9.3293	96.8026	0.866	0.0000
2025/11/10	2037	07/05/2026	11.32 Call	Bond Future	11361.5300	11.3615	11853.8200	11.8538	4.333	0.0000
2025/11/10	2037	07/05/2026	11.32 Put	Bond Future	163.6100	0.1636	133.1200	0.1331	18.636	0.0000
2025/11/10	2037	07/05/2026	12.40 Call	Bond Future	16747.1900	16.7472	17266.1900	17.2662	3.099	0.0000
2025/11/10	2037	07/05/2026	12.40 Put	Bond Future	15.0300	0.0150	11.2500	0.0113	25.150	0.0000
2025/11/10	2037	07/05/2026	10.95 Put	Bond Future	266.5200	0.2665	219.2800	0.2193	17.725	0.0000
2025/11/10	2037	07/05/2026	10.95 Call	Bond Future	9442.4000	9.4424	9917.9400	9.9179	5.036	0.0000
2025/11/10	2037	06/08/2026		Bond Future	9.4940	93.7671	9.4091	94.2996	0.893	0.0000
2025/11/10	2037	06/08/2026	11.71 Call	Bond Future	12793.0400	12.7930	13292.9600	13.2930	3.908	0.0000
2025/11/10	2037	06/08/2026	11.71 Put	Bond Future	212.9100	0.2129	180.2800	0.1803	15.326	0.0000
2025/11/10	2037	06/08/2026	11.30 Call	Bond Future	10790.1500	10.7902	11271.9100	11.2719	4.465	0.0000
2025/11/10	2037	06/08/2026	11.30 Put	Bond Future	355.5300	0.3555	304.7400	0.3047	14.286	0.0000
2025/11/10	2037	06/08/2026	10.70 Call	Bond Future	7790.9900	7.7910	8237.5200	8.2375	5.731	0.0000
2025/11/10	2037	06/08/2026	10.70 Put	Bond Future	639.0700	0.6391	553.0500	0.5531	13.460	0.0000
2025/11/10	2037	06/08/2026	10.02 Put	Bond Future	1298.2000	1.2982	1134.7400	1.1347	12.591	0.0000
2025/11/10	2037	06/08/2026	10.02 Call	Bond Future	4512.5300	4.5125	4881.6200	4.8816	8.179	0.0000
2025/11/10	2037	05/11/2026	10.83 Call	Bond Future	8198.6200	8.1986	8636.6700	8.6367	5.343	0.0000
2025/11/10	2037	05/11/2026	10.83 Put	Bond Future	919.6800	0.9197	815.5900	0.8156	11.318	0.0000
2025/11/10	2037	05/11/2026	10.23 Call	Bond Future	5426.2900	5.4263	5804.6700	5.8047	6.973	0.0000
2025/11/10	2037	05/11/2026	10.23 Put	Bond Future	1531.2400	1.5312	1367.4800	1.3675	10.695	0.0000
2025/11/10	2037	05/11/2026	9.46 Put	Bond Future	3058.1200	3.0581	2765.8200	2.7658	9.558	0.0000
2025/11/10	2037	05/11/2026	9.46 Call	Bond Future	2341.9700	2.3420	2591.8100	2.5918	10.668	0.0000
2025/11/10	2037	05/11/2026		Bond Future	9.5762	95.4123	9.4881	95.9544	0.920	0.0000
2025/11/10	2037	05/11/2026	10.62 Call	Bond Future	7212.6100	7.2126	7632.7400	7.6327	5.825	0.0000
2025/11/10	2037	05/11/2026	10.62 Put	Bond Future	1097.9700	1.0980	975.9600	0.9760	11.112	0.0000
2025/11/10	2037	04/02/2027		Bond Future	9.6748	92.7956	9.5831	93.3474	0.948	0.0000
2025/11/10	2037	04/02/2027	9.51 Call	Bond Future	2572.3100	2.5723	2826.4800	2.8265	9.881	0.0000
2025/11/10	2037	04/02/2027	9.51 Put	Bond Future	3566.9200	3.5669	3269.2200	3.2692	8.346	0.0000
2025/11/10	2038	06/11/2025		Bond Future	143.8800	143.8800	143.8800	143.8800	0.000	0.0000
2025/11/10	2038	05/02/2026		Bond Future	147.8755	147.8755	147.7084	147.7084	0.113	0.0000
2025/11/10	2038	05/02/2026	143.20 Call	Bond Future	4675.5200	4.6755	4508.4200	4.5084	3.574	0.0000
2025/11/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2038	07/05/2026		Bond Future	150.6187	150.6187	150.4487	150.4487	0.113	0.0000
2025/11/10	2038	07/05/2026	144.53 Call	Bond Future	6088.6500	6.0887	5918.6700	5.9187	2.792	0.0000
2025/11/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2038	06/08/2026		Bond Future	151.1837	151.1837	151.0108	151.0108	0.114	0.0000
2025/11/10	2038	06/08/2026	144.72 Call	Bond Future	6463.6600	6.4637	6290.7900	6.2908	2.674	0.0000
2025/11/10	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/10	2038	05/11/2026		Bond Future	153.8737	153.8737	153.6983	0.114	0.0000	0.0000
2025/11/10	2038	05/11/2026	146.31 Call	Bond Future	7563.7400	7.5637	7388.2700	7.3883	2.320	0.0000
2025/11/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2038	04/02/2027		Bond Future	154.3246	154.3246	154.1452	154.1452	0.116	0.0000
2025/11/10	2038	04/02/2027	153.83 Call	Bond Future	494.6400	0.4946	315.2400	0.3152	36.269	0.0000
2025/11/10	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2040	06/11/2025		Bond Future	11.8400	83.1735	11.8400	83.1735	0.000	0.0000
2025/11/10	2040	05/02/2026	13.23 Call	Bond Future	21092.3100	21.0923	21928.2000	21.9282	3.963	0.0000
2025/11/10	2040	05/02/2026	13.23 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/11/10	2040	05/02/2026	11.82 Put	Bond Future	13.6500	0.0137	7.6800	0.0077	43.736	0.0000
2025/11/10	2040	05/02/2026	11.82 Call	Bond Future	13533.7100	13.5337	14363.6500	14.3637	6.132	0.0000
2025/11/10	2040	05/02/2026	10.35 Put	Bond Future	337.9700	0.3380	218.1700	0.2182	35.447	0.0000
2025/11/10	2040	05/02/2026	10.35 Call	Bond Future	4653.0900	4.6531	5369.2000	5.3692	15.390	0.0000
2025/11/10	2040	05/02/2026	10.75 Call	Bond Future	7105.4700	7.1055	7888.5200	7.8885	11.020	0.0000
2025/11/10	2040	05/02/2026	10.75 Put	Bond Future	139.0200	0.1390	86.1600	0.0862	38.023	0.0000
2025/11/10	2040	05/02/2026	11.15 Call	Bond Future	9562.6200	9.5626	10375.2900	10.3753	8.498	0.0000
2025/11/10	2040	05/02/2026	11.15 Put	Bond Future	57.4800	0.0575	34.2400	0.0342	40.431	0.0000
2025/11/10	2040	05/02/2026		Bond Future	9.7343	94.6990	9.6197	95.5349	1.177	0.0000
2025/11/10	2040	05/02/2026	11.49 Call	Bond Future	11607.1600	11.6072	12431.0900	12.4311	7.098	0.0000
2025/11/10	2040	05/02/2026	11.49 Put	Bond Future	28.5800	0.0286	16.6000	0.0166	41.917	0.0000
2025/11/10	2040	05/02/2026	9.80 Put	Bond Future	1196.5300	1.1965	844.5400	0.8445	29.418	0.0000
2025/11/10	2040	05/02/2026	9.80 Call	Bond Future	1671.3600	1.6714	2155.2800	2.1553	28.954	0.0000
2025/11/10	2040	05/02/2026	10.24 Call	Bond Future	4000.9200	4.0009	4686.6200	4.6866	17.139	0.0000
2025/11/10	2040	05/02/2026	10.24 Put	Bond Future	435.4400	0.4354	285.2300	0.2852	34.496	0.0000
2025/11/10	2040	07/05/2026		Bond Future	9.8119	96.4329	9.6933	97.2842	1.209	0.0000
2025/11/10	2040	07/05/2026	11.67 Call	Bond Future	12204.3500	12.2044	13007.1700	13.0072	6.578	0.0000
2025/11/10	2040	07/05/2026	11.67 Put	Bond Future	197.5100	0.1975	149.1200	0.1491	24.500	0.0000
2025/11/10	2040	07/05/2026	12.53 Call	Bond Future	16847.2100	16.8472	17687.7500	17.6878	4.989	0.0000
2025/11/10	2040	07/05/2026	12.53 Put	Bond Future	35.6400	0.0356	24.9700	0.0250	29.938	0.0000
2025/11/10	2040	07/05/2026	12.03 Call	Bond Future	14174.8800	14.1749	14998.5400	14.9985	5.811	0.0000
2025/11/10	2040	07/05/2026	12.03 Put	Bond Future	103.9700	0.1040	76.4200	0.0764	26.498	0.0000
2025/11/10	2040	07/05/2026	11.12 Put	Bond Future	378.2800	0.3783	289.1300	0.2891	23.567	0.0000
2025/11/10	2040	07/05/2026	11.12 Call	Bond Future	9076.1900	9.0762	9838.2500	9.8383	8.396	0.0000
2025/11/10	2040	07/05/2026	12.22 Call	Bond Future	15199.3400	15.1993	16031.0600	16.0311	5.472	0.0000
2025/11/10	2040	07/05/2026	12.22 Put	Bond Future	70.0900	0.0701	50.6000	0.0506	27.807	0.0000
2025/11/10	2040	07/05/2026	11.72 Call	Bond Future	12485.0400	12.4850	13290.3600	13.2904	6.450	0.0000
2025/11/10	2040	07/05/2026	11.72 Put	Bond Future	186.8200	0.1868	140.9300	0.1409	24.564	0.0000
2025/11/10	2040	07/05/2026	10.70 Put	Bond Future	648.6000	0.6486	502.7000	0.5027	22.495	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
2025/11/10	2040	07/05/2026	10.70 Call	Bond Future	6686.0200	6.6860	7391.3300	7.3913	10.549	0.0000
2025/11/10	2040	06/08/2026		Bond Future	9.8997	93.6723	9.7767	94.5392	1.242	0.0000
2025/11/10	2040	06/08/2026	12.19 Call	Bond Future	14461.0700	14.4611	15281.9300	15.2819	5.676	0.0000
2025/11/10	2040	06/08/2026	12.19 Put	Bond Future	222.6200	0.2226	176.5400	0.1765	20.699	0.0000
2025/11/10	2040	05/11/2026		Bond Future	9.9860	95.3156	9.8587	96.1981	1.275	0.0000
2025/11/10	2040	05/11/2026	11.06 Call	Bond Future	8159.2900	8.1593	8859.2800	8.8593	8.579	0.0000
2025/11/10	2040	05/11/2026	11.06 Put	Bond Future	1169.2300	1.1692	986.7900	0.9868	15.603	0.0000
2025/11/10	2040	05/11/2026	11.27 Call	Bond Future	9248.7800	9.2488	9976.0100	9.9760	7.863	0.0000
2025/11/10	2040	05/11/2026	11.27 Put	Bond Future	981.1900	0.9812	825.9900	0.8260	15.818	0.0000
2025/11/10	2040	05/11/2026	10.67 Call	Bond Future	6168.6000	6.1686	6804.3500	6.8044	10.306	0.0000
2025/11/10	2040	05/11/2026	10.67 Put	Bond Future	1626.4100	1.6264	1379.7300	1.3797	15.167	0.0000
2025/11/10	2040	05/11/2026	9.91 Put	Bond Future	3251.1500	3.2512	2804.7000	2.8047	13.732	0.0000
2025/11/10	2040	05/11/2026	9.91 Call	Bond Future	2725.9700	2.7260	3161.9500	3.1620	15.994	0.0000
2025/11/10	2040	04/02/2027		Bond Future	10.0872	92.4466	9.9551	93.3445	1.310	0.0000
2025/11/10	2040	04/02/2027	9.93 Call	Bond Future	2878.1200	2.8781	3303.1600	3.3032	14.768	0.0000
2025/11/10	2040	04/02/2027	9.93 Put	Bond Future	3947.9500	3.9480	3475.0900	3.4751	11.977	0.0000
2025/11/10	2043	06/11/2025		Bond Future	110.4300	110.4300	110.4300	110.4300	0.000	0.0000
2025/11/10	2043	05/02/2026		Bond Future	114.2252	114.2252	114.2135	114.2135	0.010	0.0000
2025/11/10	2043	05/02/2026	109.66 Call	Bond Future	4597.0562	4.5971	4601.8186	4.6018	0.104	0.0000
2025/11/10	2043	05/02/2026	109.66 Put	Bond Future	31.8362	0.0318	48.3686	0.0484	51.930	0.0000
2025/11/10	2043	07/05/2026		Bond Future	116.3442	116.3442	116.3322	116.3322	0.010	0.0000
2025/11/10	2043	07/05/2026	111.70 Call	Bond Future	4828.0187	4.8280	4880.7223	4.8807	1.092	0.0000
2025/11/10	2043	07/05/2026	111.70 Put	Bond Future	183.8587	0.1839	248.5323	0.2485	35.176	0.0000
2025/11/10	2043	06/08/2026		Bond Future	115.6226	115.6226	115.6105	115.6105	0.010	0.0000
2025/11/10	2043	06/08/2026	110.88 Call	Bond Future	5095.4687	5.0955	5190.5956	5.1906	1.867	0.0000
2025/11/10	2043	06/08/2026	110.88 Put	Bond Future	352.8987	0.3529	460.0756	0.4601	30.370	0.0000
2025/11/10	2043	05/11/2026		Bond Future	117.6788	117.6788	117.6669	117.6669	0.010	0.0000
2025/11/10	2043	05/11/2026	112.84 Call	Bond Future	5360.9479	5.3609	5495.5558	5.4956	2.511	0.0000
2025/11/10	2043	05/11/2026	112.84 Put	Bond Future	522.1379	0.5221	668.6658	0.6687	28.063	0.0000
2025/11/10	2043	04/02/2027		Bond Future	116.8312	116.8312	116.8185	116.8185	0.011	0.0000
2025/11/10	2043	04/02/2027	117.63 Call	Bond Future	2326.0222	2.3260	2311.2076	2.3112	0.637	0.0000
2025/11/10	2043	04/02/2027	117.63 Put	Bond Future	3124.8122	3.1248	3122.7576	3.1228	0.066	0.0000
2025/11/10	2044	06/11/2025		Bond Future	11.8800	79.2888	11.8800	79.2888	0.000	0.0000
2025/11/10	2044	05/02/2026	11.25 Call	Bond Future	9098.4700	9.0985	9867.7800	9.8678	8.455	0.0000
2025/11/10	2044	05/02/2026	11.25 Put	Bond Future	82.1700	0.0822	51.5600	0.0516	37.252	0.0000
2025/11/10	2044	05/02/2026	11.50 Call	Bond Future	10658.8100	10.6588	11439.9300	11.4399	7.328	0.0000
2025/11/10	2044	05/02/2026	11.50 Put	Bond Future	48.8400	0.0488	30.0400	0.0300	38.493	0.0000
2025/11/10	2044	05/02/2026	10.90 Put	Bond Future	175.4900	0.1755	113.7000	0.1137	35.210	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
2025/11/10	2044	05/02/2026	10.90 Call	Bond Future	6874.0200	6.8740	7612.1500	7.6122	10.738	0.0000
2025/11/10	2044	05/02/2026	10.07 Put	Bond Future	1154.3600	1.1544	834.1100	0.8341	27.743	0.0000
2025/11/10	2044	05/02/2026	10.07 Call	Bond Future	1921.8500	1.9219	2401.5200	2.4015	24.959	0.0000
2025/11/10	2044	05/02/2026		Bond Future	9.9688	90.1377	9.8648	90.9376	1.044	0.0000
2025/11/10	2044	05/02/2026	11.56 Call	Bond Future	11028.3500	11.0284	11811.4900	11.8115	7.101	0.0000
2025/11/10	2044	05/02/2026	11.56 Put	Bond Future	43.3100	0.0433	26.5300	0.0265	38.744	0.0000
2025/11/10	2044	05/02/2026	11.45 Call	Bond Future	10349.3300	10.3493	11128.5600	11.1286	7.529	0.0000
2025/11/10	2044	05/02/2026	11.45 Put	Bond Future	54.0800	0.0541	33.3900	0.0334	38.258	0.0000
2025/11/10	2044	07/05/2026		Bond Future	10.0456	91.7881	9.9382	92.6027	1.069	0.0000
2025/11/10	2044	07/05/2026	11.80 Call	Bond Future	12075.7700	12.0758	12836.5000	12.8365	6.300	0.0000
2025/11/10	2044	07/05/2026	11.80 Put	Bond Future	239.3900	0.2394	185.5400	0.1855	22.495	0.0000
2025/11/10	2044	06/08/2026		Bond Future	10.1316	89.0685	10.0205	89.8981	1.097	0.0000
2025/11/10	2044	06/08/2026	12.42 Call	Bond Future	14985.8500	14.9859	15769.6000	15.7696	5.230	0.0000
2025/11/10	2044	06/08/2026	12.42 Put	Bond Future	246.9700	0.2470	201.0400	0.2010	18.597	0.0000
2025/11/10	2044	05/11/2026		Bond Future	10.2156	90.6309	10.1008	91.4754	1.124	0.0000
2025/11/10	2044	05/11/2026	11.34 Call	Bond Future	8841.7400	8.8417	9519.3400	9.5193	7.664	0.0000
2025/11/10	2044	05/11/2026	11.34 Put	Bond Future	1183.8300	1.1838	1016.9300	1.0169	14.098	0.0000
2025/11/10	2044	04/02/2027		Bond Future	10.3130	87.8064	10.1941	88.6658	1.152	0.0000
2025/11/10	2044	04/02/2027	10.18 Call	Bond Future	3133.5000	3.1335	3545.7800	3.5458	13.157	0.0000
2025/11/10	2044	04/02/2027	10.18 Put	Bond Future	4095.9900	4.0960	3648.9100	3.6489	10.915	0.0000
2025/11/10	2046	06/11/2025		Bond Future	125.4100	125.4100	125.4100	125.4100	0.000	0.0000
2025/11/10	2046	05/02/2026		Bond Future	128.6141	128.6141	128.6016	128.6016	0.010	0.0000
2025/11/10	2046	05/02/2026	121.65 Call	Bond Future	6964.0700	6.9641	6951.5700	6.9516	0.179	0.0000
2025/11/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2046	07/05/2026		Bond Future	128.7020	128.7020	128.6892	128.6892	0.010	0.0000
2025/11/10	2046	07/05/2026	124.95 Call	Bond Future	3751.9800	3.7520	3739.2400	3.7392	0.340	0.0000
2025/11/10	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2046	06/08/2026		Bond Future	131.0687	131.0687	131.0560	131.0560	0.010	0.0000
2025/11/10	2046	06/08/2026	122.38 Call	Bond Future	8688.7100	8.6887	8675.9500	8.6760	0.147	0.0000
2025/11/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2046	05/11/2026		Bond Future	131.0669	131.0669	131.0543	131.0543	0.010	0.0000
2025/11/10	2046	05/11/2026	125.48 Call	Bond Future	5586.9400	5.5869	5574.2800	5.5743	0.227	0.0000
2025/11/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2046	04/02/2027		Bond Future	133.4001	133.4001	133.3404	133.3404	0.045	0.0000
2025/11/10	2046	04/02/2027	131.09 Call	Bond Future	2310.1200	2.3101	2250.3600	2.2504	2.587	0.0000
2025/11/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	2050	06/11/2025		Bond Future	124.4200	124.4200	124.4200	124.4200	0.000	0.0000
2025/11/10	2050	05/02/2026		Bond Future	127.9573	127.9573	127.9443	127.9443	0.010	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	
2025/11/10	2050	05/02/2026	122.82 Call	Bond Future	5137.2500	5.1373	5124.2500	5.1243	0.253	0.0000	0.0000
2025/11/10	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2050	07/05/2026		Bond Future	130.3309	130.3309	130.3178	130.3178	0.010	0.0000	0.0000
2025/11/10	2050	07/05/2026	124.07 Call	Bond Future	6260.8600	6.2609	6247.8400	6.2478	0.208	0.0000	0.0000
2025/11/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2050	06/08/2026		Bond Future	130.2712	130.2712	130.2580	130.2580	0.010	0.0000	0.0000
2025/11/10	2050	06/08/2026	123.27 Call	Bond Future	7001.1800	7.0012	6987.9900	6.9880	0.188	0.0000	0.0000
2025/11/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2050	05/11/2026		Bond Future	132.5890	132.5890	132.5760	132.5760	0.010	0.0000	0.0000
2025/11/10	2050	05/11/2026	123.84 Call	Bond Future	8749.0400	8.7490	8736.0400	8.7360	0.149	0.0000	0.0000
2025/11/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	2050	04/02/2027		Bond Future	132.9377	132.9377	132.3980	132.3980	0.406	0.0000	0.0000
2025/11/10	2050	04/02/2027	132.39 Call	Bond Future	547.7200	0.5477	8.0400	0.0080	98.532	0.0000	0.0000
2025/11/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/10	AL37	05/02/2026		Index Future	1243.8490	1243.8490	1245.9720	1245.9720	0.171	0.0000	0.0000
2025/11/10	AL37	07/05/2026		Index Future	1266.6250	1266.6250	1268.7880	1268.7880	0.171	0.0000	0.0000
2025/11/10	AL37	06/08/2026		Index Future	1289.3800	1289.3800	1291.5910	1291.5910	0.171	0.0000	0.0000
2025/11/10	AL37	05/11/2026		Index Future	1312.3070	1312.3070	1314.5670	1314.5670	0.172	0.0000	0.0000
2025/11/10	AL37	04/02/2027		Index Future	1335.8830	1335.8830	1337.2590	1337.2590	0.103	0.0000	0.0000
2025/11/10	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/10	AL7T	05/02/2026		Index Future	1567.0250	1567.0250	1574.3430	1574.3430	0.467	0.0000	0.0000
2025/11/10	AL7T	07/05/2026		Index Future	1595.7180	1595.7180	1603.1710	1603.1710	0.467	0.0000	0.0000
2025/11/10	AL7T	06/08/2026		Index Future	1624.3860	1624.3860	1631.9830	1631.9830	0.468	0.0000	0.0000
2025/11/10	AL7T	05/11/2026		Index Future	1653.2690	1653.2690	1661.0150	1661.0150	0.469	0.0000	0.0000
2025/11/10	AL7T	04/02/2027		Index Future	1682.9710	1682.9710	1689.6880	1689.6880	0.399	0.0000	0.0000
2025/11/10	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/10	ALBI	05/02/2026		Index Future	1319.5670	1319.5670	1372.1980	1372.1980	3.989	0.0000	0.0000
2025/11/10	ALBI	07/05/2026		Index Future	1343.7300	1343.7300	1397.3250	1397.3250	3.989	0.0000	0.0000
2025/11/10	ALBI	06/08/2026		Index Future	1367.8700	1367.8700	1422.4380	1422.4380	3.989	0.0000	0.0000
2025/11/10	ALBI	05/11/2026		Index Future	1392.1920	1392.1920	1447.7420	1447.7420	3.990	0.0000	0.0000
2025/11/10	ALBI	04/02/2027		Index Future	1417.2030	1417.2030	1472.7340	1472.7340	3.918	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
2025/11/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/10	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/10	ES33	06/11/2025		Bond Future	12.0100	78.6502	12.0100	78.6502	0.000	0.0000	0.0000
2025/11/10	ES33	05/02/2026		Bond Future	9.4606	92.6029	9.3917	92.9467	0.729	0.0000	0.0000
2025/11/10	ES33	05/02/2026	11.49 Call	Bond Future	9407.4700	9.4075	9751.2400	9.7512	3.654	0.0000	0.0000
2025/11/10	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES33	07/05/2026		Bond Future	9.5483	90.5264	9.4762	90.8766	0.756	0.0000	0.0000
2025/11/10	ES33	07/05/2026	11.69 Call	Bond Future	9645.9000	9.6459	9996.0300	9.9960	3.630	0.0000	0.0000
2025/11/10	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES33	06/08/2026		Bond Future	9.6484	92.1904	9.5726	92.5473	0.785	0.0000	0.0000
2025/11/10	ES33	06/08/2026	12.02 Call	Bond Future	10321.7900	10.3218	10678.6100	10.6786	3.457	0.0000	0.0000
2025/11/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES33	05/11/2026		Bond Future	9.7618	90.0375	9.6824	90.4009	0.814	0.0000	0.0000
2025/11/10	ES33	05/11/2026	10.83 Call	Bond Future	4709.1100	4.7091	5072.5500	5.0726	7.718	0.0000	0.0000
2025/11/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES33	04/02/2027		Bond Future	9.9254	91.4964	9.8172	91.9747	1.090	0.0000	0.0000
2025/11/10	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES33	04/02/2027	9.70 Put	Bond Future	1000.1600	1.0002	521.8200	0.5218	47.826	0.0000	0.0000
2025/11/10	ES42	06/11/2025		Bond Future	12.3900	73.3339	12.3900	73.3339	0.000	0.0000	0.0000
2025/11/10	ES42	05/02/2026		Bond Future	10.0834	89.9835	9.9741	90.7710	1.084	0.0000	0.0000
2025/11/10	ES42	05/02/2026	11.85 Call	Bond Future	11383.7500	11.3838	12171.2800	12.1713	6.918	0.0000	0.0000
2025/11/10	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES42	07/05/2026		Bond Future	10.1630	87.3881	10.0500	88.1902	1.112	0.0000	0.0000
2025/11/10	ES42	07/05/2026	12.20 Call	Bond Future	12746.6500	12.7467	13548.7800	13.5488	6.293	0.0000	0.0000
2025/11/10	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES42	06/08/2026		Bond Future	10.2489	88.9937	10.1320	89.8108	1.141	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	
2025/11/10	ES42	06/08/2026	12.65 Call	Bond Future	14519.3200	14.5193	15336.4500	15.3365	5.628	0.0000	0.0000
2025/11/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES42	05/11/2026		Bond Future	10.3405	86.3125	10.2196	87.1443	1.170	0.0000	0.0000
2025/11/10	ES42	05/11/2026	11.66 Call	Bond Future	8347.6800	8.3477	9179.5300	9.1795	9.965	0.0000	0.0000
2025/11/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES42	04/02/2027		Bond Future	10.4604	87.7072	10.3194	88.6593	1.348	0.0000	0.0000
2025/11/10	ES42	04/02/2027	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	ES42	04/02/2027	10.29 Put	Bond Future	1152.7300	1.1527	200.6300	0.2006	82.595	0.0000	0.0000
2025/11/10	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/10	GOVI	05/02/2026		GOVI	1296.0510	1296.0510	1352.2030	1352.2030	4.333	0.0000	0.0000
2025/11/10	GOVI	05/02/2026	1,150. Call 00	GOVI	1460510.0000	146.0510	2022030.0000	202.2030	38.447	0.0000	0.0000
2025/11/10	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	GOVI	07/05/2026		GOVI	1319.7820	1319.7820	1376.9630	1376.9630	4.333	0.0000	0.0000
2025/11/10	GOVI	07/05/2026	1,177. Call 00	GOVI	1427820.0000	142.7820	1999630.0000	199.9630	40.048	0.0000	0.0000
2025/11/10	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	GOVI	06/08/2026		GOVI	1343.4920	1343.4920	1401.7100	1401.7100	4.333	0.0000	0.0000
2025/11/10	GOVI	06/08/2026	1,189. Call 00	GOVI	1544920.0000	154.4920	2127100.0000	212.7100	37.684	0.0000	0.0000
2025/11/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	GOVI	05/11/2026		GOVI	1367.3810	1367.3810	1426.6450	1426.6450	4.334	0.0000	0.0000
2025/11/10	GOVI	05/11/2026	1,277. Call 00	GOVI	903810.0000	90.3810	1496450.0000	149.6450	65.571	0.0000	0.0000
2025/11/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	GOVI	04/02/2027		GOVI	1391.6950	1391.6950	1451.2730	1451.2730	4.281	0.0000	0.0000
2025/11/10	GOVI	04/02/2027	1,369. Call 00	GOVI	226950.0000	22.6950	822730.0000	82.2730	262.516	0.0000	0.0000
2025/11/10	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/10	I258	06/11/2025		Bond Future	112.3900	112.3900	112.3900	112.3900	0.000	0.0000	0.0000
2025/11/10	I258	05/02/2026		Bond Future	115.3556	115.3556	116.0964	116.0964	0.642	0.0000	0.0000
2025/11/10	I258	05/02/2026	111.65 Call	Bond Future	4068.2269	4.0682	4686.9550	4.6870	15.209	0.0000	0.0000
2025/11/10	I258	05/02/2026	111.65 Put	Bond Future	362.6169	0.3626	240.5950	0.2406	33.650	0.0000	0.0000
2025/11/10	I258	07/05/2026		Bond Future	117.4956	117.4956	118.2501	118.2501	0.642	0.0000	0.0000
2025/11/10	I258	07/05/2026	113.73 Call	Bond Future	4692.8175	4.6928	5264.0516	5.2641	12.173	0.0000	0.0000
2025/11/10	I258	07/05/2026	113.73 Put	Bond Future	927.2275	0.9272	743.9916	0.7440	19.762	0.0000	0.0000
2025/11/10	I258	06/08/2026		Bond Future	116.7952	116.7952	117.5637	117.5637	0.658	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	
2025/11/10	I258	06/08/2026	112.95 Call	Bond Future	5232.0856	5.2321	5795.0916	5.7951	10.761	0.0000	0.0000
2025/11/10	I258	06/08/2026	112.95 Put	Bond Future	1386.8456	1.3868	1181.3916	1.1814	14.814	0.0000	0.0000
2025/11/10	I258	05/11/2026		Bond Future	118.8723	118.8723	119.6550	119.6550	0.658	0.0000	0.0000
2025/11/10	I258	05/11/2026	114.95 Call	Bond Future	5739.2054	5.7392	6294.4796	6.2945	9.675	0.0000	0.0000
2025/11/10	I258	05/11/2026	114.95 Put	Bond Future	1816.9354	1.8169	1589.4896	1.5895	12.518	0.0000	0.0000
2025/11/10	I258	04/02/2027		Bond Future	118.1187	118.1187	118.8413	118.8413	0.612	0.0000	0.0000
2025/11/10	I258	04/02/2027	118.90 Call	Bond Future	3585.5726	3.5856	3970.5348	3.9705	10.736	0.0000	0.0000
2025/11/10	I258	04/02/2027	118.90 Put	Bond Future	4366.9126	4.3669	4029.2548	4.0293	7.732	0.0000	0.0000
2025/11/10	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/10	IGOV	05/02/2026		Index Future	411.1760	411.1760	411.0960	411.0960	0.019	0.0000	0.0000
2025/11/10	IGOV	07/05/2026		Index Future	418.8040	418.8040	418.7220	418.7220	0.020	0.0000	0.0000
2025/11/10	IGOV	06/08/2026		Index Future	426.4250	426.4250	426.3450	426.3450	0.019	0.0000	0.0000
2025/11/10	IGOV	05/11/2026		Index Future	434.1030	434.1030	434.0250	434.0250	0.018	0.0000	0.0000
2025/11/10	IGOV	04/02/2027		Index Future	442.0020	442.0020	441.6110	441.6110	0.088	0.0000	0.0000
2025/11/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/10	R033	06/11/2025		Bond Future	10.3300	99.4554	10.3300	99.4554	0.000	0.0000	0.0000
2025/11/10	R033	05/02/2026		Bond Future	8.4856	111.6159	8.4431	111.8520	0.502	0.0000	0.0000
2025/11/10	R033	05/02/2026	10.49 Call	Bond Future	10507.1200	10.5071	10726.6900	10.7267	2.090	0.0000	0.0000
2025/11/10	R033	05/02/2026	10.49 Put	Bond Future	101.0400	0.1010	84.4200	0.0844	16.449	0.0000	0.0000
2025/11/10	R033	07/05/2026		Bond Future	8.5393	108.6164	8.4946	108.8569	0.524	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	
2025/11/10	R033	07/05/2026	10.38 Call	Bond Future	9727.0600	9.7271	9933.5600	9.9336	2.123	0.0000	0.0000
2025/11/10	R033	07/05/2026	10.38 Put	Bond Future	398.9400	0.3989	364.9200	0.3649	8.528	0.0000	0.0000
2025/11/10	R033	06/08/2026		Bond Future	8.6040	110.5871	8.5568	110.8323	0.548	0.0000	0.0000
2025/11/10	R033	06/08/2026	10.25 Call	Bond Future	9041.5800	9.0416	9234.0700	9.2341	2.129	0.0000	0.0000
2025/11/10	R033	06/08/2026	10.25 Put	Bond Future	908.8000	0.9088	856.0700	0.8561	5.802	0.0000	0.0000
2025/11/10	R033	05/11/2026		Bond Future	8.6778	107.4884	8.6281	107.7381	0.572	0.0000	0.0000
2025/11/10	R033	05/11/2026	9.33 Call	Bond Future	5201.6400	5.2016	5355.8800	5.3559	2.965	0.0000	0.0000
2025/11/10	R033	05/11/2026	9.33 Put	Bond Future	1990.1500	1.9902	1894.6300	1.8946	4.800	0.0000	0.0000
2025/11/10	R033	04/02/2027		Bond Future	8.6626	109.8697	8.7202	109.5893	0.666	0.0000	0.0000
2025/11/10	R033	04/02/2027	8.65 Call	Bond Future	3225.3200	3.2253	3073.0100	3.0730	4.722	0.0000	0.0000
2025/11/10	R033	04/02/2027	8.65 Put	Bond Future	3286.6000	3.2866	3414.6200	3.4146	3.895	0.0000	0.0000
2025/11/10	R035	06/11/2025		Bond Future	11.2000	88.5110	11.2000	88.5110	0.000	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.44 Put	Bond Future	36.8100	0.0368	25.3400	0.0253	31.160	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.44 Call	Bond Future	9066.3800	9.0664	9507.8300	9.5078	4.869	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.94 Put	Bond Future	9.7800	0.0098	6.3700	0.0064	34.867	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.94 Call	Bond Future	11694.1800	11.6942	12143.6900	12.1437	3.844	0.0000	0.0000
2025/11/10	R035	05/02/2026	12.44 Call	Bond Future	19052.5200	19.0525	19505.4400	19.5054	2.377	0.0000	0.0000
2025/11/10	R035	05/02/2026	12.44 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/11/10	R035	05/02/2026	11.00 Put	Bond Future	7.8400	0.0078	5.0400	0.0050	35.714	0.0000	0.0000
2025/11/10	R035	05/02/2026	11.00 Call	Bond Future	12003.8600	12.0039	12453.9800	12.4540	3.750	0.0000	0.0000
2025/11/10	R035	05/02/2026	11.17 Call	Bond Future	12875.0800	12.8751	13326.4600	13.3265	3.506	0.0000	0.0000
2025/11/10	R035	05/02/2026	11.17 Put	Bond Future	4.0900	0.0041	2.5500	0.0026	37.653	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.67 Call	Bond Future	10286.4500	10.2865	10732.0800	10.7321	4.332	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.67 Put	Bond Future	22.6600	0.0227	15.3700	0.0154	32.171	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.17 Put	Bond Future	66.5700	0.0666	46.8200	0.0468	29.668	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.17 Call	Bond Future	7618.3600	7.6184	8051.5300	8.0515	5.686	0.0000	0.0000
2025/11/10	R035	05/02/2026		Bond Future	8.8740	103.9934	8.8004	104.4463	0.830	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.79 Call	Bond Future	10915.6400	10.9156	11363.0400	11.3630	4.099	0.0000	0.0000
2025/11/10	R035	05/02/2026	10.79 Put	Bond Future	16.7400	0.0167	11.2200	0.0112	32.975	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.64 Call	Bond Future	4778.9100	4.7789	5174.2300	5.1742	8.272	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.64 Put	Bond Future	221.5800	0.2216	163.9800	0.1640	25.995	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.14 Call	Bond Future	2294.9300	2.2949	2601.4000	2.6014	13.354	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.14 Put	Bond Future	680.7800	0.6808	534.3300	0.5343	21.512	0.0000	0.0000
2025/11/10	R035	05/02/2026	8.64 Put	Bond Future	1997.2600	1.9973	1680.3200	1.6803	15.869	0.0000	0.0000
2025/11/10	R035	05/02/2026	8.64 Call	Bond Future	548.0800	0.5481	684.0600	0.6841	24.810	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.25 Call	Bond Future	2804.5100	2.8045	3137.4400	3.1374	11.871	0.0000	0.0000
2025/11/10	R035	05/02/2026	9.25 Put	Bond Future	532.7400	0.5327	412.7500	0.4128	22.523	0.0000	0.0000
2025/11/10	R035	05/02/2026	8.85 Put	Bond Future	1288.2200	1.2882	1049.5400	1.0495	18.528	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
2025/11/10	R035	05/02/2026	8.85 Call	Bond Future	1140.6200	1.1406	1354.8600	1.3549	18.783	0.0000	0.0000
2025/11/10	R035	07/05/2026	8.29 Put	Bond Future	4224.3400	4.2243	3830.6100	3.8306	9.321	0.0000	0.0000
2025/11/10	R035	07/05/2026	8.29 Call	Bond Future	275.7700	0.2758	343.3500	0.3434	24.506	0.0000	0.0000
2025/11/10	R035	07/05/2026	8.79 Put	Bond Future	2072.4200	2.0724	1803.6200	1.8036	12.970	0.0000	0.0000
2025/11/10	R035	07/05/2026	8.79 Call	Bond Future	1216.0500	1.2161	1408.5600	1.4086	15.831	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.20 Call	Bond Future	2709.5400	2.7095	3002.4600	3.0025	10.811	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.20 Put	Bond Future	1119.3600	1.1194	950.9700	0.9510	15.043	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.66 Call	Bond Future	9835.3000	9.8353	10269.6000	10.2696	4.416	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.66 Put	Bond Future	141.2400	0.1412	114.2300	0.1142	19.123	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.16 Call	Bond Future	7302.1600	7.3022	7712.9400	7.7129	5.625	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.16 Put	Bond Future	280.6700	0.2807	230.1400	0.2301	18.003	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.66 Put	Bond Future	570.1000	0.5701	475.1000	0.4751	16.664	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.66 Call	Bond Future	4813.4500	4.8135	5179.7600	5.1798	7.610	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.71 Call	Bond Future	10087.9600	10.0880	10523.8500	10.5239	4.321	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.71 Put	Bond Future	132.2700	0.1323	106.8500	0.1069	19.218	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.21 Call	Bond Future	7554.8400	7.5548	7968.7400	7.9687	5.479	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.21 Put	Bond Future	261.4200	0.2614	214.0100	0.2140	18.136	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.71 Put	Bond Future	530.5000	0.5305	441.3200	0.4413	16.811	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.71 Call	Bond Future	5056.5500	5.0566	5428.6800	5.4287	7.359	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.64 Call	Bond Future	9734.1500	9.7342	10167.7800	10.1678	4.455	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.64 Put	Bond Future	145.0200	0.1450	117.3400	0.1173	19.087	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.14 Call	Bond Future	7201.2200	7.2012	7610.6900	7.6107	5.686	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.14 Put	Bond Future	288.8000	0.2888	236.9600	0.2370	17.950	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.64 Put	Bond Future	586.7200	0.5867	489.3000	0.4893	16.604	0.0000	0.0000
2025/11/10	R035	07/05/2026	9.64 Call	Bond Future	4716.6800	4.7167	5080.5700	5.0806	7.715	0.0000	0.0000
2025/11/10	R035	07/05/2026		Bond Future	8.9320	101.3948	8.8553	101.8561	0.859	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.86 Call	Bond Future	10843.5800	10.8436	11283.6500	11.2837	4.058	0.0000	0.0000
2025/11/10	R035	07/05/2026	10.86 Put	Bond Future	109.0300	0.1090	87.7900	0.0878	19.481	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.71 Call	Bond Future	4977.6300	4.9776	5327.5800	5.3276	7.030	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.71 Put	Bond Future	935.0600	0.9351	815.0800	0.8151	12.831	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.21 Call	Bond Future	2862.7400	2.8627	3139.6800	3.1397	9.674	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.21 Put	Bond Future	1644.5100	1.6445	1451.5200	1.4515	11.735	0.0000	0.0000
2025/11/10	R035	06/08/2026	8.71 Put	Bond Future	2936.4000	2.9364	2636.4500	2.6365	10.215	0.0000	0.0000
2025/11/10	R035	06/08/2026	8.71 Call	Bond Future	1220.2800	1.2203	1390.2600	1.3903	13.930	0.0000	0.0000
2025/11/10	R035	06/08/2026	10.22 Call	Bond Future	7348.5000	7.3485	7745.3600	7.7454	5.401	0.0000	0.0000
2025/11/10	R035	06/08/2026	10.22 Put	Bond Future	533.6400	0.5336	460.5700	0.4606	13.693	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.72 Call	Bond Future	5022.6400	5.0226	5373.7500	5.3738	6.991	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.72 Put	Bond Future	924.6700	0.9247	805.8500	0.8059	12.850	0.0000	0.0000
2025/11/10	R035	06/08/2026	9.22 Put	Bond Future	1625.7900	1.6258	1434.5800	1.4346	11.761	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
2025/11/10	R035	06/08/2026	9.22 Call	Bond Future	2901.5600	2.9016	3180.2800	3.1803	9.606	0.0000
2025/11/10	R035	06/08/2026		Bond Future	9.0001	103.2350	8.9200	103.7049	0.890	0.0000
2025/11/10	R035	06/08/2026	11.06 Call	Bond Future	11368.6300	11.3686	11806.5800	11.8066	3.852	0.0000
2025/11/10	R035	06/08/2026	11.06 Put	Bond Future	214.4100	0.2144	182.4300	0.1824	14.915	0.0000
2025/11/10	R035	06/08/2026	10.13 Call	Bond Future	6922.9300	6.9229	7313.0200	7.3130	5.635	0.0000
2025/11/10	R035	06/08/2026	10.13 Put	Bond Future	589.5400	0.5895	509.7000	0.5097	13.543	0.0000
2025/11/10	R035	06/08/2026	9.63 Call	Bond Future	4620.2000	4.6202	4960.5300	4.9605	7.366	0.0000
2025/11/10	R035	06/08/2026	9.63 Put	Bond Future	1022.3200	1.0223	892.7200	0.8927	12.677	0.0000
2025/11/10	R035	06/08/2026	9.13 Put	Bond Future	1802.7200	1.8027	1595.0100	1.5950	11.522	0.0000
2025/11/10	R035	06/08/2026	9.13 Call	Bond Future	2558.9700	2.5590	2821.1900	2.8212	10.247	0.0000
2025/11/10	R035	06/08/2026	8.29 Put	Bond Future	4711.6100	4.7116	4327.1500	4.3272	8.160	0.0000
2025/11/10	R035	06/08/2026	8.29 Call	Bond Future	442.1200	0.4421	527.5900	0.5276	19.332	0.0000
2025/11/10	R035	06/08/2026	8.79 Put	Bond Future	2675.6100	2.6756	2394.0100	2.3940	10.525	0.0000
2025/11/10	R035	06/08/2026	8.79 Call	Bond Future	1436.5800	1.4366	1624.9100	1.6249	13.110	0.0000
2025/11/10	R035	06/08/2026	9.39 Call	Bond Future	3587.3100	3.5873	3894.1900	3.8942	8.555	0.0000
2025/11/10	R035	06/08/2026	9.39 Put	Bond Future	1339.8900	1.3399	1176.8400	1.1768	12.169	0.0000
2025/11/10	R035	05/11/2026		Bond Future	9.0786	100.5476	8.9950	101.0261	0.921	0.0000
2025/11/10	R035	05/11/2026	10.03 Call	Bond Future	6214.2900	6.2143	6582.5200	6.5825	5.926	0.0000
2025/11/10	R035	05/11/2026	10.03 Put	Bond Future	975.1400	0.9751	864.9100	0.8649	11.304	0.0000
2025/11/10	R035	05/11/2026	9.80 Call	Bond Future	5218.0300	5.2180	5563.2900	5.5633	6.617	0.0000
2025/11/10	R035	05/11/2026	9.80 Put	Bond Future	1211.6700	1.2117	1078.4700	1.0785	10.993	0.0000
2025/11/10	R035	05/11/2026	9.30 Call	Bond Future	3214.3100	3.2143	3493.5500	3.4936	8.687	0.0000
2025/11/10	R035	05/11/2026	9.30 Put	Bond Future	1961.6900	1.9617	1762.4700	1.7625	10.156	0.0000
2025/11/10	R035	05/11/2026	8.80 Put	Bond Future	3195.7600	3.1958	2907.7800	2.9078	9.011	0.0000
2025/11/10	R035	05/11/2026	8.80 Call	Bond Future	1590.0600	1.5901	1780.5400	1.7805	11.979	0.0000
2025/11/10	R035	04/02/2027		Bond Future	9.1757	102.2762	9.0882	102.7633	0.954	0.0000
2025/11/10	R035	04/02/2027	9.02 Call	Bond Future	2258.2700	2.2583	2481.1900	2.4812	9.871	0.0000
2025/11/10	R035	04/02/2027	9.02 Put	Bond Future	3126.9500	3.1270	2862.8000	2.8628	8.448	0.0000
2025/11/10	R038	06/11/2025		Bond Future	11.2400	98.8194	11.2400	98.8194	0.000	0.0000
2025/11/10	R038	05/02/2026		Bond Future	9.4288	114.2722	9.3450	114.9164	0.889	0.0000
2025/11/10	R038	05/02/2026	11.44 Call	Bond Future	13999.7800	13.9998	14639.0400	14.6390	4.566	0.0000
2025/11/10	R038	05/02/2026	11.44 Put	Bond Future	12.8900	0.0129	7.9600	0.0080	38.247	0.0000
2025/11/10	R038	07/05/2026		Bond Future	9.5022	110.8800	9.4152	111.5360	0.916	0.0000
2025/11/10	R038	07/05/2026	11.40 Call	Bond Future	13158.1700	13.1582	13786.5500	13.7866	4.776	0.0000
2025/11/10	R038	07/05/2026	11.40 Put	Bond Future	127.4400	0.1274	99.8100	0.0998	21.681	0.0000
2025/11/10	R038	06/08/2026		Bond Future	9.5843	112.8916	9.4938	113.5599	0.944	0.0000
2025/11/10	R038	06/08/2026	11.77 Call	Bond Future	14781.4600	14.7815	15409.2400	15.4092	4.247	0.0000
2025/11/10	R038	06/08/2026	11.77 Put	Bond Future	246.7300	0.2467	206.2900	0.2063	16.390	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
2025/11/10	R038	05/11/2026		Bond Future	9.6728	109.3922	9.5788	110.0724	0.972	0.0000
2025/11/10	R038	05/11/2026	10.72 Call	Bond Future	8382.1900	8.3822	8916.6800	8.9167	6.376	0.0000
2025/11/10	R038	05/11/2026	10.72 Put	Bond Future	1195.9300	1.1959	1050.2200	1.0502	12.184	0.0000
2025/11/10	R038	04/02/2027		Bond Future	9.5312	113.0191	9.6789	111.9632	1.549	0.0000
2025/11/10	R038	04/02/2027	9.60 Call	Bond Future	3773.7900	3.7738	3219.4800	3.2195	14.688	0.0000
2025/11/10	R038	04/02/2027	9.60 Put	Bond Future	3280.1000	3.2801	3781.6200	3.7816	15.290	0.0000
2025/11/10	R053	06/11/2025		Bond Future	11.7600	100.2143	11.7600	100.2143	0.000	0.0000
2025/11/10	R053	05/02/2026		Bond Future	9.8055	121.3944	9.7017	122.5284	1.058	0.0000
2025/11/10	R053	05/02/2026	11.49 Call	Bond Future	16115.5600	16.1156	17228.1400	17.2281	6.904	0.0000
2025/11/10	R053	05/02/2026	11.49 Put	Bond Future	54.9300	0.0549	33.5100	0.0335	38.995	0.0000
2025/11/10	R053	07/05/2026		Bond Future	9.8701	117.7555	9.7631	118.9104	1.084	0.0000
2025/11/10	R053	07/05/2026	11.69 Call	Bond Future	17299.1900	17.2992	18382.0000	18.3820	6.259	0.0000
2025/11/10	R053	07/05/2026	11.69 Put	Bond Future	318.8200	0.3188	246.8100	0.2468	22.586	0.0000
2025/11/10	R053	06/08/2026		Bond Future	9.9408	119.8920	9.8303	121.0680	1.111	0.0000
2025/11/10	R053	06/08/2026	12.28 Call	Bond Future	21099.5400	21.0995	22214.7700	22.2148	5.286	0.0000
2025/11/10	R053	06/08/2026	12.28 Put	Bond Future	318.8700	0.3189	258.0100	0.2580	19.086	0.0000
2025/11/10	R053	05/11/2026		Bond Future	10.0153	116.1373	9.9013	117.3344	1.138	0.0000
2025/11/10	R053	05/11/2026	11.21 Call	Bond Future	12913.4900	12.9135	13886.7400	13.8867	7.537	0.0000
2025/11/10	R053	05/11/2026	11.21 Put	Bond Future	1551.9100	1.5519	1328.0500	1.3281	14.425	0.0000
2025/11/10	R053	04/02/2027		Bond Future	10.1005	118.1317	9.9827	119.3499	1.167	0.0000
2025/11/10	R053	04/02/2027	9.99 Call	Bond Future	4507.9400	4.5079	5105.8300	5.1058	13.263	0.0000
2025/11/10	R053	04/02/2027	9.99 Put	Bond Future	5649.4600	5.6495	5029.1900	5.0292	10.979	0.0000
2025/11/10	R186	06/11/2025		Bond Future	8.1300	106.5509	8.1300	106.5509	0.000	0.0000
2025/11/10	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/10	R186	05/02/2026	8.43 Call	Bond Future	78.2500	0.0783	76.9300	0.0769	1.687	0.0000
2025/11/10	R186	05/02/2026	8.43 Put	Bond Future	78.2500	0.0783	76.9300	0.0769	1.687	0.0000
2025/11/10	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/10	R186	07/05/2026	8.69 Call	Bond Future	111.0500	0.1111	110.1300	0.1101	0.828	0.0000
2025/11/10	R186	07/05/2026	8.69 Put	Bond Future	111.0500	0.1111	110.1300	0.1101	0.828	0.0000
2025/11/10	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/10	R186	06/08/2026	8.57 Call	Bond Future	92.8400	0.0928	92.3200	0.0923	0.560	0.0000
2025/11/10	R186	06/08/2026	8.57 Put	Bond Future	92.8400	0.0928	92.3200	0.0923	0.560	0.0000
2025/11/10	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/10	R186	05/11/2026	8.12 Call	Bond Future	53.1100	0.0531	52.8900	0.0529	0.414	0.0000
2025/11/10	R186	05/11/2026	8.12 Put	Bond Future	53.1100	0.0531	52.8900	0.0529	0.414	0.0000
2025/11/10	R202	06/11/2025		Bond Future	275.6400	275.6400	275.6400	275.6400	0.000	0.0000
2025/11/10	R202	05/02/2026		Bond Future	284.2459	284.2459	284.2165	284.2165	0.010	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	
2025/11/10	R202	05/02/2026	277.82 Call	Bond Future	6425.9100	6.4259	6396.5100	6.3965	0.458	0.0000	0.0000
2025/11/10	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R202	07/05/2026		Bond Future	289.5189	289.5189	289.4892	289.4892	0.010	0.0000	0.0000
2025/11/10	R202	07/05/2026	277.55 Call	Bond Future	11968.8700	11.9689	11939.1600	11.9392	0.248	0.0000	0.0000
2025/11/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R202	06/08/2026		Bond Future	289.4124	289.4124	289.3827	289.3827	0.010	0.0000	0.0000
2025/11/10	R202	06/08/2026	278.86 Call	Bond Future	10552.4400	10.5524	10522.6600	10.5227	0.282	0.0000	0.0000
2025/11/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R202	05/11/2026		Bond Future	294.5627	294.5627	294.5331	294.5331	0.010	0.0000	0.0000
2025/11/10	R202	05/11/2026	280.46 Call	Bond Future	14102.7100	14.1027	14073.0700	14.0731	0.210	0.0000	0.0000
2025/11/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R202	04/02/2027		Bond Future	294.1924	294.1924	294.1626	294.1626	0.010	0.0000	0.0000
2025/11/10	R202	04/02/2027	294.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R202	04/02/2027	294.73 Put	Bond Future	537.6000	0.5376	567.4400	0.5674	5.551	0.0000	0.0000
2025/11/10	R209	06/11/2025		Bond Future	11.2700	70.4292	11.2700	70.4292	0.000	0.0000	0.0000
2025/11/10	R209	05/02/2026		Bond Future	9.1326	83.4744	9.0646	83.8635	0.745	0.0000	0.0000
2025/11/10	R209	05/02/2026	10.93 Call	Bond Future	9484.9700	9.4850	9867.2200	9.8672	4.030	0.0000	0.0000
2025/11/10	R209	05/02/2026	10.93 Put	Bond Future	22.3800	0.0224	15.5800	0.0156	30.384	0.0000	0.0000
2025/11/10	R209	07/05/2026		Bond Future	9.1941	81.8515	9.1236	82.2477	0.767	0.0000	0.0000
2025/11/10	R209	07/05/2026	11.07 Call	Bond Future	9804.8800	9.8049	10179.4400	10.1794	3.820	0.0000	0.0000
2025/11/10	R209	07/05/2026	11.07 Put	Bond Future	123.2800	0.1233	101.6000	0.1016	17.586	0.0000	0.0000
2025/11/10	R209	06/08/2026		Bond Future	9.2641	83.3368	9.1908	83.7404	0.791	0.0000	0.0000
2025/11/10	R209	06/08/2026	11.39 Call	Bond Future	10871.4700	10.8715	11248.4700	11.2485	3.468	0.0000	0.0000
2025/11/10	R209	06/08/2026	11.39 Put	Bond Future	201.1900	0.2012	174.5400	0.1745	13.246	0.0000	0.0000
2025/11/10	R209	05/11/2026		Bond Future	9.3401	81.6502	9.2641	82.0611	0.815	0.0000	0.0000
2025/11/10	R209	05/11/2026	10.32 Call	Bond Future	6030.4800	6.0305	6345.0300	6.3450	5.216	0.0000	0.0000
2025/11/10	R209	05/11/2026	10.32 Put	Bond Future	967.4000	0.9674	871.0000	0.8710	9.965	0.0000	0.0000
2025/11/10	R209	04/02/2027		Bond Future	9.4311	83.0539	9.3520	83.4722	0.839	0.0000	0.0000
2025/11/10	R209	04/02/2027	9.28 Call	Bond Future	2240.4000	2.2404	2432.4500	2.4325	8.572	0.0000	0.0000
2025/11/10	R209	04/02/2027	9.28 Put	Bond Future	3041.5500	3.0416	2815.2900	2.8153	7.439	0.0000	0.0000
2025/11/10	R210	06/11/2025		Bond Future	252.1400	252.1400	252.1400	252.1400	0.000	0.0000	0.0000
2025/11/10	R210	05/02/2026		Bond Future	258.6983	258.6983	258.7866	258.7866	0.034	0.0000	0.0000
2025/11/10	R210	05/02/2026	253.10 Call	Bond Future	5598.2700	5.5983	5686.5800	5.6866	1.577	0.0000	0.0000
2025/11/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R210	07/05/2026		Bond Future	260.0140	260.0140	260.1039	260.1039	0.035	0.0000	0.0000
2025/11/10	R210	07/05/2026	255.40 Call	Bond Future	4613.9900	4.6140	4703.9300	4.7039	1.949	0.0000	0.0000
2025/11/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R210	06/08/2026		Bond Future	264.7956	264.7956	264.8878	264.8878	0.035	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
2025/11/10	R210	06/08/2026	259.84 Call	Bond Future	4955.5900	4.9556	5047.8300	5.0478	1.861	0.0000
2025/11/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R210	05/11/2026		Bond Future	265.9703	265.9703	266.0646	266.0646	0.035	0.0000
2025/11/10	R210	05/11/2026	253.33 Call	Bond Future	12640.2800	12.6403	12734.6100	12.7346	0.746	0.0000
2025/11/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R210	04/02/2027		Bond Future	270.6112	270.6112	270.7076	270.7076	0.036	0.0000
2025/11/10	R210	04/02/2027	266.03 Call	Bond Future	4581.2000	4.5812	4677.6200	4.6776	2.105	0.0000
2025/11/10	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R213	06/11/2025		Bond Future	10.0500	89.0696	10.0500	89.0696	0.000	0.0000
2025/11/10	R213	05/02/2026		Bond Future	8.0247	98.9590	7.9871	99.1088	0.469	0.0000
2025/11/10	R213	05/02/2026	9.89 Call	Bond Future	7098.2200	7.0982	7245.8600	7.2459	2.080	0.0000
2025/11/10	R213	05/02/2026	9.89 Put	Bond Future	9.4700	0.0095	7.2200	0.0072	23.759	0.0000
2025/11/10	R213	07/05/2026		Bond Future	8.0600	97.2195	8.0201	97.3722	0.495	0.0000
2025/11/10	R213	07/05/2026	9.80 Call	Bond Future	6458.3700	6.4584	6601.1800	6.6012	2.211	0.0000
2025/11/10	R213	07/05/2026	9.80 Put	Bond Future	83.6300	0.0836	73.7700	0.0738	11.790	0.0000
2025/11/10	R213	06/08/2026		Bond Future	8.1080	98.9841	8.0654	99.1397	0.526	0.0000
2025/11/10	R213	06/08/2026	9.69 Call	Bond Future	5774.5400	5.7745	5912.5900	5.9126	2.391	0.0000
2025/11/10	R213	06/08/2026	9.69 Put	Bond Future	206.6200	0.2066	189.0100	0.1890	8.523	0.0000
2025/11/10	R213	05/11/2026		Bond Future	8.1724	97.1733	8.1268	97.3319	0.558	0.0000
2025/11/10	R213	05/11/2026	8.75 Call	Bond Future	2736.0400	2.7360	2843.1300	2.8431	3.914	0.0000
2025/11/10	R213	05/11/2026	8.75 Put	Bond Future	752.1300	0.7521	700.5600	0.7006	6.857	0.0000
2025/11/10	R213	04/02/2027		Bond Future	8.2646	98.8449	8.2156	99.0067	0.593	0.0000
2025/11/10	R213	04/02/2027	8.14 Call	Bond Future	1267.1800	1.2672	1338.5900	1.3386	5.635	0.0000
2025/11/10	R213	04/02/2027	8.14 Put	Bond Future	1679.1400	1.6791	1588.8100	1.5888	5.380	0.0000
2025/11/10	R214	06/11/2025		Bond Future	11.6400	64.9323	11.6400	64.9323	0.000	0.0000
2025/11/10	R214	05/02/2026		Bond Future	9.7359	77.6318	9.6268	78.3301	1.120	0.0000
2025/11/10	R214	05/02/2026	11.26 Call	Bond Future	8894.8700	8.8949	9577.8300	9.5778	7.678	0.0000
2025/11/10	R214	05/02/2026	11.26 Put	Bond Future	38.2300	0.0382	22.8900	0.0229	40.126	0.0000
2025/11/10	R214	07/05/2026		Bond Future	9.8020	75.7555	9.6895	76.4666	1.148	0.0000
2025/11/10	R214	07/05/2026	11.53 Call	Bond Future	10000.9400	10.0009	10667.2000	10.6672	6.662	0.0000
2025/11/10	R214	07/05/2026	11.53 Put	Bond Future	188.9000	0.1889	144.0600	0.1441	23.737	0.0000
2025/11/10	R214	06/08/2026		Bond Future	9.8759	77.1304	9.7597	77.8546	1.176	0.0000
2025/11/10	R214	06/08/2026	11.97 Call	Bond Future	11760.5100	11.7605	12435.7400	12.4357	5.742	0.0000
2025/11/10	R214	06/08/2026	11.97 Put	Bond Future	255.9800	0.2560	207.0000	0.2070	19.134	0.0000
2025/11/10	R214	05/11/2026		Bond Future	9.9564	75.1889	9.8365	75.9260	1.204	0.0000
2025/11/10	R214	05/11/2026	10.97 Call	Bond Future	6881.5800	6.8816	7462.0200	7.4620	8.435	0.0000
2025/11/10	R214	05/11/2026	10.97 Put	Bond Future	1043.7500	1.0438	887.0900	0.8871	15.009	0.0000
2025/11/10	R214	04/02/2027		Bond Future	10.0502	76.4816	9.9262	77.2318	1.234	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
2025/11/10	R214	04/02/2027	9.90 Call	Bond Future	2521.0200	2.5210	2879.1300	2.8791	14.205	0.0000
2025/11/10	R214	04/02/2027	9.90 Put	Bond Future	3430.8800	3.4309	3038.8400	3.0388	11.427	0.0000
2025/11/10	R248	06/11/2025		Bond Future	11.7400	78.2422	11.7400	78.2422	0.000	0.0000
2025/11/10	R248	05/02/2026		Bond Future	9.9320	93.4330	9.8281	94.2834	1.046	0.0000
2025/11/10	R248	05/02/2026	11.46 Call	Bond Future	11174.3400	11.1743	12005.5300	12.0055	7.438	0.0000
2025/11/10	R248	05/02/2026	11.46 Put	Bond Future	48.8200	0.0488	29.6200	0.0296	39.328	0.0000
2025/11/10	R248	05/02/2026	9.65 Put	Bond Future	2856.6800	2.8567	2238.3100	2.2383	21.646	0.0000
2025/11/10	R248	05/02/2026	9.65 Call	Bond Future	518.1100	0.5181	750.1300	0.7501	44.782	0.0000
2025/11/10	R248	05/02/2026	9.50 Put	Bond Future	3859.7900	3.8598	3142.3800	3.1424	18.587	0.0000
2025/11/10	R248	05/02/2026	9.50 Call	Bond Future	236.9100	0.2369	369.8900	0.3699	56.131	0.0000
2025/11/10	R248	05/02/2026	10.00 Put	Bond Future	1281.8700	1.2819	923.4000	0.9234	27.965	0.0000
2025/11/10	R248	05/02/2026	10.00 Call	Bond Future	1830.9200	1.8309	2322.8400	2.3228	26.867	0.0000
2025/11/10	R248	05/02/2026	10.48 Call	Bond Future	4687.5100	4.6875	5400.0600	5.4001	15.201	0.0000
2025/11/10	R248	05/02/2026	10.48 Put	Bond Future	412.5700	0.4126	274.7300	0.2747	33.410	0.0000
2025/11/10	R248	07/05/2026		Bond Future	9.9994	90.7045	9.8922	91.5706	1.071	0.0000
2025/11/10	R248	07/05/2026	11.72 Call	Bond Future	12471.3700	12.4714	13280.7700	13.2808	6.490	0.0000
2025/11/10	R248	07/05/2026	11.72 Put	Bond Future	247.1500	0.2472	190.5100	0.1905	22.917	0.0000
2025/11/10	R248	06/08/2026		Bond Future	10.0740	92.3505	9.9634	93.2325	1.098	0.0000
2025/11/10	R248	06/08/2026	12.37 Call	Bond Future	15760.8100	15.7608	16593.3800	16.5934	5.283	0.0000
2025/11/10	R248	06/08/2026	12.37 Put	Bond Future	259.4800	0.2595	210.0900	0.2101	19.034	0.0000
2025/11/10	R248	05/11/2026		Bond Future	10.1546	89.5352	10.0404	90.4329	1.124	0.0000
2025/11/10	R248	05/11/2026	11.31 Call	Bond Future	9604.0000	9.6040	10322.0900	10.3221	7.477	0.0000
2025/11/10	R248	05/11/2026	11.31 Put	Bond Future	1293.5800	1.2936	1113.9200	1.1139	13.889	0.0000
2025/11/10	R248	04/02/2027		Bond Future	10.2476	91.0739	10.1296	91.9874	1.152	0.0000
2025/11/10	R248	04/02/2027	10.11 Call	Bond Future	3226.1400	3.2261	3665.4600	3.6655	13.618	0.0000
2025/11/10	R248	04/02/2027	10.11 Put	Bond Future	4292.4300	4.2924	3818.2500	3.8183	11.047	0.0000
2025/11/10	R2R9	06/11/2025		Bond Future	101.1600	10.7304	101.1600	10.7304	0.000	0.0000
2025/11/10	R2R9	05/02/2026		Bond Future	9.6108	105.5332	9.5219	106.2009	0.925	0.0000
2025/11/10	R2R9	05/02/2026	102.99 Call	Bond Future	92542.6900	92.5427	93210.3700	93.2104	0.721	0.0000
2025/11/10	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R2R9	07/05/2026		Bond Future	9.6861	102.4864	9.5940	103.1663	0.951	0.0000
2025/11/10	R2R9	07/05/2026	99.91 Call	Bond Future	91636.7000	91.6367	92316.5900	92.3166	0.742	0.0000
2025/11/10	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R2R9	06/08/2026		Bond Future	9.7699	104.3458	9.6743	105.0383	0.978	0.0000
2025/11/10	R2R9	06/08/2026	101.74 Call	Bond Future	91226.3100	91.2263	91918.7700	91.9188	0.759	0.0000
2025/11/10	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/10	R2R9	05/11/2026		Bond Future	9.8596	101.2004	9.7604	101.9053	1.006	0.0000
2025/11/10	R2R9	05/11/2026	98.56 Call	Bond Future	90230.3000	90.2303	90935.2500	90.9353	0.781	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
2025/11/10	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R2R9	04/02/2027		Bond Future	9.9640	102.9384	9.9640	102.9384	0.000	0.0000	0.0000
2025/11/10	R2R9	04/02/2027	9.89 Call	Bond Future	3237.4500	3.2375	3225.9300	3.2259	0.356	0.0000	0.0000
2025/11/10	R2R9	04/02/2027	9.89 Put	Bond Future	3751.5500	3.7516	3740.0300	3.7400	0.307	0.0000	0.0000
2025/11/10	R4R2	06/11/2025		Bond Future	101.5800	10.9586	101.5800	10.9586	0.000	0.0000	0.0000
2025/11/10	R4R2	05/02/2026		Bond Future	9.8315	106.0259	9.7170	106.9663	1.165	0.0000	0.0000
2025/11/10	R4R2	05/02/2026	103.43 Call	Bond Future	92750.6900	92.7507	93691.0900	93.6911	1.014	0.0000	0.0000
2025/11/10	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R4R2	07/05/2026		Bond Future	9.9076	102.8621	9.7892	103.8197	1.196	0.0000	0.0000
2025/11/10	R4R2	07/05/2026	100.23 Call	Bond Future	91772.9400	91.7729	92730.5800	92.7306	1.043	0.0000	0.0000
2025/11/10	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R4R2	06/08/2026		Bond Future	9.9915	104.7282	9.8688	105.7036	1.228	0.0000	0.0000
2025/11/10	R4R2	06/08/2026	102.06 Call	Bond Future	91310.9600	91.3110	92286.3000	92.2863	1.068	0.0000	0.0000
2025/11/10	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R4R2	05/11/2026		Bond Future	10.0805	101.4635	9.9534	102.4562	1.260	0.0000	0.0000
2025/11/10	R4R2	05/11/2026	98.76 Call	Bond Future	90240.8900	90.2409	91233.5700	91.2336	1.100	0.0000	0.0000
2025/11/10	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	R4R2	04/02/2027		Bond Future	10.0805	103.9890	10.0805	103.9890	0.000	0.0000	0.0000
2025/11/10	R4R2	04/02/2027	10.13 Call	Bond Future	4025.1600	4.0252	4012.5000	4.0125	0.315	0.0000	0.0000
2025/11/10	R4R2	04/02/2027	10.13 Put	Bond Future	3644.5300	3.6445	3631.8700	3.6319	0.347	0.0000	0.0000
2025/11/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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