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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2025 TO 24/10/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	2029	06/11/2025	139.79 Call	Bond Future	2120.2700	2.1203	2124.7400	0.211	0.0000	0.0000
2025/10/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2029	06/11/2025		Bond Future	141.9103	141.9103	141.9147	0.003	0.0000	0.0000
2025/10/24	2029	05/02/2026		Bond Future	144.5189	144.5189	144.5153	0.003	0.0000	0.0000
2025/10/24	2029	05/02/2026	140.11 Call	Bond Future	4408.9100	4.4089	4405.2600	0.083	0.0000	0.0000
2025/10/24	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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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	2029	07/05/2026		Bond Future	145.7586	145.7586	145.7621	145.7621	0.002	0.0000	0.0000
2025/10/24	2029	07/05/2026	141.82 Call	Bond Future	3938.5700	3.9386	3942.0600	3.9421	0.089	0.0000	0.0000
2025/10/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2029	06/08/2026		Bond Future	148.4524	148.4524	148.4558	148.4558	0.002	0.0000	0.0000
2025/10/24	2029	06/08/2026	144.10 Call	Bond Future	4352.4200	4.3524	4355.8100	4.3558	0.078	0.0000	0.0000
2025/10/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2029	05/11/2026		Bond Future	149.6142	149.6142	149.6209	149.6209	0.005	0.0000	0.0000
2025/10/24	2029	05/11/2026	147.56 Call	Bond Future	2054.1500	2.0542	2060.9200	2.0609	0.330	0.0000	0.0000
2025/10/24	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2030	06/11/2025	8.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2030	06/11/2025	8.72 Call	Bond Future	3514.7300	3.5147	3569.1000	3.5691	1.547	0.0000	0.0000
2025/10/24	2030	06/11/2025	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2030	06/11/2025	9.22 Call	Bond Future	5205.2500	5.2053	5259.6200	5.2596	1.045	0.0000	0.0000
2025/10/24	2030	06/11/2025	10.08 Call	Bond Future	8029.6000	8.0296	8083.9700	8.0840	0.677	0.0000	0.0000
2025/10/24	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2030	06/11/2025		Bond Future	7.7137	103.2354	7.6984	103.2898	0.197	0.0000	0.0000
2025/10/24	2030	06/11/2025	9.54 Call	Bond Future	6268.3200	6.2683	6322.6900	6.3227	0.867	0.0000	0.0000
2025/10/24	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2030	05/02/2026		Bond Future	7.7377	101.0995	7.7231	101.1490	0.189	0.0000	0.0000
2025/10/24	2030	05/02/2026	9.49 Call	Bond Future	5720.7100	5.7207	5770.1100	5.7701	0.864	0.0000	0.0000
2025/10/24	2030	05/02/2026	9.49 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/10/24	2030	07/05/2026		Bond Future	7.7633	102.9656	7.7460	103.0211	0.224	0.0000	0.0000
2025/10/24	2030	07/05/2026	9.39 Call	Bond Future	5042.4700	5.0425	5097.5400	5.0975	1.092	0.0000	0.0000
2025/10/24	2030	07/05/2026	9.39 Put	Bond Future	4.3400	0.0043	3.9100	0.0039	9.908	0.0000	0.0000
2025/10/24	2030	06/08/2026		Bond Future	7.8065	100.8342	7.7877	100.8907	0.241	0.0000	0.0000
2025/10/24	2030	06/08/2026	9.22 Call	Bond Future	4168.7200	4.1687	4222.6800	4.2227	1.294	0.0000	0.0000
2025/10/24	2030	06/08/2026	9.22 Put	Bond Future	38.2200	0.0382	35.7300	0.0357	6.515	0.0000	0.0000
2025/10/24	2030	05/11/2026		Bond Future	7.8543	102.6061	7.8330	102.6659	0.271	0.0000	0.0000
2025/10/24	2030	05/11/2026	8.39 Call	Bond Future	1999.4300	1.9994	2040.9300	2.0409	2.076	0.0000	0.0000
2025/10/24	2030	05/11/2026	8.39 Put	Bond Future	508.7100	0.5087	490.3900	0.4904	3.601	0.0000	0.0000
2025/10/24	2031	06/11/2025		Bond Future	112.5964	112.5964	112.6181	112.6181	0.019	0.0000	0.0000
2025/10/24	2031	06/11/2025	109.69 Call	Bond Future	2906.3800	2.9064	2928.1400	2.9281	0.749	0.0000	0.0000
2025/10/24	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2031	05/02/2026		Bond Future	112.2763	112.2763	112.2920	112.2920	0.014	0.0000	0.0000
2025/10/24	2031	05/02/2026	111.76 Call	Bond Future	820.7700	0.8208	828.7800	0.8288	0.976	0.0000	0.0000
2025/10/24	2031	05/02/2026	111.76 Put	Bond Future	304.4300	0.3044	296.7800	0.2968	2.513	0.0000	0.0000
2025/10/24	2031	07/05/2026		Bond Future	114.3756	114.3756	114.3972	114.3972	0.019	0.0000	0.0000
2025/10/24	2031	07/05/2026	113.84 Call	Bond Future	978.3700	0.9784	990.3300	0.9903	1.222	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	2031	07/05/2026	113.84 Put	Bond Future	442.8200	0.4428	433.1600	0.4332	2.181	0.0000	0.0000
2025/10/24	2031	06/08/2026		Bond Future	114.0614	114.0614	114.0833	114.0833	0.019	0.0000	0.0000
2025/10/24	2031	06/08/2026	113.81 Call	Bond Future	918.0300	0.9180	928.8500	0.9289	1.179	0.0000	0.0000
2025/10/24	2031	06/08/2026	113.81 Put	Bond Future	666.6500	0.6667	655.5800	0.6556	1.661	0.0000	0.0000
2025/10/24	2031	05/11/2026		Bond Future	116.0929	116.0929	116.1178	116.1178	0.021	0.0000	0.0000
2025/10/24	2031	05/11/2026	111.49 Call	Bond Future	4612.8400	4.6128	4637.3000	4.6373	0.530	0.0000	0.0000
2025/10/24	2031	05/11/2026	111.49 Put	Bond Future	9.9400	0.0099	9.5200	0.0095	4.225	0.0000	0.0000
2025/10/24	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2032	06/11/2025	9.40 Call	Bond Future	5123.9600	5.1240	5199.6800	5.1997	1.478	0.0000	0.0000
2025/10/24	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2032	06/11/2025	9.90 Call	Bond Future	7369.7500	7.3698	7445.4700	7.4455	1.027	0.0000	0.0000
2025/10/24	2032	06/11/2025	10.89 Call	Bond Future	11622.1800	11.6222	11697.9000	11.6979	0.652	0.0000	0.0000
2025/10/24	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2032	06/11/2025		Bond Future	8.3128	100.6307	8.2973	100.7064	0.187	0.0000	0.0000
2025/10/24	2032	06/11/2025	10.42 Call	Bond Future	9634.8000	9.6348	9710.5200	9.7105	0.786	0.0000	0.0000
2025/10/24	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2032	05/02/2026		Bond Future	8.3648	102.4555	8.3497	102.5268	0.181	0.0000	0.0000
2025/10/24	2032	05/02/2026	10.16 Call	Bond Future	8025.4100	8.0254	8096.6000	8.0966	0.887	0.0000	0.0000
2025/10/24	2032	05/02/2026	10.16 Put	Bond Future	0.3100	0.0003	0.2600	0.0003	16.129	0.0000	0.0000
2025/10/24	2032	07/05/2026		Bond Future	8.4131	100.1866	8.3961	100.2642	0.203	0.0000	0.0000
2025/10/24	2032	07/05/2026	10.14 Call	Bond Future	7494.4100	7.4944	7571.0800	7.5711	1.023	0.0000	0.0000
2025/10/24	2032	07/05/2026	10.14 Put	Bond Future	11.3600	0.0114	10.4000	0.0104	8.451	0.0000	0.0000
2025/10/24	2032	06/08/2026		Bond Future	8.4747	102.0135	8.4567	102.0925	0.213	0.0000	0.0000
2025/10/24	2032	06/08/2026	10.12 Call	Bond Future	6950.0100	6.9500	7025.8400	7.0258	1.091	0.0000	0.0000
2025/10/24	2032	06/08/2026	10.12 Put	Bond Future	53.9100	0.0539	50.7700	0.0508	5.825	0.0000	0.0000
2025/10/24	2032	05/11/2026		Bond Future	8.5480	99.6489	8.5284	99.7317	0.230	0.0000	0.0000
2025/10/24	2032	05/11/2026	9.16 Call	Bond Future	3338.1400	3.3381	3396.1300	3.3961	1.737	0.0000	0.0000
2025/10/24	2032	05/11/2026	9.16 Put	Bond Future	799.7600	0.7998	775.0100	0.7750	3.095	0.0000	0.0000
2025/10/24	2033	06/11/2025		Bond Future	135.7043	135.7043	136.0031	136.0031	0.220	0.0000	0.0000
2025/10/24	2033	06/11/2025	133.14 Call	Bond Future	2564.2700	2.5643	2863.1200	2.8631	11.654	0.0000	0.0000
2025/10/24	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2033	05/02/2026		Bond Future	138.1988	138.1988	138.4952	138.4952	0.215	0.0000	0.0000
2025/10/24	2033	05/02/2026	132.88 Call	Bond Future	5318.7700	5.3188	5615.2400	5.6152	5.574	0.0000	0.0000
2025/10/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2033	07/05/2026		Bond Future	139.2179	139.2179	139.5267	139.5267	0.222	0.0000	0.0000
2025/10/24	2033	07/05/2026	135.16 Call	Bond Future	4057.8500	4.0579	4366.6800	4.3667	7.611	0.0000	0.0000
2025/10/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2033	06/08/2026		Bond Future	141.7908	141.7908	142.1053	142.1053	0.222	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	2033	06/08/2026	134.25 Call	Bond Future	7540.8200	7.5408	7855.2500	7.8553	4.170	0.0000	0.0000
2025/10/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2033	05/11/2026		Bond Future	142.7300	142.7300	143.0533	143.0533	0.226	0.0000	0.0000
2025/10/24	2033	05/11/2026	137.26 Call	Bond Future	5470.0000	5.4700	5793.2600	5.7933	5.910	0.0000	0.0000
2025/10/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	06/11/2025	10.50 Call	Bond Future	6449.9900	6.4500	6618.5600	6.6186	2.613	0.0000	0.0000
2025/10/24	2037	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	06/11/2025	11.00 Call	Bond Future	9337.4700	9.3375	9506.0400	9.5060	1.805	0.0000	0.0000
2025/10/24	2037	06/11/2025	12.16 Call	Bond Future	15542.7000	15.5427	15711.2700	15.7113	1.085	0.0000	0.0000
2025/10/24	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	06/11/2025		Bond Future	9.4612	95.7965	9.4354	95.9651	0.273	0.0000	0.0000
2025/10/24	2037	06/11/2025	11.63 Call	Bond Future	12789.8000	12.7898	12958.3700	12.9584	1.318	0.0000	0.0000
2025/10/24	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	05/02/2026		Bond Future	9.5359	93.2752	9.5100	93.4414	0.272	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.20 Call	Bond Future	9863.9400	9.8639	10029.6800	10.0297	1.680	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.20 Put	Bond Future	2.4500	0.0025	2.0000	0.0020	18.367	0.0000	0.0000
2025/10/24	2037	05/02/2026	12.27 Call	Bond Future	15453.9300	15.4539	15620.1200	15.6201	1.075	0.0000	0.0000
2025/10/24	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.90 Put	Bond Future	11.1500	0.0112	9.3700	0.0094	15.964	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.90 Call	Bond Future	8204.4900	8.2045	8368.9000	8.3689	2.004	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.86 Call	Bond Future	13374.8800	13.3749	13541.0600	13.5411	1.242	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.86 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.36 Call	Bond Future	10733.7000	10.7337	10899.6800	10.8997	1.546	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.36 Put	Bond Future	1.0300	0.0010	0.8200	0.0008	20.388	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.65 Put	Bond Future	35.8100	0.0358	30.8400	0.0308	13.879	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.65 Call	Bond Future	6803.5900	6.8036	6964.8100	6.9648	2.370	0.0000	0.0000
2025/10/24	2037	05/02/2026	12.73 Call	Bond Future	17697.0600	17.6971	17863.2500	17.8633	0.939	0.0000	0.0000
2025/10/24	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.40 Put	Bond Future	0.8200	0.0008	0.6600	0.0007	19.512	0.0000	0.0000
2025/10/24	2037	05/02/2026	11.40 Call	Bond Future	10949.3100	10.9493	11115.3400	11.1153	1.516	0.0000	0.0000
2025/10/24	2037	05/02/2026	9.65 Call	Bond Future	1889.5000	1.8895	1981.0900	1.9811	4.847	0.0000	0.0000
2025/10/24	2037	05/02/2026	9.65 Put	Bond Future	1164.0000	1.1640	1089.4000	1.0894	6.409	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.10 Call	Bond Future	3828.4100	3.8284	3964.8500	3.9649	3.564	0.0000	0.0000
2025/10/24	2037	05/02/2026	10.10 Put	Bond Future	314.6700	0.3147	284.9200	0.2849	9.454	0.0000	0.0000
2025/10/24	2037	07/05/2026	9.00 Put	Bond Future	4762.7900	4.7628	4628.6500	4.6287	2.816	0.0000	0.0000
2025/10/24	2037	07/05/2026	9.00 Call	Bond Future	804.8000	0.8048	844.7300	0.8447	4.961	0.0000	0.0000
2025/10/24	2037	07/05/2026	9.49 Put	Bond Future	2522.2200	2.5222	2422.6900	2.4227	3.946	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/24	2037	07/05/2026	9.49 Call	Bond Future	1743.1000	1.7431	1817.6400	1.8176	4.276	0.0000	0.0000
2025/10/24	2037	07/05/2026	10.06 Call	Bond Future	3666.0100	3.6660	3787.4700	3.7875	3.313	0.0000	0.0000
2025/10/24	2037	07/05/2026	10.06 Put	Bond Future	922.1300	0.9221	869.5200	0.8695	5.705	0.0000	0.0000
2025/10/24	2037	07/05/2026	12.40 Call	Bond Future	15449.8300	15.4498	15623.8000	15.6238	1.126	0.0000	0.0000
2025/10/24	2037	07/05/2026	12.40 Put	Bond Future	0.6600	0.0007	0.5600	0.0006	15.152	0.0000	0.0000
2025/10/24	2037	07/05/2026	10.95 Put	Bond Future	104.9000	0.1049	95.4600	0.0955	8.999	0.0000	0.0000
2025/10/24	2037	07/05/2026	10.95 Call	Bond Future	7997.7900	7.9978	8162.4200	8.1624	2.058	0.0000	0.0000
2025/10/24	2037	07/05/2026		Bond Future	9.6135	94.9968	9.5858	95.1709	0.288	0.0000	0.0000
2025/10/24	2037	07/05/2026	11.32 Call	Bond Future	9950.4400	9.9504	10120.8200	10.1208	1.712	0.0000	0.0000
2025/10/24	2037	07/05/2026	11.32 Put	Bond Future	35.5100	0.0355	31.8200	0.0318	10.391	0.0000	0.0000
2025/10/24	2037	06/08/2026		Bond Future	9.7034	92.4693	9.6745	92.6465	0.297	0.0000	0.0000
2025/10/24	2037	06/08/2026	11.71 Call	Bond Future	11346.2800	11.3463	11518.4000	11.5184	1.517	0.0000	0.0000
2025/10/24	2037	06/08/2026	11.71 Put	Bond Future	63.9500	0.0640	58.8500	0.0589	7.975	0.0000	0.0000
2025/10/24	2037	06/08/2026	11.30 Call	Bond Future	9295.5300	9.2955	9461.5900	9.4616	1.786	0.0000	0.0000
2025/10/24	2037	06/08/2026	11.30 Put	Bond Future	158.7100	0.1587	147.5500	0.1476	7.032	0.0000	0.0000
2025/10/24	2037	06/08/2026	10.70 Call	Bond Future	6381.7700	6.3818	6529.2100	6.5292	2.310	0.0000	0.0000
2025/10/24	2037	06/08/2026	10.70 Put	Bond Future	527.6500	0.5277	497.8700	0.4979	5.644	0.0000	0.0000
2025/10/24	2037	06/08/2026	10.02 Put	Bond Future	1654.5500	1.6546	1586.3600	1.5864	4.121	0.0000	0.0000
2025/10/24	2037	06/08/2026	10.02 Call	Bond Future	3571.0800	3.5711	3680.1100	3.6801	3.053	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.83 Call	Bond Future	6727.0300	6.7270	6873.5400	6.8735	2.178	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.83 Put	Bond Future	766.7400	0.7667	730.7700	0.7308	4.691	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.23 Call	Bond Future	4328.0700	4.3281	4444.8900	4.4449	2.699	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.23 Put	Bond Future	1751.6700	1.7517	1686.0100	1.6860	3.748	0.0000	0.0000
2025/10/24	2037	05/11/2026	9.46 Put	Bond Future	4165.7800	4.1658	4055.1200	4.0551	2.656	0.0000	0.0000
2025/10/24	2037	05/11/2026	9.46 Call	Bond Future	2130.9800	2.1310	2202.8000	2.2028	3.370	0.0000	0.0000
2025/10/24	2037	05/11/2026		Bond Future	9.7934	94.0936	9.7631	94.2761	0.309	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.62 Call	Bond Future	5834.7900	5.8348	5972.0100	5.9720	2.352	0.0000	0.0000
2025/10/24	2037	05/11/2026	10.62 Put	Bond Future	1038.8000	1.0388	993.5400	0.9935	4.357	0.0000	0.0000
2025/10/24	2038	06/11/2025		Bond Future	146.9438	146.9438	146.9742	146.9742	0.021	0.0000	0.0000
2025/10/24	2038	06/11/2025	143.88 Call	Bond Future	3063.7900	3.0638	3094.2100	3.0942	0.993	0.0000	0.0000
2025/10/24	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2038	05/02/2026		Bond Future	147.4751	147.4751	147.4976	147.4976	0.015	0.0000	0.0000
2025/10/24	2038	05/02/2026	143.20 Call	Bond Future	4275.1200	4.2751	4297.6100	4.2976	0.526	0.0000	0.0000
2025/10/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2038	07/05/2026		Bond Future	150.2324	150.2324	150.2628	150.2628	0.020	0.0000	0.0000
2025/10/24	2038	07/05/2026	144.53 Call	Bond Future	5702.4400	5.7024	5732.7800	5.7328	0.532	0.0000	0.0000
2025/10/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2038	06/08/2026		Bond Future	150.8048	150.8048	150.8356	150.8356	0.020	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	2038	06/08/2026	144.72 Call	Bond Future	6084.8100	6.0848	6115.5800	6.1156	0.506	0.0000	0.0000
2025/10/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2038	05/11/2026		Bond Future	153.4919	153.4919	153.5266	153.5266	0.023	0.0000	0.0000
2025/10/24	2038	05/11/2026	146.31 Call	Bond Future	7181.9100	7.1819	7216.5700	7.2166	0.483	0.0000	0.0000
2025/10/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2040	06/11/2025		Bond Future	9.8721	95.9023	9.8412	96.1253	0.313	0.0000	0.0000
2025/10/24	2040	06/11/2025	11.84 Call	Bond Future	12728.7800	12.7288	12951.7300	12.9517	1.752	0.0000	0.0000
2025/10/24	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2040	05/02/2026		Bond Future	9.9530	93.1324	9.9218	93.3539	0.314	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.49 Call	Bond Future	10017.5800	10.0176	10237.9100	10.2379	2.199	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.49 Put	Bond Future	5.5300	0.0055	4.4400	0.0044	19.711	0.0000	0.0000
2025/10/24	2040	05/02/2026	10.35 Put	Bond Future	601.6400	0.6016	543.9800	0.5440	9.584	0.0000	0.0000
2025/10/24	2040	05/02/2026	10.35 Call	Bond Future	3350.2300	3.3502	3513.9900	3.5140	4.888	0.0000	0.0000
2025/10/24	2040	05/02/2026	10.75 Call	Bond Future	5552.0500	5.5521	5753.6800	5.7537	3.632	0.0000	0.0000
2025/10/24	2040	05/02/2026	10.75 Put	Bond Future	152.1300	0.1521	132.3400	0.1323	13.009	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.15 Call	Bond Future	7966.7000	7.9667	8183.4400	8.1834	2.721	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.15 Put	Bond Future	28.0900	0.0281	23.4100	0.0234	16.661	0.0000	0.0000
2025/10/24	2040	05/02/2026	13.23 Call	Bond Future	19525.7400	19.5257	19747.1600	19.7472	1.134	0.0000	0.0000
2025/10/24	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.82 Put	Bond Future	0.9900	0.0010	0.7700	0.0008	22.222	0.0000	0.0000
2025/10/24	2040	05/02/2026	11.82 Call	Bond Future	11954.5200	11.9545	12175.7200	12.1757	1.850	0.0000	0.0000
2025/10/24	2040	05/02/2026	9.80 Put	Bond Future	2329.2900	2.3293	2192.6700	2.1927	5.865	0.0000	0.0000
2025/10/24	2040	05/02/2026	9.80 Call	Bond Future	1237.5900	1.2376	1322.3900	1.3224	6.852	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.22 Call	Bond Future	13556.7000	13.5567	13785.7700	13.7858	1.690	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.22 Put	Bond Future	8.9600	0.0090	7.7100	0.0077	13.951	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.72 Call	Bond Future	10760.5400	10.7605	10985.6800	10.9857	2.092	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.72 Put	Bond Future	43.8300	0.0438	38.6500	0.0387	11.818	0.0000	0.0000
2025/10/24	2040	07/05/2026	10.70 Put	Bond Future	647.0300	0.6470	598.3400	0.5983	7.525	0.0000	0.0000
2025/10/24	2040	07/05/2026	10.70 Call	Bond Future	5102.9400	5.1029	5284.5700	5.2846	3.559	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.53 Call	Bond Future	15232.9100	15.2329	15462.8000	15.4628	1.509	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.53 Put	Bond Future	2.8500	0.0029	2.4200	0.0024	15.088	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.03 Call	Bond Future	12506.1300	12.5061	12734.2500	12.7343	1.824	0.0000	0.0000
2025/10/24	2040	07/05/2026	12.03 Put	Bond Future	16.7300	0.0167	14.5300	0.0145	13.150	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.12 Put	Bond Future	233.6400	0.2336	211.9000	0.2119	9.305	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.12 Call	Bond Future	7350.0400	7.3500	7558.6200	7.5586	2.838	0.0000	0.0000
2025/10/24	2040	07/05/2026		Bond Future	10.0364	94.8514	10.0034	95.0818	0.329	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.67 Call	Bond Future	10476.1900	10.4762	10700.6000	10.7006	2.142	0.0000	0.0000
2025/10/24	2040	07/05/2026	11.67 Put	Bond Future	50.8600	0.0509	44.9500	0.0450	11.620	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	2040	06/08/2026		Bond Future	10.1313	92.0706	10.0971	92.3051	0.338	0.0000	0.0000
2025/10/24	2040	06/08/2026	12.19 Call	Bond Future	12703.0200	12.7030	12931.3700	12.9314	1.798	0.0000	0.0000
2025/10/24	2040	06/08/2026	12.19 Put	Bond Future	66.3000	0.0663	60.1500	0.0602	9.276	0.0000	0.0000
2025/10/24	2040	05/11/2026		Bond Future	10.2256	93.6876	10.1897	93.9284	0.350	0.0000	0.0000
2025/10/24	2040	05/11/2026	11.06 Call	Bond Future	6513.1500	6.5132	6695.5800	6.6956	2.801	0.0000	0.0000
2025/10/24	2040	05/11/2026	11.06 Put	Bond Future	1151.1600	1.1512	1092.7600	1.0928	5.073	0.0000	0.0000
2025/10/24	2040	05/11/2026	11.27 Call	Bond Future	7492.0700	7.4921	7686.4400	7.6864	2.594	0.0000	0.0000
2025/10/24	2040	05/11/2026	11.27 Put	Bond Future	852.5500	0.8526	806.0900	0.8061	5.450	0.0000	0.0000
2025/10/24	2040	05/11/2026	10.67 Call	Bond Future	4856.3400	4.8563	5012.2600	5.0123	3.211	0.0000	0.0000
2025/10/24	2040	05/11/2026	10.67 Put	Bond Future	1942.2200	1.9422	1857.3100	1.8573	4.372	0.0000	0.0000
2025/10/24	2040	05/11/2026	9.91 Put	Bond Future	4593.5800	4.5936	4450.3800	4.4504	3.117	0.0000	0.0000
2025/10/24	2040	05/11/2026	9.91 Call	Bond Future	2440.3300	2.4403	2537.9600	2.5380	4.001	0.0000	0.0000
2025/10/24	2043	06/11/2025		Bond Future	114.9090	114.9090	114.9326	114.9326	0.021	0.0000	0.0000
2025/10/24	2043	06/11/2025	110.43 Call	Bond Future	4479.0153	4.4790	4502.5671	4.5026	0.526	0.0000	0.0000
2025/10/24	2043	06/11/2025	110.43 Put	Bond Future	0.0153	0.0000	0.0071	0.0000	53.534	0.0000	0.0000
2025/10/24	2043	05/02/2026		Bond Future	114.2062	114.2062	114.2235	114.2235	0.015	0.0000	0.0000
2025/10/24	2043	05/02/2026	109.66 Call	Bond Future	4653.0590	4.6531	4666.9417	4.6669	0.298	0.0000	0.0000
2025/10/24	2043	05/02/2026	109.66 Put	Bond Future	106.8190	0.1068	103.4417	0.1034	3.162	0.0000	0.0000
2025/10/24	2043	07/05/2026		Bond Future	116.3414	116.3414	116.3649	116.3649	0.020	0.0000	0.0000
2025/10/24	2043	07/05/2026	111.70 Call	Bond Future	4966.1003	4.9661	4983.7950	4.9838	0.356	0.0000	0.0000
2025/10/24	2043	07/05/2026	111.70 Put	Bond Future	324.6903	0.3247	318.8850	0.3189	1.788	0.0000	0.0000
2025/10/24	2043	06/08/2026		Bond Future	115.6315	115.6315	115.6552	115.6552	0.021	0.0000	0.0000
2025/10/24	2043	06/08/2026	110.88 Call	Bond Future	5306.3882	5.3064	5323.2921	5.3233	0.319	0.0000	0.0000
2025/10/24	2043	06/08/2026	110.88 Put	Bond Future	554.9182	0.5549	548.1021	0.5481	1.228	0.0000	0.0000
2025/10/24	2043	05/11/2026		Bond Future	117.6905	117.6905	117.7174	117.7174	0.023	0.0000	0.0000
2025/10/24	2043	05/11/2026	112.84 Call	Bond Future	5620.3008	5.6203	5639.1348	5.6391	0.335	0.0000	0.0000
2025/10/24	2043	05/11/2026	112.84 Put	Bond Future	769.7908	0.7698	761.7848	0.7618	1.040	0.0000	0.0000
2025/10/24	2044	06/11/2025	11.75 Call	Bond Future	11375.5300	11.3755	11609.8700	11.6099	2.060	0.0000	0.0000
2025/10/24	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	06/11/2025	11.25 Call	Bond Future	8228.2200	8.2282	8462.5600	8.4626	2.848	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.20 Call	Bond Future	14043.3200	14.0433	14277.6600	14.2777	1.669	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.25 Call	Bond Future	14330.5800	14.3306	14564.9200	14.5649	1.635	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.00 Call	Bond Future	12876.1800	12.8762	13110.5200	13.1105	1.820	0.0000	0.0000
2025/10/24	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	06/11/2025		Bond Future	10.0769	91.4505	10.0460	91.6848	0.307	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/24	2044	06/11/2025	11.88 Call	Bond Future	12161.7500	12.1618	12396.0900	12.3961	1.927	0.0000	0.0000
2025/10/24	2044	06/11/2025	11.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2044	05/02/2026		Bond Future	10.1561	88.7252	10.1248	88.9585	0.308	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.56 Call	Bond Future	9583.4100	9.5834	9814.6700	9.8147	2.413	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.56 Put	Bond Future	10.9400	0.0109	8.9000	0.0089	18.647	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.25 Call	Bond Future	7650.3100	7.6503	7876.2600	7.8763	2.953	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.25 Put	Bond Future	46.5800	0.0466	39.2300	0.0392	15.779	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.50 Call	Bond Future	9211.8900	9.2119	9442.5500	9.4426	2.504	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.50 Put	Bond Future	14.4900	0.0145	11.8500	0.0119	18.219	0.0000	0.0000
2025/10/24	2044	05/02/2026	10.90 Put	Bond Future	193.2300	0.1932	168.8900	0.1689	12.596	0.0000	0.0000
2025/10/24	2044	05/02/2026	10.90 Call	Bond Future	5479.1900	5.4792	5688.1500	5.6882	3.814	0.0000	0.0000
2025/10/24	2044	05/02/2026	10.07 Put	Bond Future	2138.0700	2.1381	2004.3300	2.0043	6.255	0.0000	0.0000
2025/10/24	2044	05/02/2026	10.07 Call	Bond Future	1492.9900	1.4930	1592.5500	1.5926	6.668	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.45 Call	Bond Future	8901.1800	8.9012	9131.2100	9.1312	2.584	0.0000	0.0000
2025/10/24	2044	05/02/2026	11.45 Put	Bond Future	18.5000	0.0185	15.2300	0.0152	17.676	0.0000	0.0000
2025/10/24	2044	07/05/2026		Bond Future	10.2373	90.3628	10.2044	90.6050	0.321	0.0000	0.0000
2025/10/24	2044	07/05/2026	11.80 Call	Bond Future	10476.4800	10.4765	10711.2500	10.7113	2.241	0.0000	0.0000
2025/10/24	2044	07/05/2026	11.80 Put	Bond Future	65.4100	0.0654	57.9900	0.0580	11.344	0.0000	0.0000
2025/10/24	2044	06/08/2026		Bond Future	10.3288	87.6254	10.2948	87.8719	0.330	0.0000	0.0000
2025/10/24	2044	06/08/2026	12.42 Call	Bond Future	13363.3200	13.3633	13603.6200	13.6036	1.798	0.0000	0.0000
2025/10/24	2044	06/08/2026	12.42 Put	Bond Future	67.5100	0.0675	61.2500	0.0613	9.273	0.0000	0.0000
2025/10/24	2044	05/11/2026		Bond Future	10.4191	89.1642	10.3836	89.4172	0.340	0.0000	0.0000
2025/10/24	2044	05/11/2026	11.34 Call	Bond Future	7252.8300	7.2528	7450.4200	7.4504	2.724	0.0000	0.0000
2025/10/24	2044	05/11/2026	11.34 Put	Bond Future	1061.6500	1.0617	1006.2300	1.0062	5.220	0.0000	0.0000
2025/10/24	2046	06/11/2025		Bond Future	126.5228	126.5228	126.4564	126.4564	0.053	0.0000	0.0000
2025/10/24	2046	06/11/2025	125.41 Call	Bond Future	1112.8200	1.1128	1046.3800	1.0464	5.970	0.0000	0.0000
2025/10/24	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2046	05/02/2026		Bond Future	128.8487	128.8487	128.7736	128.7736	0.058	0.0000	0.0000
2025/10/24	2046	05/02/2026	121.65 Call	Bond Future	7198.6900	7.1987	7123.5700	7.1236	1.044	0.0000	0.0000
2025/10/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2046	07/05/2026		Bond Future	128.9598	128.9598	128.8898	128.8898	0.054	0.0000	0.0000
2025/10/24	2046	07/05/2026	124.95 Call	Bond Future	4009.8400	4.0098	3939.8100	3.9398	1.746	0.0000	0.0000
2025/10/24	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2046	06/08/2026		Bond Future	131.3429	131.3429	131.2714	131.2714	0.054	0.0000	0.0000
2025/10/24	2046	06/08/2026	122.38 Call	Bond Future	8962.9000	8.9629	8891.3900	8.8914	0.798	0.0000	0.0000
2025/10/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2046	05/11/2026		Bond Future	131.3506	131.3506	131.2807	131.2807	0.053	0.0000	0.0000
2025/10/24	2046	05/11/2026	125.48 Call	Bond Future	5870.6100	5.8706	5800.7200	5.8007	1.191	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	2050	06/11/2025		Bond Future	127.9654	127.9654	127.9919	0.021	0.0000	0.0000
2025/10/24	2050	06/11/2025	124.42 Call	Bond Future	3545.4100	3.5454	3571.8900	3.5719	0.747	0.0000
2025/10/24	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	2050	05/02/2026		Bond Future	127.8992	127.8992	127.9189	127.9189	0.015	0.0000
2025/10/24	2050	05/02/2026	122.82 Call	Bond Future	5079.1600	5.0792	5098.8800	5.0989	0.388	0.0000
2025/10/24	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	2050	07/05/2026		Bond Future	130.2905	130.2905	130.3170	130.3170	0.020	0.0000
2025/10/24	2050	07/05/2026	124.07 Call	Bond Future	6220.4900	6.2205	6247.0400	6.2470	0.427	0.0000
2025/10/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	2050	06/08/2026		Bond Future	130.2423	130.2423	130.2691	130.2691	0.021	0.0000
2025/10/24	2050	06/08/2026	123.27 Call	Bond Future	6972.2500	6.9723	6999.0500	6.9991	0.384	0.0000
2025/10/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	2050	05/11/2026		Bond Future	132.5628	132.5628	132.5930	132.5930	0.023	0.0000
2025/10/24	2050	05/11/2026	123.84 Call	Bond Future	8722.7800	8.7228	8753.0400	8.7530	0.347	0.0000
2025/10/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/24	AL37	06/11/2025		Index Future	1220.6390	1220.6390	1221.4880	1221.4880	0.070	0.0000
2025/10/24	AL37	05/02/2026		Index Future	1242.7740	1242.7740	1243.5680	1243.5680	0.064	0.0000
2025/10/24	AL37	07/05/2026		Index Future	1265.7130	1265.7130	1266.5830	1266.5830	0.069	0.0000
2025/10/24	AL37	06/08/2026		Index Future	1288.5680	1288.5680	1289.4520	1289.4520	0.069	0.0000
2025/10/24	AL37	05/11/2026		Index Future	1311.5170	1311.5170	1312.4460	1312.4460	0.071	0.0000
2025/10/24	AL7T	06/11/2025		Index Future	1523.8710	1523.8710	1526.3610	1526.3610	0.163	0.0000
2025/10/24	AL7T	05/02/2026		Index Future	1551.5050	1551.5050	1553.9520	1553.9520	0.158	0.0000
2025/10/24	AL7T	07/05/2026		Index Future	1580.1430	1580.1430	1582.7120	1582.7120	0.163	0.0000
2025/10/24	AL7T	06/08/2026		Index Future	1608.6740	1608.6740	1611.2880	1611.2880	0.162	0.0000
2025/10/24	AL7T	05/11/2026		Index Future	1637.3250	1637.3250	1640.0220	1640.0220	0.165	0.0000
2025/10/24	ALBI	06/11/2025		Index Future	1286.0180	1286.0180	1288.0100	1288.0100	0.155	0.0000
2025/10/24	ALBI	05/02/2026		Index Future	1309.3380	1309.3380	1311.2930	1311.2930	0.149	0.0000
2025/10/24	ALBI	07/05/2026		Index Future	1333.5060	1333.5060	1335.5620	1335.5620	0.154	0.0000
2025/10/24	ALBI	06/08/2026		Index Future	1357.5850	1357.5850	1359.6760	1359.6760	0.154	0.0000
2025/10/24	ALBI	05/11/2026		Index Future	1381.7640	1381.7640	1383.9220	1383.9220	0.156	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/10/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/10/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/10/24	ES33	06/11/2025		Bond Future	9.5545	90.0011	9.5285	90.1327	0.273	0.0000
2025/10/24	ES33	06/11/2025	12.01 Call	Bond Future	11350.8200	11.3508	11482.4500	11.4825	1.160	0.0000
2025/10/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES33	05/02/2026		Bond Future	9.6525	91.6555	9.6263	91.7843	0.272	0.0000
2025/10/24	ES33	05/02/2026	11.49 Call	Bond Future	8460.0300	8.4600	8588.8100	8.5888	1.522	0.0000
2025/10/24	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES33	07/05/2026		Bond Future	9.7464	89.5744	9.7180	89.7102	0.291	0.0000
2025/10/24	ES33	07/05/2026	11.69 Call	Bond Future	8693.8800	8.6939	8829.6400	8.8296	1.562	0.0000
2025/10/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES33	06/08/2026		Bond Future	9.8543	91.2288	9.8246	91.3670	0.302	0.0000
2025/10/24	ES33	06/08/2026	12.02 Call	Bond Future	9360.1800	9.3602	9498.4000	9.4984	1.477	0.0000
2025/10/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES33	05/11/2026		Bond Future	9.9775	89.0607	9.9458	89.2035	0.318	0.0000
2025/10/24	ES33	05/11/2026	10.83 Call	Bond Future	3732.2800	3.7323	3875.0700	3.8751	3.826	0.0000
2025/10/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES42	06/11/2025		Bond Future	10.2027	86.9457	10.1717	87.1656	0.304	0.0000
2025/10/24	ES42	06/11/2025	12.39 Call	Bond Future	13611.8300	13.6118	13831.7100	13.8317	1.615	0.0000
2025/10/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES42	05/02/2026		Bond Future	10.2870	88.5440	10.2557	88.7629	0.304	0.0000
2025/10/24	ES42	05/02/2026	11.85 Call	Bond Future	9944.2600	9.9443	10163.1700	10.1632	2.201	0.0000
2025/10/24	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	ES42	07/05/2026		Bond Future	10.3718	85.9346	10.3388	86.1620	0.318	0.0000
2025/10/24	ES42	07/05/2026	12.20 Call	Bond Future	11293.2000	11.2932	11520.6100	11.5206	2.014	0.0000
2025/10/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	ES42	06/08/2026		Bond Future	10.4638	87.5211	10.4297	87.7526	0.326	0.0000	0.0000
2025/10/24	ES42	06/08/2026	12.65 Call	Bond Future	13046.7200	13.0467	13278.2900	13.2783	1.775	0.0000	0.0000
2025/10/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	ES42	05/11/2026		Bond Future	10.5627	84.8156	10.5270	85.0533	0.338	0.0000	0.0000
2025/10/24	ES42	05/11/2026	11.66 Call	Bond Future	6850.7600	6.8508	7088.4400	7.0884	3.469	0.0000	0.0000
2025/10/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GOVI	06/11/2025		GOVI	1263.0990	1263.0990	1264.9800	1264.9800	0.149	0.0000	0.0000
2025/10/24	GOVI	06/11/2025	1,112. Call 00	GOVI	1510990.0000	151.0990	1529800.0000	152.9800	1.245	0.0000	0.0000
2025/10/24	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GOVI	05/02/2026		GOVI	1286.0040	1286.0040	1287.8460	1287.8460	0.143	0.0000	0.0000
2025/10/24	GOVI	05/02/2026	1,150. Call 00	GOVI	1360040.0000	136.0040	1378460.0000	137.8460	1.354	0.0000	0.0000
2025/10/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GOVI	07/05/2026		GOVI	1309.7410	1309.7410	1311.6810	1311.6810	0.148	0.0000	0.0000
2025/10/24	GOVI	07/05/2026	1,177. Call 00	GOVI	1327410.0000	132.7410	1346810.0000	134.6810	1.461	0.0000	0.0000
2025/10/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GOVI	06/08/2026		GOVI	1333.3900	1333.3900	1335.3640	1335.3640	0.148	0.0000	0.0000
2025/10/24	GOVI	06/08/2026	1,189. Call 00	GOVI	1443900.0000	144.3900	1463640.0000	146.3640	1.367	0.0000	0.0000
2025/10/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GOVI	05/11/2026		GOVI	1357.1380	1357.1380	1359.1770	1359.1770	0.150	0.0000	0.0000
2025/10/24	GOVI	05/11/2026	1,277. Call 00	GOVI	801380.0000	80.1380	821770.0000	82.1770	2.544	0.0000	0.0000
2025/10/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/24	I258	06/11/2025		Bond Future	115.7155	115.7155	116.7556	116.7556	0.899	0.0000	0.0000
2025/10/24	I258	06/11/2025	112.39 Call	Bond Future	3339.1858	3.3392	4367.1140	4.3671	30.784	0.0000	0.0000
2025/10/24	I258	06/11/2025	112.39 Put	Bond Future	13.7058	0.0137	1.5640	0.0016	88.589	0.0000	0.0000
2025/10/24	I258	05/02/2026		Bond Future	115.0274	115.0274	116.0800	116.0800	0.915	0.0000	0.0000
2025/10/24	I258	05/02/2026	111.65 Call	Bond Future	3981.1431	3.9811	4827.3411	4.8273	21.255	0.0000	0.0000
2025/10/24	I258	05/02/2026	111.65 Put	Bond Future	603.7031	0.6037	397.3911	0.3974	34.174	0.0000	0.0000
2025/10/24	I258	07/05/2026		Bond Future	117.1781	117.1781	118.2561	118.2561	0.920	0.0000	0.0000
2025/10/24	I258	07/05/2026	113.73 Call	Bond Future	4614.0496	4.6140	5410.8485	5.4108	17.269	0.0000	0.0000
2025/10/24	I258	07/05/2026	113.73 Put	Bond Future	1165.9196	1.1659	884.7585	0.8848	24.115	0.0000	0.0000
2025/10/24	I258	06/08/2026		Bond Future	116.4836	116.4836	117.5813	117.5813	0.942	0.0000	0.0000
2025/10/24	I258	06/08/2026	112.95 Call	Bond Future	5196.1721	5.1962	5971.5913	5.9716	14.923	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/24	I258	06/08/2026	112.95 Put	Bond Future	1662.6221	1.6626	1340.2613	1.3403	19.389	0.0000	0.0000
2025/10/24	I258	05/11/2026		Bond Future	118.5579	118.5579	119.6779	119.6779	0.945	0.0000	0.0000
2025/10/24	I258	05/11/2026	114.95 Call	Bond Future	5719.6652	5.7197	6487.8896	6.4879	13.431	0.0000	0.0000
2025/10/24	I258	05/11/2026	114.95 Put	Bond Future	2111.8052	2.1118	1760.0396	1.7600	16.657	0.0000	0.0000
2025/10/24	IGOV	06/11/2025		Index Future	402.9100	402.9100	403.1920	403.1920	0.070	0.0000	0.0000
2025/10/24	IGOV	05/02/2026		Index Future	410.3160	410.3160	410.5800	410.5800	0.064	0.0000	0.0000
2025/10/24	IGOV	07/05/2026		Index Future	417.9880	417.9880	418.2770	418.2770	0.069	0.0000	0.0000
2025/10/24	IGOV	06/08/2026		Index Future	425.6310	425.6310	425.9260	425.9260	0.069	0.0000	0.0000
2025/10/24	IGOV	05/11/2026		Index Future	433.3070	433.3070	433.6160	433.6160	0.071	0.0000	0.0000
2025/10/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/24	R033	06/11/2025		Bond Future	8.4784	109.3617	8.4629	109.4505	0.184	0.0000	0.0000
2025/10/24	R033	06/11/2025	10.33 Call	Bond Future	9906.2600	9.9063	9995.0100	9.9950	0.896	0.0000	0.0000
2025/10/24	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R033	05/02/2026		Bond Future	8.5346	111.3449	8.5194	111.4290	0.178	0.0000	0.0000
2025/10/24	R033	05/02/2026	10.49 Call	Bond Future	10145.2200	10.1452	10228.2800	10.2283	0.819	0.0000	0.0000
2025/10/24	R033	05/02/2026	10.49 Put	Bond Future	10.0600	0.0101	9.1000	0.0091	9.543	0.0000	0.0000
2025/10/24	R033	07/05/2026		Bond Future	8.5878	108.3565	8.5708	108.4475	0.198	0.0000	0.0000
2025/10/24	R033	07/05/2026	10.38 Call	Bond Future	9162.2200	9.1622	9248.3900	9.2484	0.940	0.0000	0.0000
2025/10/24	R033	07/05/2026	10.38 Put	Bond Future	93.9700	0.0940	89.0900	0.0891	5.193	0.0000	0.0000
2025/10/24	R033	06/08/2026		Bond Future	8.6531	110.3322	8.6352	110.4249	0.207	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	R033	06/08/2026	10.25 Call	Bond Future	8266.0800	8.2661	8346.1700	8.3462	0.969	0.0000	0.0000
2025/10/24	R033	06/08/2026	10.25 Put	Bond Future	388.1200	0.3881	375.5400	0.3755	3.241	0.0000	0.0000
2025/10/24	R033	05/11/2026		Bond Future	8.7290	107.2315	8.7097	107.3284	0.221	0.0000	0.0000
2025/10/24	R033	05/11/2026	9.33 Call	Bond Future	4684.8200	4.6848	4745.9700	4.7460	1.305	0.0000	0.0000
2025/10/24	R033	05/11/2026	9.33 Put	Bond Future	1730.1500	1.7302	1694.4900	1.6945	2.061	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.30 Call	Bond Future	7996.2500	7.9963	8156.5800	8.1566	2.005	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.68 Call	Bond Future	10077.7100	10.0777	10238.0400	10.2380	1.591	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.50 Call	Bond Future	9099.7000	9.0997	9260.0300	9.2600	1.762	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.15 Call	Bond Future	7156.8800	7.1569	7317.2100	7.3172	2.240	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	9.77 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/24	R035	06/11/2025	9.77 Call	Bond Future	4984.2700	4.9843	5144.5900	5.1446	3.217	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.00 Call	Bond Future	11781.7900	11.7818	11942.1200	11.9421	1.361	0.0000	0.0000
2025/10/24	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	9.91 Call	Bond Future	5792.5000	5.7925	5952.8300	5.9528	2.768	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.41 Call	Bond Future	8605.3500	8.6054	8765.6800	8.7657	1.863	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.43 Call	Bond Future	14003.8700	14.0039	14164.2000	14.1642	1.145	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.44 Call	Bond Future	8770.5400	8.7705	8930.8700	8.9309	1.828	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.94 Call	Bond Future	11465.6100	11.4656	11625.9400	11.6259	1.398	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.99 Call	Bond Future	16785.7000	16.7857	16946.0300	16.9460	0.955	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.08 Call	Bond Future	6761.6700	6.7617	6922.0000	6.9220	2.371	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.58 Call	Bond Future	9536.1200	9.5361	9696.4500	9.6965	1.681	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.67 Call	Bond Future	15211.2900	15.2113	15371.6200	15.3716	1.054	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.95 Call	Bond Future	16591.0800	16.5911	16751.4100	16.7514	0.966	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R035	06/11/2025	11.45 Call	Bond Future	14105.3700	14.1054	14265.7000	14.2657	1.137	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/10/24	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/10/24	R035	06/11/2025	10.95 Call	Bond Future	11518.4100	11.5184	11678.7400	11.6787	1.392	0.0000
2025/10/24	R035	06/11/2025		Bond Future	8.9402	101.3358	8.9145	101.4961	0.288	0.0000
2025/10/24	R035	06/11/2025	11.20 Call	Bond Future	12824.8300	12.8248	12985.1600	12.9852	1.250	0.0000
2025/10/24	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	R035	05/02/2026		Bond Future	9.0084	103.1735	8.9825	103.3308	0.288	0.0000
2025/10/24	R035	05/02/2026	10.79 Call	Bond Future	10080.0300	10.0800	10237.1500	10.2372	1.559	0.0000
2025/10/24	R035	05/02/2026	10.79 Put	Bond Future	1.0600	0.0011	0.8500	0.0009	19.811	0.0000
2025/10/24	R035	05/02/2026	10.44 Put	Bond Future	6.5300	0.0065	5.4300	0.0054	16.845	0.0000
2025/10/24	R035	05/02/2026	10.44 Call	Bond Future	8216.1700	8.2162	8372.4000	8.3724	1.901	0.0000
2025/10/24	R035	05/02/2026	10.94 Put	Bond Future	0.4600	0.0005	0.3700	0.0004	19.565	0.0000
2025/10/24	R035	05/02/2026	10.94 Call	Bond Future	10864.9300	10.8649	11022.1700	11.0222	1.447	0.0000
2025/10/24	R035	05/02/2026	12.44 Call	Bond Future	18232.5800	18.2326	18389.9100	18.3899	0.863	0.0000
2025/10/24	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/24	R035	05/02/2026	11.17 Call	Bond Future	12051.1800	12.0512	12208.4800	12.2085	1.305	0.0000
2025/10/24	R035	05/02/2026	11.17 Put	Bond Future	0.1200	0.0001	0.0900	0.0001	25.000	0.0000
2025/10/24	R035	05/02/2026	10.67 Call	Bond Future	9445.8800	9.4459	9602.8300	9.6028	1.662	0.0000
2025/10/24	R035	05/02/2026	10.67 Put	Bond Future	2.0200	0.0020	1.6400	0.0016	18.812	0.0000
2025/10/24	R035	05/02/2026	10.17 Put	Bond Future	23.9200	0.0239	20.4000	0.0204	14.716	0.0000
2025/10/24	R035	05/02/2026	10.17 Call	Bond Future	6755.7800	6.7558	6909.5900	6.9096	2.277	0.0000
2025/10/24	R035	05/02/2026	11.00 Put	Bond Future	0.3300	0.0003	0.2600	0.0003	21.212	0.0000
2025/10/24	R035	05/02/2026	11.00 Call	Bond Future	11176.4200	11.1764	11333.6800	11.3337	1.407	0.0000
2025/10/24	R035	05/02/2026	9.25 Call	Bond Future	2222.5600	2.2226	2323.2200	2.3232	4.529	0.0000
2025/10/24	R035	05/02/2026	9.25 Put	Bond Future	770.7200	0.7707	714.0500	0.7141	7.353	0.0000
2025/10/24	R035	05/02/2026	8.85 Put	Bond Future	1987.4400	1.9874	1887.9100	1.8879	5.008	0.0000
2025/10/24	R035	05/02/2026	8.85 Call	Bond Future	1019.9100	1.0199	1077.7100	1.0777	5.667	0.0000
2025/10/24	R035	07/05/2026	10.66 Call	Bond Future	8914.6800	8.9147	9075.7700	9.0758	1.807	0.0000
2025/10/24	R035	07/05/2026	10.66 Put	Bond Future	40.8300	0.0408	36.5900	0.0366	10.385	0.0000
2025/10/24	R035	07/05/2026	10.16 Call	Bond Future	6373.5700	6.3736	6524.3700	6.5244	2.366	0.0000
2025/10/24	R035	07/05/2026	10.16 Put	Bond Future	172.2900	0.1723	157.7600	0.1578	8.433	0.0000
2025/10/24	R035	07/05/2026	9.66 Put	Bond Future	606.6900	0.6067	567.5600	0.5676	6.450	0.0000
2025/10/24	R035	07/05/2026	9.66 Call	Bond Future	4029.8300	4.0298	4156.0300	4.1560	3.132	0.0000
2025/10/24	R035	07/05/2026	10.71 Call	Bond Future	9170.5100	9.1705	9332.1400	9.3321	1.762	0.0000
2025/10/24	R035	07/05/2026	10.71 Put	Bond Future	35.0300	0.0350	31.3300	0.0313	10.562	0.0000
2025/10/24	R035	07/05/2026	10.21 Call	Bond Future	6622.7300	6.6227	6775.1400	6.7751	2.301	0.0000
2025/10/24	R035	07/05/2026	10.21 Put	Bond Future	149.5200	0.1495	136.6000	0.1366	8.641	0.0000
2025/10/24	R035	07/05/2026	9.71 Put	Bond Future	540.8500	0.5409	504.9300	0.5049	6.641	0.0000
2025/10/24	R035	07/05/2026	9.71 Call	Bond Future	4246.6900	4.2467	4376.1000	4.3761	3.047	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/24	R035	07/05/2026	10.64 Call	Bond Future	8812.3300	8.8123	8973.2000	8.9732	1.826	0.0000	0.0000
2025/10/24	R035	07/05/2026	10.64 Put	Bond Future	43.4100	0.0434	38.9500	0.0390	10.274	0.0000	0.0000
2025/10/24	R035	07/05/2026	10.14 Call	Bond Future	6274.4900	6.2745	6424.6000	6.4246	2.392	0.0000	0.0000
2025/10/24	R035	07/05/2026	10.14 Put	Bond Future	182.2800	0.1823	167.0600	0.1671	8.350	0.0000	0.0000
2025/10/24	R035	07/05/2026	9.64 Put	Bond Future	634.6700	0.6347	594.2200	0.5942	6.373	0.0000	0.0000
2025/10/24	R035	07/05/2026	9.64 Call	Bond Future	3944.4200	3.9444	4069.3000	4.0693	3.166	0.0000	0.0000
2025/10/24	R035	07/05/2026		Bond Future	9.0695	100.5746	9.0417	100.7400	0.307	0.0000	0.0000
2025/10/24	R035	07/05/2026	10.86 Call	Bond Future	9936.1600	9.9362	10099.0700	10.0991	1.640	0.0000	0.0000
2025/10/24	R035	07/05/2026	10.86 Put	Bond Future	21.8200	0.0218	19.4000	0.0194	11.091	0.0000	0.0000
2025/10/24	R035	06/08/2026	10.22 Call	Bond Future	6366.6900	6.3667	6511.5200	6.5115	2.275	0.0000	0.0000
2025/10/24	R035	06/08/2026	10.22 Put	Bond Future	377.9000	0.3779	354.4300	0.3544	6.211	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.72 Call	Bond Future	4224.9000	4.2249	4345.6100	4.3456	2.857	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.72 Put	Bond Future	953.0000	0.9530	905.4100	0.9054	4.994	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.22 Put	Bond Future	2074.7400	2.0747	1994.7200	1.9947	3.857	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.22 Call	Bond Future	2524.4400	2.5244	2612.7200	2.6127	3.497	0.0000	0.0000
2025/10/24	R035	06/08/2026		Bond Future	9.1421	102.4089	9.1130	102.5772	0.318	0.0000	0.0000
2025/10/24	R035	06/08/2026	11.06 Call	Bond Future	10391.1900	10.3912	10554.3400	10.5543	1.570	0.0000	0.0000
2025/10/24	R035	06/08/2026	11.06 Put	Bond Future	63.0400	0.0630	57.8900	0.0579	8.169	0.0000	0.0000
2025/10/24	R035	06/08/2026	10.13 Call	Bond Future	5959.2100	5.9592	6100.4600	6.1005	2.370	0.0000	0.0000
2025/10/24	R035	06/08/2026	10.13 Put	Bond Future	451.8900	0.4519	424.8400	0.4248	5.986	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.63 Call	Bond Future	3880.7600	3.8808	3996.0600	3.9961	2.971	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.63 Put	Bond Future	1108.9500	1.1090	1055.9500	1.0560	4.779	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.13 Put	Bond Future	2347.9900	2.3480	2261.8700	2.2619	3.668	0.0000	0.0000
2025/10/24	R035	06/08/2026	9.13 Call	Bond Future	2278.1700	2.2782	2360.3500	2.3604	3.607	0.0000	0.0000
2025/10/24	R035	05/11/2026		Bond Future	9.2264	99.7092	9.1956	99.8828	0.333	0.0000	0.0000
2025/10/24	R035	05/11/2026	10.03 Call	Bond Future	5303.0900	5.3031	5434.5000	5.4345	2.478	0.0000	0.0000
2025/10/24	R035	05/11/2026	10.03 Put	Bond Future	902.3700	0.9024	860.1600	0.8602	4.678	0.0000	0.0000
2025/10/24	R038	06/11/2025		Bond Future	9.5420	110.7984	9.5161	110.9971	0.271	0.0000	0.0000
2025/10/24	R038	06/11/2025	11.24 Call	Bond Future	11979.0000	11.9790	12177.6700	12.1777	1.658	0.0000	0.0000
2025/10/24	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R038	06/11/2025	12.33 Call	Bond Future	18691.4300	18.6914	18890.1000	18.8901	1.063	0.0000	0.0000
2025/10/24	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R038	06/11/2025	10.98 Call	Bond Future	10271.0900	10.2711	10469.7600	10.4698	1.934	0.0000	0.0000
2025/10/24	R038	05/02/2026		Bond Future	9.6220	112.8077	9.5959	113.0035	0.271	0.0000	0.0000
2025/10/24	R038	05/02/2026	11.44 Call	Bond Future	12523.2800	12.5233	12718.9500	12.7190	1.562	0.0000	0.0000
2025/10/24	R038	05/02/2026	11.44 Put	Bond Future	0.8700	0.0009	0.6900	0.0007	20.690	0.0000	0.0000
2025/10/24	R038	07/05/2026		Bond Future	9.7006	109.4049	9.6728	109.6099	0.287	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	R038	07/05/2026	11.40 Call	Bond Future	11587.4400	11.5874	11788.9400	11.7889	1.739	0.0000	0.0000
2025/10/24	R038	07/05/2026	11.40 Put	Bond Future	31.7400	0.0317	28.2200	0.0282	11.090	0.0000	0.0000
2025/10/24	R038	06/08/2026		Bond Future	9.7891	111.3997	9.7603	111.6083	0.295	0.0000	0.0000
2025/10/24	R038	06/08/2026	11.77 Call	Bond Future	13113.2100	13.1132	13316.0900	13.3161	1.547	0.0000	0.0000
2025/10/24	R038	06/08/2026	11.77 Put	Bond Future	70.4500	0.0705	64.6600	0.0647	8.219	0.0000	0.0000
2025/10/24	R038	05/11/2026		Bond Future	9.8854	107.8764	9.8550	108.0913	0.308	0.0000	0.0000
2025/10/24	R038	05/11/2026	10.72 Call	Bond Future	6741.3000	6.7413	6906.0800	6.9061	2.444	0.0000	0.0000
2025/10/24	R038	05/11/2026	10.72 Put	Bond Future	1070.8700	1.0709	1020.6600	1.0207	4.689	0.0000	0.0000
2025/10/24	R053	06/11/2025		Bond Future	9.9257	117.2308	9.8948	117.5602	0.311	0.0000	0.0000
2025/10/24	R053	06/11/2025	11.76 Call	Bond Future	17016.5500	17.0166	17345.8900	17.3459	1.935	0.0000	0.0000
2025/10/24	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R053	05/02/2026		Bond Future	9.9964	119.3567	9.9652	119.6852	0.312	0.0000	0.0000
2025/10/24	R053	05/02/2026	11.49 Call	Bond Future	14032.0100	14.0320	14358.7100	14.3587	2.328	0.0000	0.0000
2025/10/24	R053	05/02/2026	11.49 Put	Bond Future	9.0600	0.0091	7.2500	0.0073	19.978	0.0000	0.0000
2025/10/24	R053	07/05/2026		Bond Future	10.0654	115.6978	10.0327	116.0382	0.325	0.0000	0.0000
2025/10/24	R053	07/05/2026	11.69 Call	Bond Future	14992.8400	14.9928	15324.9400	15.3249	2.215	0.0000	0.0000
2025/10/24	R053	07/05/2026	11.69 Put	Bond Future	70.2400	0.0702	61.8800	0.0619	11.902	0.0000	0.0000
2025/10/24	R053	06/08/2026		Bond Future	10.1414	117.8072	10.1077	118.1537	0.333	0.0000	0.0000
2025/10/24	R053	06/08/2026	12.28 Call	Bond Future	18773.7400	18.7737	19112.7500	19.1128	1.806	0.0000	0.0000
2025/10/24	R053	06/08/2026	12.28 Put	Bond Future	77.8300	0.0778	70.2900	0.0703	9.688	0.0000	0.0000
2025/10/24	R053	05/11/2026		Bond Future	10.2222	114.0185	10.1871	114.3739	0.344	0.0000	0.0000
2025/10/24	R053	05/11/2026	11.21 Call	Bond Future	10523.0100	10.5230	10808.2600	10.8083	2.711	0.0000	0.0000
2025/10/24	R053	05/11/2026	11.21 Put	Bond Future	1280.2800	1.2803	1210.1200	1.2101	5.480	0.0000	0.0000
2025/10/24	R186	06/11/2025		Bond Future	7.3924	107.3385	7.3877	107.3435	0.064	0.0000	0.0000
2025/10/24	R186	06/11/2025	8.13 Call	Bond Future	787.5700	0.7876	792.6300	0.7926	0.642	0.0000	0.0000
2025/10/24	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/24	R186	05/02/2026	8.43 Call	Bond Future	84.5200	0.0845	84.1200	0.0841	0.473	0.0000	0.0000
2025/10/24	R186	05/02/2026	8.43 Put	Bond Future	84.5200	0.0845	84.1200	0.0841	0.473	0.0000	0.0000
2025/10/24	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/24	R186	07/05/2026	8.69 Call	Bond Future	115.5600	0.1156	115.2700	0.1153	0.251	0.0000	0.0000
2025/10/24	R186	07/05/2026	8.69 Put	Bond Future	115.5600	0.1156	115.2700	0.1153	0.251	0.0000	0.0000
2025/10/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/24	R186	06/08/2026	8.57 Call	Bond Future	95.3600	0.0954	95.2000	0.0952	0.168	0.0000	0.0000
2025/10/24	R186	06/08/2026	8.57 Put	Bond Future	95.3600	0.0954	95.2000	0.0952	0.168	0.0000	0.0000
2025/10/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/24	R186	05/11/2026	8.12 Call	Bond Future	54.2000	0.0542	54.1300	0.0541	0.129	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	R186	05/11/2026	8.12 Put	Bond Future	54.2000	0.0542	54.1300	0.0541	0.129	0.0000	0.0000
2025/10/24	R202	06/11/2025		Bond Future	284.0024	284.0024	284.6424	284.6424	0.225	0.0000	0.0000
2025/10/24	R202	06/11/2025	275.64 Call	Bond Future	8362.3900	8.3624	9002.3500	9.0024	7.653	0.0000	0.0000
2025/10/24	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R202	05/02/2026		Bond Future	283.8723	283.8723	284.5078	284.5078	0.224	0.0000	0.0000
2025/10/24	R202	05/02/2026	277.82 Call	Bond Future	6052.2500	6.0523	6687.8000	6.6878	10.501	0.0000	0.0000
2025/10/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R202	07/05/2026		Bond Future	289.1799	289.1799	289.8414	289.8414	0.229	0.0000	0.0000
2025/10/24	R202	07/05/2026	277.55 Call	Bond Future	11629.8500	11.6299	12291.4000	12.2914	5.688	0.0000	0.0000
2025/10/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R202	06/08/2026		Bond Future	289.0941	289.0941	289.7674	289.7674	0.233	0.0000	0.0000
2025/10/24	R202	06/08/2026	278.86 Call	Bond Future	10234.0700	10.2341	10907.4000	10.9074	6.579	0.0000	0.0000
2025/10/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R202	05/11/2026		Bond Future	294.2456	294.2456	294.9375	294.9375	0.235	0.0000	0.0000
2025/10/24	R202	05/11/2026	280.46 Call	Bond Future	13785.6000	13.7856	14477.5400	14.4775	5.019	0.0000	0.0000
2025/10/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R209	06/11/2025		Bond Future	9.2201	81.1286	9.1943	81.2763	0.279	0.0000	0.0000
2025/10/24	R209	06/11/2025	11.27 Call	Bond Future	10699.4000	10.6994	10847.0300	10.8470	1.380	0.0000	0.0000
2025/10/24	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R209	05/02/2026		Bond Future	9.2871	82.5998	9.2612	82.7454	0.279	0.0000	0.0000
2025/10/24	R209	05/02/2026	10.93 Call	Bond Future	8590.0400	8.5900	8735.2600	8.7353	1.691	0.0000	0.0000
2025/10/24	R209	05/02/2026	10.93 Put	Bond Future	2.0600	0.0021	1.6700	0.0017	18.932	0.0000	0.0000
2025/10/24	R209	07/05/2026		Bond Future	9.3522	80.9728	9.3246	81.1252	0.295	0.0000	0.0000
2025/10/24	R209	07/05/2026	11.07 Call	Bond Future	8829.5000	8.8295	8979.0800	8.9791	1.694	0.0000	0.0000
2025/10/24	R209	07/05/2026	11.07 Put	Bond Future	26.5500	0.0266	23.7200	0.0237	10.659	0.0000	0.0000
2025/10/24	R209	06/08/2026		Bond Future	9.4268	82.4495	9.3982	82.6046	0.303	0.0000	0.0000
2025/10/24	R209	06/08/2026	11.39 Call	Bond Future	9838.5700	9.8386	9989.1800	9.9892	1.531	0.0000	0.0000
2025/10/24	R209	06/08/2026	11.39 Put	Bond Future	55.5700	0.0556	51.1000	0.0511	8.044	0.0000	0.0000
2025/10/24	R209	05/11/2026		Bond Future	9.5087	80.7492	9.4786	80.9089	0.316	0.0000	0.0000
2025/10/24	R209	05/11/2026	10.32 Call	Bond Future	5044.8600	5.0449	5165.3500	5.1654	2.388	0.0000	0.0000
2025/10/24	R209	05/11/2026	10.32 Put	Bond Future	882.7600	0.8828	843.5500	0.8436	4.442	0.0000	0.0000
2025/10/24	R210	06/11/2025		Bond Future	253.8226	253.8226	253.8722	253.8722	0.020	0.0000	0.0000
2025/10/24	R210	06/11/2025	252.14 Call	Bond Future	1682.6400	1.6826	1732.2100	1.7322	2.946	0.0000	0.0000
2025/10/24	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R210	05/02/2026		Bond Future	258.4884	258.4884	258.5243	258.5243	0.014	0.0000	0.0000
2025/10/24	R210	05/02/2026	253.10 Call	Bond Future	5388.4200	5.3884	5424.2600	5.4243	0.665	0.0000	0.0000
2025/10/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/24	R210	07/05/2026		Bond Future	259.8380	259.8380	259.8873	259.8873	0.019	0.0000	0.0000
2025/10/24	R210	07/05/2026	255.40 Call	Bond Future	4438.0300	4.4380	4487.2900	4.4873	1.110	0.0000	0.0000
2025/10/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R210	06/08/2026		Bond Future	264.6398	264.6398	264.6898	264.6898	0.019	0.0000	0.0000
2025/10/24	R210	06/08/2026	259.84 Call	Bond Future	4799.8400	4.7998	4849.7800	4.8498	1.040	0.0000	0.0000
2025/10/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R210	05/11/2026		Bond Future	265.8203	265.8203	265.8770	265.8770	0.021	0.0000	0.0000
2025/10/24	R210	05/11/2026	253.33 Call	Bond Future	12490.3300	12.4903	12547.0100	12.5470	0.454	0.0000	0.0000
2025/10/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R213	06/11/2025		Bond Future	8.0117	97.0750	7.9912	97.1599	0.256	0.0000	0.0000
2025/10/24	R213	06/11/2025	10.05 Call	Bond Future	8005.4000	8.0054	8090.3000	8.0903	1.061	0.0000	0.0000
2025/10/24	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R213	05/02/2026		Bond Future	8.0558	98.8354	8.0355	98.9162	0.252	0.0000	0.0000
2025/10/24	R213	05/02/2026	9.89 Call	Bond Future	6965.2800	6.9653	7046.0800	7.0461	1.160	0.0000	0.0000
2025/10/24	R213	05/02/2026	9.89 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000	0.0000
2025/10/24	R213	07/05/2026		Bond Future	8.0893	97.1078	8.0664	97.1951	0.283	0.0000	0.0000
2025/10/24	R213	07/05/2026	9.80 Call	Bond Future	6269.9800	6.2700	6356.4400	6.3564	1.379	0.0000	0.0000
2025/10/24	R213	07/05/2026	9.80 Put	Bond Future	6.9200	0.0069	6.1400	0.0061	11.272	0.0000	0.0000
2025/10/24	R213	06/08/2026		Bond Future	8.1367	98.8792	8.1124	98.9679	0.299	0.0000	0.0000
2025/10/24	R213	06/08/2026	9.69 Call	Bond Future	5505.4400	5.5054	5590.8300	5.5908	1.551	0.0000	0.0000
2025/10/24	R213	06/08/2026	9.69 Put	Bond Future	42.4000	0.0424	39.0700	0.0391	7.854	0.0000	0.0000
2025/10/24	R213	05/11/2026		Bond Future	8.2024	97.0687	8.1758	97.1613	0.325	0.0000	0.0000
2025/10/24	R213	05/11/2026	8.75 Call	Bond Future	2567.1500	2.5672	2631.2300	2.6312	2.496	0.0000	0.0000
2025/10/24	R213	05/11/2026	8.75 Put	Bond Future	687.7700	0.6878	659.2900	0.6593	4.141	0.0000	0.0000
2025/10/24	R214	06/11/2025		Bond Future	9.8615	75.0017	9.8306	75.1964	0.313	0.0000	0.0000
2025/10/24	R214	06/11/2025	11.64 Call	Bond Future	10069.3700	10.0694	10264.0600	10.2641	1.933	0.0000	0.0000
2025/10/24	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R214	05/02/2026		Bond Future	9.9380	76.3618	9.9068	76.5557	0.314	0.0000	0.0000
2025/10/24	R214	05/02/2026	11.26 Call	Bond Future	7599.0600	7.5991	7790.7100	7.7907	2.522	0.0000	0.0000
2025/10/24	R214	05/02/2026	11.26 Put	Bond Future	12.4100	0.0124	10.1500	0.0102	18.211	0.0000	0.0000
2025/10/24	R214	07/05/2026		Bond Future	10.0088	74.4731	9.9760	74.6744	0.328	0.0000	0.0000
2025/10/24	R214	07/05/2026	11.53 Call	Bond Future	8584.2400	8.5842	8779.2600	8.7793	2.272	0.0000	0.0000
2025/10/24	R214	07/05/2026	11.53 Put	Bond Future	54.5500	0.0546	48.3100	0.0483	11.439	0.0000	0.0000
2025/10/24	R214	06/08/2026		Bond Future	10.0883	75.8314	10.0544	76.0363	0.336	0.0000	0.0000
2025/10/24	R214	06/08/2026	11.97 Call	Bond Future	10288.4900	10.2885	10486.0100	10.4860	1.920	0.0000	0.0000
2025/10/24	R214	06/08/2026	11.97 Put	Bond Future	82.9200	0.0829	75.5600	0.0756	8.876	0.0000	0.0000
2025/10/24	R214	05/11/2026		Bond Future	10.1755	73.8687	10.1402	74.0790	0.347	0.0000	0.0000
2025/10/24	R214	05/11/2026	10.97 Call	Bond Future	5557.8700	5.5579	5715.9700	5.7160	2.845	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	R214	05/11/2026	10.97 Put	Bond Future	1040.2600	1.0403	988.1200	0.9881	5.012	0.0000	0.0000
2025/10/24	R248	06/11/2025		Bond Future	10.0316	90.3792	10.0007	90.6276	0.308	0.0000	0.0000
2025/10/24	R248	06/11/2025	11.74 Call	Bond Future	12137.0100	12.1370	12385.4100	12.3854	2.047	0.0000	0.0000
2025/10/24	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	R248	05/02/2026		Bond Future	10.1086	92.0182	10.0773	92.2658	0.309	0.0000	0.0000
2025/10/24	R248	05/02/2026	11.46 Call	Bond Future	9725.3000	9.7253	9970.2500	9.9703	2.519	0.0000	0.0000
2025/10/24	R248	05/02/2026	11.46 Put	Bond Future	14.6500	0.0147	11.9600	0.0120	18.362	0.0000	0.0000
2025/10/24	R248	05/02/2026	9.50 Put	Bond Future	5447.2200	5.4472	5235.5300	5.2355	3.886	0.0000	0.0000
2025/10/24	R248	05/02/2026	9.50 Call	Bond Future	409.4700	0.4095	445.4200	0.4454	8.780	0.0000	0.0000
2025/10/24	R248	05/02/2026	10.00 Put	Bond Future	2306.7100	2.3067	2160.8000	2.1608	6.325	0.0000	0.0000
2025/10/24	R248	05/02/2026	10.00 Call	Bond Future	1440.8900	1.4409	1542.6200	1.5426	7.060	0.0000	0.0000
2025/10/24	R248	05/02/2026	10.48 Call	Bond Future	3536.2400	3.5362	3717.8800	3.7179	5.137	0.0000	0.0000
2025/10/24	R248	05/02/2026	10.48 Put	Bond Future	676.1700	0.6762	610.1700	0.6102	9.761	0.0000	0.0000
2025/10/24	R248	05/02/2026	9.65 Put	Bond Future	4369.5600	4.3696	4173.2400	4.1732	4.493	0.0000	0.0000
2025/10/24	R248	05/02/2026	9.65 Call	Bond Future	616.1200	0.6161	667.4400	0.6674	8.330	0.0000	0.0000
2025/10/24	R248	07/05/2026		Bond Future	10.1798	89.2768	10.1470	89.5336	0.322	0.0000	0.0000
2025/10/24	R248	07/05/2026	11.72 Call	Bond Future	10865.2500	10.8653	11114.1900	11.1142	2.291	0.0000	0.0000
2025/10/24	R248	07/05/2026	11.72 Put	Bond Future	68.7600	0.0688	60.8700	0.0609	11.475	0.0000	0.0000
2025/10/24	R248	06/08/2026		Bond Future	10.2593	90.9050	10.2254	91.1664	0.330	0.0000	0.0000
2025/10/24	R248	06/08/2026	12.37 Call	Bond Future	14120.9700	14.1210	14376.2500	14.3763	1.808	0.0000	0.0000
2025/10/24	R248	06/08/2026	12.37 Put	Bond Future	65.2300	0.0652	59.0400	0.0590	9.489	0.0000	0.0000
2025/10/24	R248	05/11/2026		Bond Future	10.3455	88.0660	10.3103	88.3341	0.341	0.0000	0.0000
2025/10/24	R248	05/11/2026	11.31 Call	Bond Future	7860.4000	7.8604	8073.7200	8.0737	2.714	0.0000	0.0000
2025/10/24	R248	05/11/2026	11.31 Put	Bond Future	1019.2100	1.0192	964.3500	0.9644	5.383	0.0000	0.0000
2025/10/24	R2R9	06/11/2025		Bond Future	102.2488	102.2488	102.4424	102.4424	0.189	0.0000	0.0000
2025/10/24	R2R9	06/11/2025	101.16 Call	Bond Future	1310.5000	1.3105	1445.5000	1.4455	10.301	0.0000	0.0000
2025/10/24	R2R9	06/11/2025	101.16 Put	Bond Future	221.6700	0.2217	163.0900	0.1631	26.427	0.0000	0.0000
2025/10/24	R2R9	05/02/2026		Bond Future	104.1030	104.1030	104.2943	104.2943	0.184	0.0000	0.0000
2025/10/24	R2R9	05/02/2026	102.99 Call	Bond Future	2302.7000	2.3027	2413.6400	2.4136	4.818	0.0000	0.0000
2025/10/24	R2R9	05/02/2026	102.99 Put	Bond Future	1189.7400	1.1897	1109.3800	1.1094	6.754	0.0000	0.0000
2025/10/24	R2R9	07/05/2026		Bond Future	101.0449	101.0449	101.2449	101.2449	0.198	0.0000	0.0000
2025/10/24	R2R9	07/05/2026	99.91 Call	Bond Future	2946.0800	2.9461	3059.2000	3.0592	3.840	0.0000	0.0000
2025/10/24	R2R9	07/05/2026	99.91 Put	Bond Future	1811.1600	1.8112	1724.3400	1.7243	4.794	0.0000	0.0000
2025/10/24	R2R9	06/08/2026		Bond Future	102.8873	102.8873	103.0908	103.0908	0.198	0.0000	0.0000
2025/10/24	R2R9	06/08/2026	101.74 Call	Bond Future	3472.5100	3.4725	3586.1600	3.5862	3.273	0.0000	0.0000
2025/10/24	R2R9	06/08/2026	101.74 Put	Bond Future	2325.2000	2.3252	2235.4100	2.2354	3.862	0.0000	0.0000
2025/10/24	R2R9	05/11/2026		Bond Future	99.7184	99.7184	99.9279	99.9279	0.210	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/24	R2R9	05/11/2026	98.56 Call	Bond Future	3922.8900	3.9229	4039.4000	4.0394	2.970	0.0000	0.0000
2025/10/24	R2R9	05/11/2026	98.56 Put	Bond Future	2764.4700	2.7645	2671.5100	2.6715	3.363	0.0000	0.0000
2025/10/24	R4R2	06/11/2025		Bond Future	102.4057	102.4057	102.6561	102.6561	0.245	0.0000	0.0000
2025/10/24	R4R2	06/11/2025	101.58 Call	Bond Future	1162.3900	1.1624	1322.1400	1.3221	13.743	0.0000	0.0000
2025/10/24	R4R2	06/11/2025	101.58 Put	Bond Future	336.6900	0.3367	246.0400	0.2460	26.924	0.0000	0.0000
2025/10/24	R4R2	05/02/2026		Bond Future	104.2627	104.2627	104.5117	104.5117	0.239	0.0000	0.0000
2025/10/24	R4R2	05/02/2026	103.43 Call	Bond Future	2272.8400	2.2728	2411.5800	2.4116	6.104	0.0000	0.0000
2025/10/24	R4R2	05/02/2026	103.43 Put	Bond Future	1440.1200	1.4401	1329.8800	1.3299	7.655	0.0000	0.0000
2025/10/24	R4R2	07/05/2026		Bond Future	101.0816	101.0816	101.3403	101.3403	0.256	0.0000	0.0000
2025/10/24	R4R2	07/05/2026	100.23 Call	Bond Future	2981.6600	2.9817	3123.7500	3.1238	4.765	0.0000	0.0000
2025/10/24	R4R2	07/05/2026	100.23 Put	Bond Future	2130.1000	2.1301	2013.4100	2.0134	5.478	0.0000	0.0000
2025/10/24	R4R2	06/08/2026		Bond Future	102.9245	102.9245	103.1879	103.1879	0.256	0.0000	0.0000
2025/10/24	R4R2	06/08/2026	102.06 Call	Bond Future	3557.8600	3.5579	3701.5400	3.7015	4.038	0.0000	0.0000
2025/10/24	R4R2	06/08/2026	102.06 Put	Bond Future	2693.3500	2.6934	2573.6300	2.5736	4.445	0.0000	0.0000
2025/10/24	R4R2	05/11/2026		Bond Future	99.6302	99.6302	99.9006	99.9006	0.271	0.0000	0.0000
2025/10/24	R4R2	05/11/2026	98.76 Call	Bond Future	4054.8500	4.0549	4202.1700	4.2022	3.633	0.0000	0.0000
2025/10/24	R4R2	05/11/2026	98.76 Put	Bond Future	3184.6500	3.1847	3061.5500	3.0616	3.865	0.0000	0.0000
2025/10/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

