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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/11/2025 TO 12/11/2025

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
2025/11/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/12	2029	05/02/2026		Bond Future	144.9159	144.9159	145.0984	0.126	0.0000	0.0000
2025/11/12	2029	05/02/2026	140.11 Call	Bond Future	4805.9300	4.8059	4988.4000	3.797	0.0000	0.0000
2025/11/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2029	07/05/2026		Bond Future	146.1419	146.1419	146.3274	0.127	0.0000	0.0000
2025/11/12	2029	07/05/2026	141.82 Call	Bond Future	4321.9100	4.3219	4507.4300	4.293	0.0000	0.0000
2025/11/12	2029	07/05/2026	141.82 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
2025/11/12	2029	06/08/2026		Bond Future	148.8304	148.8304	149.0205	149.0205	0.128	0.0000
2025/11/12	2029	06/08/2026	144.10 Call	Bond Future	4730.3800	4.7304	4920.4600	4.9205	4.018	0.0000
2025/11/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2029	05/11/2026		Bond Future	149.9950	149.9950	150.1884	150.1884	0.129	0.0000
2025/11/12	2029	05/11/2026	147.56 Call	Bond Future	2435.0100	2.4350	2628.4400	2.6284	7.944	0.0000
2025/11/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2029	04/02/2027		Bond Future	152.6139	152.6139	152.8122	152.8122	0.130	0.0000
2025/11/12	2029	04/02/2027	149.72 Call	Bond Future	2893.8700	2.8939	3092.1800	3.0922	6.853	0.0000
2025/11/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2030	05/02/2026		Bond Future	7.7580	101.0310	7.6821	101.2880	0.978	0.0000
2025/11/12	2030	05/02/2026	9.49 Call	Bond Future	5657.8000	5.6578	5913.0100	5.9130	4.511	0.0000
2025/11/12	2030	05/02/2026	9.49 Put	Bond Future	5.6400	0.0056	3.8400	0.0038	31.915	0.0000
2025/11/12	2030	07/05/2026		Bond Future	7.7898	102.8810	7.7080	103.1427	1.051	0.0000
2025/11/12	2030	07/05/2026	9.39 Call	Bond Future	5023.6400	5.0236	5272.0000	5.2720	4.944	0.0000
2025/11/12	2030	07/05/2026	9.39 Put	Bond Future	70.1900	0.0702	56.7900	0.0568	19.091	0.0000
2025/11/12	2030	07/05/2026	7.21 Put	Bond Future	2005.4400	2.0054	1785.7700	1.7858	10.954	0.0000
2025/11/12	2030	07/05/2026	7.21 Call	Bond Future	133.2000	0.1332	175.2900	0.1753	31.599	0.0000
2025/11/12	2030	07/05/2026	7.71 Put	Bond Future	955.2300	0.9552	816.7700	0.8168	14.495	0.0000
2025/11/12	2030	07/05/2026	7.71 Call	Bond Future	699.9700	0.7000	823.2700	0.8233	17.615	0.0000
2025/11/12	2030	07/05/2026	7.92 Call	Bond Future	1103.2700	1.1033	1258.3700	1.2584	14.058	0.0000
2025/11/12	2030	07/05/2026	7.92 Put	Bond Future	688.7300	0.6887	582.0700	0.5821	15.486	0.0000
2025/11/12	2030	06/08/2026	7.21 Put	Bond Future	2112.9300	2.1129	1898.8200	1.8988	10.133	0.0000
2025/11/12	2030	06/08/2026	7.21 Call	Bond Future	209.5900	0.2096	262.8000	0.2628	25.388	0.0000
2025/11/12	2030	06/08/2026	7.71 Put	Bond Future	1179.1800	1.1792	1034.0600	1.0341	12.307	0.0000
2025/11/12	2030	06/08/2026	7.71 Call	Bond Future	794.3200	0.7943	916.5200	0.9165	15.384	0.0000
2025/11/12	2030	06/08/2026	8.06 Call	Bond Future	1441.7000	1.4417	1605.7200	1.6057	11.377	0.0000
2025/11/12	2030	06/08/2026	8.06 Put	Bond Future	780.1000	0.7801	676.8000	0.6768	13.242	0.0000
2025/11/12	2030	06/08/2026		Bond Future	7.8382	100.7393	7.7491	101.0066	1.137	0.0000
2025/11/12	2030	06/08/2026	9.22 Call	Bond Future	4235.5000	4.2355	4472.6900	4.4727	5.600	0.0000
2025/11/12	2030	06/08/2026	9.22 Put	Bond Future	199.9300	0.1999	169.8000	0.1698	15.070	0.0000
2025/11/12	2030	05/11/2026		Bond Future	7.8893	102.5079	7.7923	102.7807	1.231	0.0000
2025/11/12	2030	05/11/2026	8.39 Call	Bond Future	2097.5500	2.0976	2283.7400	2.2837	8.877	0.0000
2025/11/12	2030	05/11/2026	8.39 Put	Bond Future	705.1000	0.7051	618.4700	0.6185	12.286	0.0000
2025/11/12	2030	04/02/2027		Bond Future	7.9732	100.2651	7.8664	100.5437	1.339	0.0000
2025/11/12	2030	04/02/2027	7.82 Call	Bond Future	928.3900	0.9284	1057.6800	1.0577	13.926	0.0000
2025/11/12	2030	04/02/2027	7.82 Put	Bond Future	1328.3100	1.3283	1178.9900	1.1790	11.241	0.0000
2025/11/12	2031	05/02/2026		Bond Future	112.1845	112.1845	112.4599	112.4599	0.246	0.0000
2025/11/12	2031	05/02/2026	111.76 Call	Bond Future	684.5900	0.6846	874.1900	0.8742	27.695	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
2025/11/12	2031	05/02/2026	111.76 Put	Bond Future	260.1000	0.2601	174.2600	0.1743	33.003	0.0000	0.0000
2025/11/12	2031	07/05/2026		Bond Future	114.2657	114.2657	114.5463	114.5463	0.246	0.0000	0.0000
2025/11/12	2031	07/05/2026	113.84 Call	Bond Future	847.7800	0.8478	1027.5700	1.0276	21.207	0.0000	0.0000
2025/11/12	2031	07/05/2026	113.84 Put	Bond Future	422.1200	0.4221	321.2800	0.3213	23.889	0.0000	0.0000
2025/11/12	2031	06/08/2026		Bond Future	113.9387	113.9387	114.2239	114.2239	0.250	0.0000	0.0000
2025/11/12	2031	06/08/2026	113.81 Call	Bond Future	797.9500	0.7980	956.8700	0.9569	19.916	0.0000	0.0000
2025/11/12	2031	06/08/2026	113.81 Put	Bond Future	669.3000	0.6693	543.0000	0.5430	18.870	0.0000	0.0000
2025/11/12	2031	05/11/2026		Bond Future	115.9659	115.9659	116.2572	116.2572	0.251	0.0000	0.0000
2025/11/12	2031	05/11/2026	111.49 Call	Bond Future	4483.8600	4.4839	4772.2700	4.7723	6.432	0.0000	0.0000
2025/11/12	2031	05/11/2026	111.49 Put	Bond Future	7.9300	0.0079	5.1200	0.0051	35.435	0.0000	0.0000
2025/11/12	2031	04/02/2027		Bond Future	115.5262	115.5262	115.8209	115.8209	0.255	0.0000	0.0000
2025/11/12	2031	04/02/2027	116.18 Call	Bond Future	584.2200	0.5842	704.7300	0.7047	20.628	0.0000	0.0000
2025/11/12	2031	04/02/2027	116.18 Put	Bond Future	1237.9900	1.2380	1063.8200	1.0638	14.069	0.0000	0.0000
2025/11/12	2032	05/02/2026		Bond Future	8.3258	102.6393	8.2243	103.1200	1.219	0.0000	0.0000
2025/11/12	2032	05/02/2026	10.16 Call	Bond Future	8220.8600	8.2209	8697.2900	8.6973	5.795	0.0000	0.0000
2025/11/12	2032	05/02/2026	10.16 Put	Bond Future	11.9700	0.0120	7.7100	0.0077	35.589	0.0000	0.0000
2025/11/12	2032	07/05/2026		Bond Future	8.3753	100.3589	8.2682	100.8484	1.278	0.0000	0.0000
2025/11/12	2032	07/05/2026	10.14 Call	Bond Future	7761.8000	7.7618	8227.7000	8.2277	6.002	0.0000	0.0000
2025/11/12	2032	07/05/2026	10.14 Put	Bond Future	106.4100	0.1064	82.8100	0.0828	22.178	0.0000	0.0000
2025/11/12	2032	06/08/2026		Bond Future	8.4366	102.1805	8.3233	102.6797	1.343	0.0000	0.0000
2025/11/12	2032	06/08/2026	10.12 Call	Bond Future	7271.2800	7.2713	7731.0900	7.7311	6.324	0.0000	0.0000
2025/11/12	2032	06/08/2026	10.12 Put	Bond Future	208.2200	0.2082	168.8500	0.1689	18.908	0.0000	0.0000
2025/11/12	2032	05/11/2026		Bond Future	8.5081	99.8170	8.3881	100.3258	1.411	0.0000	0.0000
2025/11/12	2032	05/11/2026	9.16 Call	Bond Future	3591.6400	3.5916	3963.8200	3.9638	10.362	0.0000	0.0000
2025/11/12	2032	05/11/2026	9.16 Put	Bond Future	885.1700	0.8852	748.5700	0.7486	15.432	0.0000	0.0000
2025/11/12	2032	04/02/2027		Bond Future	8.6030	101.5333	8.4753	102.0519	1.484	0.0000	0.0000
2025/11/12	2032	04/02/2027	8.48 Call	Bond Future	1610.3300	1.6103	1861.5900	1.8616	15.603	0.0000	0.0000
2025/11/12	2032	04/02/2027	8.48 Put	Bond Future	2109.6600	2.1097	1842.3200	1.8423	12.672	0.0000	0.0000
2025/11/12	2033	05/02/2026		Bond Future	138.5720	138.5720	139.4475	139.4475	0.632	0.0000	0.0000
2025/11/12	2033	05/02/2026	132.88 Call	Bond Future	5692.0300	5.6920	6567.5100	6.5675	15.381	0.0000	0.0000
2025/11/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2033	07/05/2026		Bond Future	139.5779	139.5779	140.4695	140.4695	0.639	0.0000	0.0000
2025/11/12	2033	07/05/2026	135.16 Call	Bond Future	4417.9200	4.4179	5309.4500	5.3095	20.180	0.0000	0.0000
2025/11/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2033	06/08/2026		Bond Future	142.1457	142.1457	143.0547	143.0547	0.639	0.0000	0.0000
2025/11/12	2033	06/08/2026	134.25 Call	Bond Future	7895.7400	7.8957	8804.7000	8.8047	11.512	0.0000	0.0000
2025/11/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2033	05/11/2026		Bond Future	143.0876	143.0876	144.0128	144.0128	0.647	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/12	2033	05/11/2026	137.26	Call	Bond Future		5827.5900	5.8276		6752.8100	6.7528	15.877	0.0000
2025/11/12	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/12	2033	04/02/2027			Bond Future		145.5860	145.5860		146.5288	146.5288	0.648	0.0000
2025/11/12	2033	04/02/2027	142.71	Call	Bond Future		2875.9600	2.8760		3818.7700	3.8188	32.782	0.0000
2025/11/12	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/11/12	2037	05/02/2026			Bond Future		9.3111	94.7278		9.1846	95.5588	1.359	0.0000
2025/11/12	2037	05/02/2026	11.20	Call	Bond Future		11331.3900	11.3314		12155.3500	12.1554	7.271	0.0000
2025/11/12	2037	05/02/2026	11.20	Put	Bond Future		17.2600	0.0173		10.2200	0.0102	40.788	0.0000
2025/11/12	2037	05/02/2026	12.73	Call	Bond Future		19149.7200	19.1497		19980.7100	19.9807	4.339	0.0000
2025/11/12	2037	05/02/2026	12.73	Put	Bond Future		0.0200	0.0000		0.0100	0.0000	50.000	0.0000
2025/11/12	2037	05/02/2026	11.40	Put	Bond Future		9.0400	0.0090		5.1900	0.0052	42.588	0.0000
2025/11/12	2037	05/02/2026	11.40	Call	Bond Future		12410.1700	12.4102		13237.3200	13.2373	6.665	0.0000
2025/11/12	2037	05/02/2026	12.27	Call	Bond Future		16906.8100	16.9068		17737.6800	17.7377	4.914	0.0000
2025/11/12	2037	05/02/2026	12.27	Put	Bond Future		0.2400	0.0002		0.1100	0.0001	54.167	0.0000
2025/11/12	2037	05/02/2026	10.90	Put	Bond Future		32.5600	0.0326		19.5000	0.0195	40.111	0.0000
2025/11/12	2037	05/02/2026	10.90	Call	Bond Future		9678.5400	9.6785		10496.4800	10.4965	8.451	0.0000
2025/11/12	2037	05/02/2026	11.86	Call	Bond Future		14828.9300	14.8289		15659.2300	15.6592	5.599	0.0000
2025/11/12	2037	05/02/2026	11.86	Put	Bond Future		1.4600	0.0015		0.7600	0.0008	47.945	0.0000
2025/11/12	2037	05/02/2026	11.36	Call	Bond Future		12195.7900	12.1958		13022.3700	13.0224	6.778	0.0000
2025/11/12	2037	05/02/2026	11.36	Put	Bond Future		10.4800	0.0105		6.0600	0.0061	42.176	0.0000
2025/11/12	2037	05/02/2026	10.65	Put	Bond Future		56.7700	0.0568		34.4500	0.0345	39.317	0.0000
2025/11/12	2037	05/02/2026	10.65	Call	Bond Future		8277.1900	8.2772		9085.8700	9.0859	9.770	0.0000
2025/11/12	2037	05/02/2026	9.65	Call	Bond Future		2755.5600	2.7556		3392.8100	3.3928	23.126	0.0000
2025/11/12	2037	05/02/2026	9.65	Put	Bond Future		577.4200	0.5774		383.6700	0.3837	33.554	0.0000
2025/11/12	2037	05/02/2026	10.10	Call	Bond Future		5168.9100	5.1689		5925.4700	5.9255	14.637	0.0000
2025/11/12	2037	05/02/2026	10.10	Put	Bond Future		202.5300	0.2025		128.0900	0.1281	36.755	0.0000
2025/11/12	2037	07/05/2026	9.00	Put	Bond Future		3262.6500	3.2627		2687.8400	2.6878	17.618	0.0000
2025/11/12	2037	07/05/2026	9.00	Call	Bond Future		770.1600	0.7702		1041.5700	1.0416	35.241	0.0000
2025/11/12	2037	07/05/2026	9.49	Put	Bond Future		1669.5300	1.6695		1323.6000	1.3236	20.720	0.0000
2025/11/12	2037	07/05/2026	9.49	Call	Bond Future		2355.9100	2.3559		2856.2000	2.8562	21.236	0.0000
2025/11/12	2037	07/05/2026	10.06	Call	Bond Future		4977.1000	4.9771		5648.8100	5.6488	13.496	0.0000
2025/11/12	2037	07/05/2026	10.06	Put	Bond Future		767.7200	0.7677		593.2100	0.5932	22.731	0.0000
2025/11/12	2037	07/05/2026	12.40	Call	Bond Future		16927.3200	16.9273		17769.5100	17.7695	4.975	0.0000
2025/11/12	2037	07/05/2026	12.40	Put	Bond Future		12.6500	0.0127		8.6200	0.0086	31.858	0.0000
2025/11/12	2037	07/05/2026	10.95	Put	Bond Future		240.9300	0.2409		182.1900	0.1822	24.381	0.0000
2025/11/12	2037	07/05/2026	10.95	Call	Bond Future		9599.3200	9.5993		10386.8000	10.3868	8.203	0.0000
2025/11/12	2037	07/05/2026			Bond Future		9.3823	96.4623		9.2510	97.3085	1.400	0.0000
2025/11/12	2037	07/05/2026	11.32	Call	Bond Future		11526.7700	11.5268		12336.3000	12.3363	7.023	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/12	2037	07/05/2026	11.32 Put			Bond Future	146.3400	0.1463	109.6500	0.1097	25.072	0.0000	0.0000
2025/11/12	2037	06/08/2026	11.30 Call			Bond Future	10951.0900	10.9511	11746.2200	11.7462	7.261	0.0000	0.0000
2025/11/12	2037	06/08/2026	11.30 Put			Bond Future	330.1200	0.3301	262.9300	0.2629	20.353	0.0000	0.0000
2025/11/12	2037	06/08/2026	10.70 Call			Bond Future	7937.4800	7.9375	8680.4900	8.6805	9.361	0.0000	0.0000
2025/11/12	2037	06/08/2026	10.70 Put			Bond Future	599.2100	0.5992	479.9000	0.4799	19.911	0.0000	0.0000
2025/11/12	2037	06/08/2026	10.02 Put			Bond Future	1227.0900	1.2271	994.0900	0.9941	18.988	0.0000	0.0000
2025/11/12	2037	06/08/2026	10.02 Call			Bond Future	4627.7700	4.6278	5257.0900	5.2571	13.599	0.0000	0.0000
2025/11/12	2037	06/08/2026				Bond Future	9.4642	93.9534	9.3276	94.8157	1.444	0.0000	0.0000
2025/11/12	2037	06/08/2026	11.71 Call			Bond Future	12962.3700	12.9624	13782.8200	13.7828	6.329	0.0000	0.0000
2025/11/12	2037	06/08/2026	11.71 Put			Bond Future	195.8900	0.1959	154.0200	0.1540	21.374	0.0000	0.0000
2025/11/12	2037	05/11/2026				Bond Future	9.5453	95.6024	9.4033	96.4807	1.488	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.62 Call			Bond Future	7348.7200	7.3487	8053.5100	8.0535	9.591	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.62 Put			Bond Future	1043.9600	1.0440	870.4200	0.8704	16.623	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.83 Call			Bond Future	8341.8000	8.3418	9073.4600	9.0735	8.771	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.83 Put			Bond Future	872.7400	0.8727	726.0700	0.7261	16.806	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.23 Call			Bond Future	5546.4900	5.5465	6187.6500	6.1877	11.560	0.0000	0.0000
2025/11/12	2037	05/11/2026	10.23 Put			Bond Future	1461.3200	1.4613	1224.1500	1.2242	16.230	0.0000	0.0000
2025/11/12	2037	05/11/2026	9.46 Put			Bond Future	2940.5400	2.9405	2505.3200	2.5053	14.801	0.0000	0.0000
2025/11/12	2037	05/11/2026	9.46 Call			Bond Future	2414.5100	2.4145	2857.6200	2.8576	18.352	0.0000	0.0000
2025/11/12	2037	04/02/2027				Bond Future	9.6424	92.9896	9.4946	93.8842	1.534	0.0000	0.0000
2025/11/12	2037	04/02/2027	9.51 Call			Bond Future	2650.0500	2.6501	3091.9200	3.0919	16.674	0.0000	0.0000
2025/11/12	2037	04/02/2027	9.51 Put			Bond Future	3450.5700	3.4506	2997.9300	2.9979	13.118	0.0000	0.0000
2025/11/12	2038	05/02/2026				Bond Future	147.5417	147.5417	148.4101	148.4101	0.589	0.0000	0.0000
2025/11/12	2038	05/02/2026	143.20 Call			Bond Future	4341.7400	4.3417	5210.1400	5.2101	20.001	0.0000	0.0000
2025/11/12	2038	05/02/2026	143.20 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2038	07/05/2026				Bond Future	150.2789	150.2789	151.1634	151.1634	0.589	0.0000	0.0000
2025/11/12	2038	07/05/2026	144.53 Call			Bond Future	5748.8800	5.7489	6633.4100	6.6334	15.386	0.0000	0.0000
2025/11/12	2038	07/05/2026	144.53 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2038	06/08/2026				Bond Future	150.8382	150.8382	151.7389	151.7389	0.597	0.0000	0.0000
2025/11/12	2038	06/08/2026	144.72 Call			Bond Future	6118.2300	6.1182	7018.8700	7.0189	14.721	0.0000	0.0000
2025/11/12	2038	06/08/2026	144.72 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2038	05/11/2026				Bond Future	153.5231	153.5231	154.4410	154.4410	0.598	0.0000	0.0000
2025/11/12	2038	05/11/2026	146.31 Call			Bond Future	7213.0900	7.2131	8130.9600	8.1310	12.725	0.0000	0.0000
2025/11/12	2038	05/11/2026	146.31 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2038	04/02/2027				Bond Future	153.9668	153.9668	154.8998	154.8998	0.606	0.0000	0.0000
2025/11/12	2038	04/02/2027	153.83 Call			Bond Future	136.7500	0.1368	1069.7600	1.0698	682.274	0.0000	0.0000
2025/11/12	2038	04/02/2027	153.83 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	2040	05/02/2026				Bond Future	9.6499	95.3135	9.4874	96.5127	1.683	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
2025/11/12	2040	05/02/2026	11.49 Call	Bond Future	12210.9000	12.2109	13401.2300	13.4012	9.748	0.0000	0.0000
2025/11/12	2040	05/02/2026	11.49 Put	Bond Future	17.7900	0.0178	8.9000	0.0089	49.972	0.0000	0.0000
2025/11/12	2040	05/02/2026	13.23 Call	Bond Future	21706.8200	21.7068	22906.0300	22.9060	5.525	0.0000	0.0000
2025/11/12	2040	05/02/2026	13.23 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/11/12	2040	05/02/2026	11.82 Put	Bond Future	8.1900	0.0082	4.0100	0.0040	51.038	0.0000	0.0000
2025/11/12	2040	05/02/2026	11.82 Call	Bond Future	14142.7800	14.1428	15337.8200	15.3378	8.450	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.35 Put	Bond Future	237.6100	0.2376	127.7300	0.1277	46.244	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.35 Call	Bond Future	5167.2600	5.1673	6256.6000	6.2566	21.082	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.75 Call	Bond Future	7674.4400	7.6744	8828.8500	8.8289	15.042	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.75 Put	Bond Future	93.4600	0.0935	48.6500	0.0487	47.946	0.0000	0.0000
2025/11/12	2040	05/02/2026	11.15 Call	Bond Future	10156.6100	10.1566	11337.6100	11.3376	11.628	0.0000	0.0000
2025/11/12	2040	05/02/2026	11.15 Put	Bond Future	36.9400	0.0369	18.7200	0.0187	49.323	0.0000	0.0000
2025/11/12	2040	05/02/2026	9.80 Put	Bond Future	916.4300	0.9164	538.8600	0.5389	41.200	0.0000	0.0000
2025/11/12	2040	05/02/2026	9.80 Call	Bond Future	2005.7900	2.0058	2827.4400	2.8274	40.964	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.24 Call	Bond Future	4490.7400	4.4907	5548.5100	5.5485	23.554	0.0000	0.0000
2025/11/12	2040	05/02/2026	10.24 Put	Bond Future	310.7300	0.3107	169.2800	0.1693	45.522	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.22 Call	Bond Future	15808.4700	15.8085	17011.2600	17.0113	7.609	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.22 Put	Bond Future	53.4200	0.0534	34.9900	0.0350	34.500	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.72 Call	Bond Future	13072.2500	13.0723	14247.2600	14.2473	8.989	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.72 Put	Bond Future	148.2300	0.1482	102.0200	0.1020	31.175	0.0000	0.0000
2025/11/12	2040	07/05/2026	10.70 Put	Bond Future	530.6700	0.5307	371.3200	0.3713	30.028	0.0000	0.0000
2025/11/12	2040	07/05/2026	10.70 Call	Bond Future	7193.8900	7.1939	8255.7600	8.2558	14.761	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.53 Call	Bond Future	17463.8000	17.4638	18675.3300	18.6753	6.937	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.53 Put	Bond Future	26.4300	0.0264	16.7400	0.0167	36.663	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.03 Call	Bond Future	14777.2600	14.7773	15971.7600	15.9718	8.083	0.0000	0.0000
2025/11/12	2040	07/05/2026	12.03 Put	Bond Future	80.5500	0.0806	53.8300	0.0538	33.172	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.12 Put	Bond Future	304.9500	0.3050	211.1400	0.2111	30.762	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.12 Call	Bond Future	9628.6600	9.6287	10756.0700	10.7561	11.709	0.0000	0.0000
2025/11/12	2040	07/05/2026		Bond Future	9.7245	97.0587	9.5564	98.2800	1.729	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.67 Call	Bond Future	12789.5300	12.7895	13961.8500	13.9619	9.166	0.0000	0.0000
2025/11/12	2040	07/05/2026	11.67 Put	Bond Future	156.8900	0.1569	107.9900	0.1080	31.168	0.0000	0.0000
2025/11/12	2040	06/08/2026		Bond Future	9.8091	94.3101	9.6348	95.5542	1.777	0.0000	0.0000
2025/11/12	2040	06/08/2026	12.19 Call	Bond Future	15060.9800	15.0610	16255.5100	16.2555	7.931	0.0000	0.0000
2025/11/12	2040	06/08/2026	12.19 Put	Bond Future	184.7800	0.1848	135.2000	0.1352	26.832	0.0000	0.0000
2025/11/12	2040	05/11/2026		Bond Future	9.8921	95.9651	9.7116	97.2319	1.825	0.0000	0.0000
2025/11/12	2040	05/11/2026	11.06 Call	Bond Future	8665.7400	8.6657	9713.4200	9.7134	12.090	0.0000	0.0000
2025/11/12	2040	05/11/2026	11.06 Put	Bond Future	1026.2500	1.0263	807.0700	0.8071	21.357	0.0000	0.0000
2025/11/12	2040	05/11/2026	11.27 Call	Bond Future	9776.0100	9.7760	10858.0300	10.8580	11.068	0.0000	0.0000
2025/11/12	2040	05/11/2026	11.27 Put	Bond Future	858.9900	0.8590	674.1500	0.6742	21.518	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/12	2040	05/11/2026	10.67	Call	Bond Future		6626.4600	6.6265		7591.7200	7.5917	14.567	0.0000
2025/11/12	2040	05/11/2026	10.67	Put	Bond Future		1434.8400	1.4348		1133.2400	1.1332	21.020	0.0000
2025/11/12	2040	05/11/2026	9.91	Put	Bond Future		2910.4600	2.9105		2343.4100	2.3434	19.483	0.0000
2025/11/12	2040	05/11/2026	9.91	Call	Bond Future		3034.7100	3.0347		3734.5200	3.7345	23.060	0.0000
2025/11/12	2040	04/02/2027			Bond Future		9.9897	93.1078		9.8024	94.3976	1.875	0.0000
2025/11/12	2040	04/02/2027	9.93	Call	Bond Future		3180.0200	3.1800		3858.6700	3.8587	21.341	0.0000
2025/11/12	2040	04/02/2027	9.93	Put	Bond Future		3588.5800	3.5886		2977.4900	2.9775	17.029	0.0000
2025/11/12	2043	05/02/2026			Bond Future		114.2016	114.2016		114.1660	114.1660	0.031	0.0000
2025/11/12	2043	05/02/2026	109.66	Call	Bond Future		4589.0257	4.5890		4553.5484	4.5535	0.773	0.0000
2025/11/12	2043	05/02/2026	109.66	Put	Bond Future		47.4457	0.0474		47.5284	0.0475	0.174	0.0000
2025/11/12	2043	07/05/2026			Bond Future		116.3202	116.3202		116.2840	116.2840	0.031	0.0000
2025/11/12	2043	07/05/2026	111.70	Call	Bond Future		4867.8875	4.8679		4833.7609	4.8338	0.701	0.0000
2025/11/12	2043	07/05/2026	111.70	Put	Bond Future		247.6575	0.2477		249.7209	0.2497	0.833	0.0000
2025/11/12	2043	06/08/2026			Bond Future		115.5987	115.5987		115.5609	115.5609	0.033	0.0000
2025/11/12	2043	06/08/2026	110.88	Call	Bond Future		5178.3486	5.1783		5144.5379	5.1445	0.653	0.0000
2025/11/12	2043	06/08/2026	110.88	Put	Bond Future		459.6786	0.4597		463.6079	0.4636	0.855	0.0000
2025/11/12	2043	05/11/2026			Bond Future		117.6551	117.6551		117.6177	117.6177	0.032	0.0000
2025/11/12	2043	05/11/2026	112.84	Call	Bond Future		5483.7752	5.4838		5451.4963	5.4515	0.589	0.0000
2025/11/12	2043	05/11/2026	112.84	Put	Bond Future		668.6952	0.6687		673.7863	0.6738	0.761	0.0000
2025/11/12	2043	04/02/2027			Bond Future		116.8060	116.8060		116.7658	116.7658	0.034	0.0000
2025/11/12	2043	04/02/2027	117.63	Call	Bond Future		2302.4886	2.3025		2280.9215	2.2809	0.937	0.0000
2025/11/12	2043	04/02/2027	117.63	Put	Bond Future		3126.4486	3.1264		3145.1615	3.1452	0.599	0.0000
2025/11/12	2044	05/02/2026			Bond Future		9.8898	90.7446		9.7071	92.1715	1.847	0.0000
2025/11/12	2044	05/02/2026	11.56	Call	Bond Future		11619.8600	11.6199		13031.7800	13.0318	12.151	0.0000
2025/11/12	2044	05/02/2026	11.56	Put	Bond Future		27.9700	0.0280		12.9700	0.0130	53.629	0.0000
2025/11/12	2044	05/02/2026	11.25	Call	Bond Future		9677.8200	9.6778		11075.7800	11.0758	14.445	0.0000
2025/11/12	2044	05/02/2026	11.25	Put	Bond Future		54.6700	0.0547		25.7100	0.0257	52.972	0.0000
2025/11/12	2044	05/02/2026	11.50	Call	Bond Future		11248.5300	11.2485		12658.4800	12.6585	12.535	0.0000
2025/11/12	2044	05/02/2026	11.50	Put	Bond Future		31.7100	0.0317		14.7400	0.0147	53.516	0.0000
2025/11/12	2044	05/02/2026	10.90	Put	Bond Future		121.1700	0.1212		58.3800	0.0584	51.820	0.0000
2025/11/12	2044	05/02/2026	10.90	Call	Bond Future		7426.5500	7.4266		8790.6800	8.7907	18.368	0.0000
2025/11/12	2044	05/02/2026	10.07	Put	Bond Future		891.5700	0.8916		483.1900	0.4832	45.805	0.0000
2025/11/12	2044	05/02/2026	10.07	Call	Bond Future		2265.9100	2.2659		3284.4500	3.2845	44.951	0.0000
2025/11/12	2044	05/02/2026	11.45	Call	Bond Future		10937.3700	10.9374		12345.4500	12.3455	12.874	0.0000
2025/11/12	2044	05/02/2026	11.45	Put	Bond Future		35.2700	0.0353		16.4300	0.0164	53.417	0.0000
2025/11/12	2044	07/05/2026			Bond Future		9.9640	92.4061		9.7754	93.8592	1.893	0.0000
2025/11/12	2044	07/05/2026	11.80	Call	Bond Future		12647.4700	12.6475		14034.7500	14.0348	10.969	0.0000
2025/11/12	2044	07/05/2026	11.80	Put	Bond Future		193.1000	0.1931		127.3000	0.1273	34.076	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
2025/11/12	2044	06/08/2026		Bond Future	10.0471	89.6982	9.8520	91.1784	1.942	0.0000
2025/11/12	2044	06/08/2026	12.42 Call	Bond Future	15576.9400	15.5769	16996.3300	16.9963	9.112	0.0000
2025/11/12	2044	06/08/2026	12.42 Put	Bond Future	208.3100	0.2083	147.4700	0.1475	29.206	0.0000
2025/11/12	2044	05/11/2026		Bond Future	10.1283	91.2722	9.9268	92.7792	1.990	0.0000
2025/11/12	2044	05/11/2026	11.34 Call	Bond Future	9348.6200	9.3486	10608.0600	10.6081	13.472	0.0000
2025/11/12	2044	05/11/2026	11.34 Put	Bond Future	1049.4600	1.0495	801.8700	0.8019	23.592	0.0000
2025/11/12	2044	04/02/2027		Bond Future	10.2225	88.4593	10.0140	89.9934	2.040	0.0000
2025/11/12	2044	04/02/2027	10.18 Call	Bond Future	3436.2800	3.4363	4261.1000	4.2611	24.003	0.0000
2025/11/12	2044	04/02/2027	10.18 Put	Bond Future	3745.8300	3.7458	3036.6100	3.0366	18.934	0.0000
2025/11/12	2046	05/02/2026		Bond Future	128.4011	128.4011	128.3638	128.3638	0.029	0.0000
2025/11/12	2046	05/02/2026	121.65 Call	Bond Future	6751.1300	6.7511	6713.7600	6.7138	0.554	0.0000
2025/11/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2046	07/05/2026		Bond Future	128.4853	128.4853	128.4467	128.4467	0.030	0.0000
2025/11/12	2046	07/05/2026	124.95 Call	Bond Future	3535.3300	3.5353	3496.6600	3.4967	1.094	0.0000
2025/11/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2046	06/08/2026		Bond Future	130.8486	130.8486	130.8103	130.8103	0.029	0.0000
2025/11/12	2046	06/08/2026	122.38 Call	Bond Future	8468.5800	8.4686	8430.2700	8.4303	0.452	0.0000
2025/11/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2046	05/11/2026		Bond Future	130.8437	130.8437	130.8038	130.8038	0.031	0.0000
2025/11/12	2046	05/11/2026	125.48 Call	Bond Future	5363.7300	5.3637	5323.8000	5.3238	0.744	0.0000
2025/11/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2046	04/02/2027		Bond Future	133.1265	133.1265	133.0873	133.0873	0.029	0.0000
2025/11/12	2046	04/02/2027	131.09 Call	Bond Future	2036.4600	2.0365	1997.2900	1.9973	1.923	0.0000
2025/11/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2050	05/02/2026		Bond Future	127.6110	127.6110	130.3822	130.3822	2.172	0.0000
2025/11/12	2050	05/02/2026	122.82 Call	Bond Future	4790.9900	4.7910	7562.2200	7.5622	57.843	0.0000
2025/11/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2050	07/05/2026		Bond Future	129.9785	129.9785	132.8010	132.8010	2.172	0.0000
2025/11/12	2050	07/05/2026	124.07 Call	Bond Future	5908.5000	5.9085	8731.0000	8.7310	47.770	0.0000
2025/11/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2050	06/08/2026		Bond Future	129.9125	129.9125	132.7869	132.7869	2.213	0.0000
2025/11/12	2050	06/08/2026	123.27 Call	Bond Future	6642.4600	6.6425	9516.8600	9.5169	43.273	0.0000
2025/11/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2050	05/11/2026		Bond Future	132.2247	132.2247	135.1513	135.1513	2.213	0.0000
2025/11/12	2050	05/11/2026	123.84 Call	Bond Future	8384.7400	8.3847	11311.2900	11.3113	34.903	0.0000
2025/11/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	2050	04/02/2027		Bond Future	132.0407	132.0407	135.0169	135.0169	2.254	0.0000
2025/11/12	2050	04/02/2027	132.39 Call	Bond Future	0.0000	0.0000	2626.8600	2.6269	100.000	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
2025/11/12	2050	04/02/2027	132.39 Put	Bond Future	349.3000	0.3493	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/12	AL37	05/02/2026		Index Future	1243.6060	1243.6060	1247.8400	1247.8400	0.340	0.0000	0.0000
2025/11/12	AL37	07/05/2026		Index Future	1266.3780	1266.3780	1270.6900	1270.6900	0.340	0.0000	0.0000
2025/11/12	AL37	06/08/2026		Index Future	1289.1410	1289.1410	1293.5330	1293.5330	0.341	0.0000	0.0000
2025/11/12	AL37	05/11/2026		Index Future	1312.0770	1312.0770	1316.5500	1316.5500	0.341	0.0000	0.0000
2025/11/12	AL37	04/02/2027		Index Future	1334.7310	1334.7310	1339.2860	1339.2860	0.341	0.0000	0.0000
2025/11/12	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/12	AL7T	05/02/2026		Index Future	1569.2080	1569.2080	1581.3600	1581.3600	0.774	0.0000	0.0000
2025/11/12	AL7T	07/05/2026		Index Future	1597.9430	1597.9430	1610.3170	1610.3170	0.774	0.0000	0.0000
2025/11/12	AL7T	06/08/2026		Index Future	1626.6650	1626.6650	1639.2660	1639.2660	0.775	0.0000	0.0000
2025/11/12	AL7T	05/11/2026		Index Future	1655.6060	1655.6060	1668.4350	1668.4350	0.775	0.0000	0.0000
2025/11/12	AL7T	04/02/2027		Index Future	1684.1910	1684.1910	1697.2470	1697.2470	0.775	0.0000	0.0000
2025/11/12	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/12	ALBI	05/02/2026		Index Future	1369.0840	1369.0840	1335.6880	1335.6880	2.439	0.0000	0.0000
2025/11/12	ALBI	07/05/2026		Index Future	1394.1530	1394.1530	1360.1470	1360.1470	2.439	0.0000	0.0000
2025/11/12	ALBI	06/08/2026		Index Future	1419.2130	1419.2130	1384.5990	1384.5990	2.439	0.0000	0.0000
2025/11/12	ALBI	05/11/2026		Index Future	1444.4630	1444.4630	1409.2360	1409.2360	2.439	0.0000	0.0000
2025/11/12	ALBI	04/02/2027		Index Future	1469.4030	1469.4030	1433.5720	1433.5720	2.438	0.0000	0.0000
2025/11/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	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	
2025/11/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/12	ES33	05/02/2026		Bond Future	9.4429	92.6912	9.3146	93.3326	1.358	0.0000	0.0000
2025/11/12	ES33	05/02/2026	11.49 Call	Bond Future	9495.7700	9.4958	10137.0900	10.1371	6.754	0.0000	0.0000
2025/11/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES33	07/05/2026		Bond Future	9.5298	90.6164	9.3955	91.2697	1.409	0.0000	0.0000
2025/11/12	ES33	07/05/2026	11.69 Call	Bond Future	9735.8600	9.7359	10389.1800	10.3892	6.710	0.0000	0.0000
2025/11/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES33	06/08/2026		Bond Future	9.6288	92.2825	9.4879	92.9486	1.463	0.0000	0.0000
2025/11/12	ES33	06/08/2026	12.02 Call	Bond Future	10413.8900	10.4139	11079.9700	11.0800	6.396	0.0000	0.0000
2025/11/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES33	05/11/2026		Bond Future	9.7412	90.1318	9.5933	90.8105	1.518	0.0000	0.0000
2025/11/12	ES33	05/11/2026	10.83 Call	Bond Future	4803.4000	4.8034	5482.0600	5.4821	14.129	0.0000	0.0000
2025/11/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES33	04/02/2027		Bond Future	9.8790	91.7012	9.7233	92.3927	1.577	0.0000	0.0000
2025/11/12	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES33	04/02/2027	9.70 Put	Bond Future	795.3500	0.7954	103.8500	0.1039	86.943	0.0000	0.0000
2025/11/12	ES42	05/02/2026		Bond Future	9.9990	90.5903	9.8830	91.4349	1.160	0.0000	0.0000
2025/11/12	ES42	05/02/2026	11.85 Call	Bond Future	11990.6000	11.9906	12835.2100	12.8352	7.044	0.0000	0.0000
2025/11/12	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES42	07/05/2026		Bond Future	10.0758	88.0062	9.9559	88.8665	1.190	0.0000	0.0000
2025/11/12	ES42	07/05/2026	12.20 Call	Bond Future	13364.7700	13.3648	14225.1300	14.2251	6.438	0.0000	0.0000
2025/11/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES42	06/08/2026		Bond Future	10.1586	89.6237	10.0346	90.5006	1.221	0.0000	0.0000
2025/11/12	ES42	06/08/2026	12.65 Call	Bond Future	15149.3200	15.1493	16026.2200	16.0262	5.788	0.0000	0.0000
2025/11/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES42	05/11/2026		Bond Future	10.2471	86.9541	10.1187	87.8474	1.253	0.0000	0.0000
2025/11/12	ES42	05/11/2026	11.66 Call	Bond Future	8989.3100	8.9893	9882.5900	9.8826	9.937	0.0000	0.0000
2025/11/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	ES42	04/02/2027		Bond Future	10.3479	88.4660	10.2148	89.3758	1.286	0.0000	0.0000
2025/11/12	ES42	04/02/2027	10.29 Call	Bond Future	0.0000	0.0000	515.9300	0.5159	100.000	0.0000	0.0000
2025/11/12	ES42	04/02/2027	10.29 Put	Bond Future	393.8700	0.3939	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/12	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/12	GOVI	05/02/2026		GOVI	1349.1970	1349.1970	1311.2760	1311.2760	2.811	0.0000	0.0000
2025/11/12	GOVI	05/02/2026	1,150. Call 00	GOVI	1991970.0000	199.1970	1612760.0000	161.2760	19.037	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	GOVI	07/05/2026		GOVI	1373.9030	1373.9030	1335.2880	1335.2880	2.811	0.0000
2025/11/12	GOVI	07/05/2026	1,177. Call 00	GOVI	1969030.0000	196.9030	1582880.0000	158.2880	19.611	0.0000
2025/11/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	GOVI	06/08/2026		GOVI	1398.5990	1398.5990	1359.2920	1359.2920	2.810	0.0000
2025/11/12	GOVI	06/08/2026	1,189. Call 00	GOVI	2095990.0000	209.5990	1702920.0000	170.2920	18.753	0.0000
2025/11/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	GOVI	05/11/2026		GOVI	1423.4820	1423.4820	1383.4800	1383.4800	2.810	0.0000
2025/11/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1464820.0000	146.4820	1064800.0000	106.4800	27.308	0.0000
2025/11/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	GOVI	04/02/2027		GOVI	1448.0590	1448.0590	1407.3710	1407.3710	2.810	0.0000
2025/11/12	GOVI	04/02/2027	1,369. Call 00	GOVI	790590.0000	79.0590	383710.0000	38.3710	51.465	0.0000
2025/11/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/12	I258	05/02/2026		Bond Future	116.0843	116.0843	117.7662	117.7662	1.449	0.0000
2025/11/12	I258	05/02/2026	111.65 Call	Bond Future	4671.7823	4.6718	6208.2745	6.2083	32.889	0.0000
2025/11/12	I258	05/02/2026	111.65 Put	Bond Future	237.4723	0.2375	92.0945	0.0921	61.219	0.0000
2025/11/12	I258	07/05/2026		Bond Future	118.2379	118.2379	119.9509	119.9509	1.449	0.0000
2025/11/12	I258	07/05/2026	113.73 Call	Bond Future	5249.5482	5.2495	6659.0736	6.6591	26.850	0.0000
2025/11/12	I258	07/05/2026	113.73 Put	Bond Future	741.6982	0.7417	438.2036	0.4382	40.919	0.0000
2025/11/12	I258	06/08/2026		Bond Future	117.5516	117.5516	119.2953	119.2953	1.483	0.0000
2025/11/12	I258	06/08/2026	112.95 Call	Bond Future	5781.6172	5.7816	7138.9045	7.1389	23.476	0.0000
2025/11/12	I258	06/08/2026	112.95 Put	Bond Future	1179.9972	1.1800	793.6245	0.7936	32.744	0.0000
2025/11/12	I258	05/11/2026		Bond Future	119.6428	119.6428	121.4186	121.4186	1.484	0.0000
2025/11/12	I258	05/11/2026	114.95 Call	Bond Future	6281.5495	6.2815	7613.1674	7.6132	21.199	0.0000
2025/11/12	I258	05/11/2026	114.95 Put	Bond Future	1588.7995	1.5888	1144.6174	1.1446	27.957	0.0000
2025/11/12	I258	04/02/2027		Bond Future	118.8284	118.8284	120.6331	120.6331	1.519	0.0000
2025/11/12	I258	04/02/2027	118.90 Call	Bond Future	3959.4724	3.9595	4946.7925	4.9468	24.936	0.0000
2025/11/12	I258	04/02/2027	118.90 Put	Bond Future	4031.0824	4.0311	3213.6825	3.2137	20.277	0.0000
2025/11/12	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000
2025/11/12	IGOV	05/02/2026		Index Future	410.9750	410.9750	413.6690	413.6690	0.656	0.0000
2025/11/12	IGOV	07/05/2026		Index Future	418.5990	418.5990	421.3440	421.3440	0.656	0.0000
2025/11/12	IGOV	06/08/2026		Index Future	426.2200	426.2200	429.0160	429.0160	0.656	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	
2025/11/12	IGOV	05/11/2026		Index Future	433.8990	433.8990	436.7460	436.7460	0.656	0.0000	0.0000
2025/11/12	IGOV	04/02/2027		Index Future	441.4840	441.4840	444.3830	444.3830	0.657	0.0000	0.0000
2025/11/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/12	R033	05/02/2026		Bond Future	8.4791	111.6521	8.3778	112.2154	1.195	0.0000	0.0000
2025/11/12	R033	05/02/2026	10.49 Call	Bond Future	10530.9700	10.5310	11073.7400	11.0737	5.154	0.0000	0.0000
2025/11/12	R033	05/02/2026	10.49 Put	Bond Future	88.6000	0.0886	68.1400	0.0681	23.093	0.0000	0.0000
2025/11/12	R033	07/05/2026		Bond Future	8.5325	108.6533	8.4260	109.2269	1.247	0.0000	0.0000
2025/11/12	R033	07/05/2026	10.38 Call	Bond Future	9746.0400	9.7460	10262.5700	10.2626	5.300	0.0000	0.0000
2025/11/12	R033	07/05/2026	10.38 Put	Bond Future	380.9700	0.3810	323.8700	0.3239	14.988	0.0000	0.0000
2025/11/12	R033	06/08/2026		Bond Future	8.5966	110.6252	8.4845	111.2102	1.304	0.0000	0.0000
2025/11/12	R033	06/08/2026	10.25 Call	Bond Future	9057.4700	9.0575	9542.9200	9.5429	5.360	0.0000	0.0000
2025/11/12	R033	06/08/2026	10.25 Put	Bond Future	886.5000	0.8865	787.0300	0.7870	11.221	0.0000	0.0000
2025/11/12	R033	05/11/2026		Bond Future	8.6700	107.5278	8.5517	108.1238	1.364	0.0000	0.0000
2025/11/12	R033	05/11/2026	9.33 Call	Bond Future	5210.6400	5.2106	5610.7800	5.6108	7.679	0.0000	0.0000
2025/11/12	R033	05/11/2026	9.33 Put	Bond Future	1959.7200	1.9597	1763.8100	1.7638	9.997	0.0000	0.0000
2025/11/12	R033	04/02/2027		Bond Future	8.7643	109.3757	8.6393	109.9832	1.427	0.0000	0.0000
2025/11/12	R033	04/02/2027	8.65 Call	Bond Future	2964.1800	2.9642	3265.7900	3.2658	10.175	0.0000	0.0000
2025/11/12	R033	04/02/2027	8.65 Put	Bond Future	3519.3700	3.5194	3213.4800	3.2135	8.692	0.0000	0.0000
2025/11/12	R035	05/02/2026		Bond Future	8.8570	104.0983	8.7300	104.8818	1.433	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.79 Call	Bond Future	11017.0300	11.0170	11795.0300	11.7950	7.062	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/12	R035	05/02/2026	10.79 Put	Bond Future		13.2300	0.0132	7.7100	0.0077	41.723	0.0000	0.0000
2025/11/12	R035	05/02/2026	11.00 Put	Bond Future		5.9900	0.0060	3.3500	0.0034	44.073	0.0000	0.0000
2025/11/12	R035	05/02/2026	11.00 Call	Bond Future		12106.9100	12.1069	12887.7900	12.8878	6.450	0.0000	0.0000
2025/11/12	R035	05/02/2026	11.17 Call	Bond Future		12978.9300	12.9789	13761.0500	13.7611	6.026	0.0000	0.0000
2025/11/12	R035	05/02/2026	11.17 Put	Bond Future		3.0400	0.0030	1.6400	0.0016	46.053	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.67 Call	Bond Future		10386.8100	10.3868	11162.8900	11.1629	7.472	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.67 Put	Bond Future		18.1200	0.0181	10.6800	0.0107	41.060	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.17 Put	Bond Future		55.4700	0.0555	33.5400	0.0335	39.535	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.17 Call	Bond Future		7712.1600	7.7122	8473.7500	8.4738	9.875	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.44 Put	Bond Future		29.9700	0.0300	17.8400	0.0178	40.474	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.44 Call	Bond Future		9164.4400	9.1644	9935.8300	9.9358	8.417	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.94 Put	Bond Future		7.5500	0.0076	4.2700	0.0043	43.444	0.0000	0.0000
2025/11/12	R035	05/02/2026	10.94 Call	Bond Future		11796.8500	11.7969	12577.0900	12.5771	6.614	0.0000	0.0000
2025/11/12	R035	05/02/2026	12.44 Call	Bond Future		19157.4200	19.1574	19940.9300	19.9409	4.090	0.0000	0.0000
2025/11/12	R035	05/02/2026	12.44 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.25 Call	Bond Future		2860.7700	2.8608	3479.7100	3.4797	21.635	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.25 Put	Bond Future		484.1000	0.4841	319.5200	0.3195	33.997	0.0000	0.0000
2025/11/12	R035	05/02/2026	8.85 Put	Bond Future		1208.6100	1.2086	850.9100	0.8509	29.596	0.0000	0.0000
2025/11/12	R035	05/02/2026	8.85 Call	Bond Future		1165.9100	1.1659	1591.7300	1.5917	36.523	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.64 Call	Bond Future		4856.0600	4.8561	5568.2000	5.5682	14.665	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.64 Put	Bond Future		193.8300	0.1938	122.4500	0.1225	36.826	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.14 Call	Bond Future		2343.4700	2.3435	2920.9400	2.9209	24.642	0.0000	0.0000
2025/11/12	R035	05/02/2026	9.14 Put	Bond Future		624.4200	0.6244	418.3700	0.4184	32.999	0.0000	0.0000
2025/11/12	R035	05/02/2026	8.64 Put	Bond Future		1903.5900	1.9036	1404.3500	1.4044	26.226	0.0000	0.0000
2025/11/12	R035	05/02/2026	8.64 Call	Bond Future		559.3100	0.5593	843.5900	0.8436	50.827	0.0000	0.0000
2025/11/12	R035	07/05/2026	8.29 Put	Bond Future		4124.0700	4.1241	3467.1700	3.4672	15.928	0.0000	0.0000
2025/11/12	R035	07/05/2026	8.29 Call	Bond Future		282.3700	0.2824	423.4400	0.4234	49.959	0.0000	0.0000
2025/11/12	R035	07/05/2026	8.79 Put	Bond Future		1993.8200	1.9938	1568.6700	1.5687	21.323	0.0000	0.0000
2025/11/12	R035	07/05/2026	8.79 Call	Bond Future		1244.3200	1.2443	1617.1400	1.6171	29.962	0.0000	0.0000
2025/11/12	R035	07/05/2026	9.20 Call	Bond Future		2760.3500	2.7604	3304.6900	3.3047	19.720	0.0000	0.0000
2025/11/12	R035	07/05/2026	9.20 Put	Bond Future		1063.3000	1.0633	809.6700	0.8097	23.853	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.66 Call	Bond Future		9929.5700	9.9296	10692.5000	10.6925	7.683	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.66 Put	Bond Future		128.6400	0.1286	93.6000	0.0936	27.239	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.16 Call	Bond Future		7387.5900	7.3876	8116.8300	8.1168	9.871	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.16 Put	Bond Future		259.2300	0.2592	190.5000	0.1905	26.513	0.0000	0.0000
2025/11/12	R035	07/05/2026	9.66 Put	Bond Future		534.1700	0.5342	398.2100	0.3982	25.453	0.0000	0.0000
2025/11/12	R035	07/05/2026	9.66 Call	Bond Future		4884.3900	4.8844	5546.4000	5.5464	13.554	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.71 Call	Bond Future		10182.8800	10.1829	10948.0200	10.9480	7.514	0.0000	0.0000
2025/11/12	R035	07/05/2026	10.71 Put	Bond Future		120.3200	0.1203	87.4900	0.0875	27.286	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
2025/11/12	R035	07/05/2026	10.21 Call	Bond Future	7641.3900	7.6414	8375.2000	8.3752	9.603	0.0000
2025/11/12	R035	07/05/2026	10.21 Put	Bond Future	241.1000	0.2411	176.9400	0.1769	26.611	0.0000
2025/11/12	R035	07/05/2026	9.71 Put	Bond Future	496.3400	0.4963	369.3700	0.3694	25.581	0.0000
2025/11/12	R035	07/05/2026	9.71 Call	Bond Future	5129.2600	5.1293	5800.2600	5.8003	13.082	0.0000
2025/11/12	R035	07/05/2026	10.64 Call	Bond Future	9828.1600	9.8282	10590.1500	10.5902	7.753	0.0000
2025/11/12	R035	07/05/2026	10.64 Put	Bond Future	132.1600	0.1322	96.1800	0.0962	27.225	0.0000
2025/11/12	R035	07/05/2026	10.14 Call	Bond Future	7286.1900	7.2862	8013.5100	8.0135	9.982	0.0000
2025/11/12	R035	07/05/2026	10.14 Put	Bond Future	266.9000	0.2669	196.2500	0.1963	26.471	0.0000
2025/11/12	R035	07/05/2026	9.64 Put	Bond Future	550.0600	0.5501	410.3400	0.4103	25.401	0.0000
2025/11/12	R035	07/05/2026	9.64 Call	Bond Future	4786.8900	4.7869	5445.1400	5.4451	13.751	0.0000
2025/11/12	R035	07/05/2026		Bond Future	8.9142	101.5017	8.7820	102.2997	1.483	0.0000
2025/11/12	R035	07/05/2026	10.86 Call	Bond Future	10940.2100	10.9402	11711.1100	11.7111	7.046	0.0000
2025/11/12	R035	07/05/2026	10.86 Put	Bond Future	98.7900	0.0988	71.7200	0.0717	27.402	0.0000
2025/11/12	R035	06/08/2026	10.22 Call	Bond Future	7430.6800	7.4307	8137.3600	8.1374	9.510	0.0000
2025/11/12	R035	06/08/2026	10.22 Put	Bond Future	506.4600	0.5065	399.9400	0.3999	21.032	0.0000
2025/11/12	R035	06/08/2026	9.72 Call	Bond Future	5091.5200	5.0915	5725.7100	5.7257	12.456	0.0000
2025/11/12	R035	06/08/2026	9.72 Put	Bond Future	884.1900	0.8842	705.1800	0.7052	20.246	0.0000
2025/11/12	R035	06/08/2026	9.22 Put	Bond Future	1566.8700	1.5669	1268.3900	1.2684	19.049	0.0000
2025/11/12	R035	06/08/2026	9.22 Call	Bond Future	2952.0000	2.9520	3466.7200	3.4667	17.436	0.0000
2025/11/12	R035	06/08/2026		Bond Future	8.9814	103.3443	8.8433	104.1575	1.537	0.0000
2025/11/12	R035	06/08/2026	11.06 Call	Bond Future	11464.5500	11.4646	12233.4700	12.2335	6.707	0.0000
2025/11/12	R035	06/08/2026	11.06 Put	Bond Future	200.9700	0.2010	156.6900	0.1567	22.033	0.0000
2025/11/12	R035	06/08/2026	8.29 Put	Bond Future	4613.6000	4.6136	3971.2800	3.9713	13.922	0.0000
2025/11/12	R035	06/08/2026	8.29 Call	Bond Future	453.4700	0.4535	624.3500	0.6244	37.683	0.0000
2025/11/12	R035	06/08/2026	8.79 Put	Bond Future	2594.6000	2.5946	2144.9700	2.1450	17.329	0.0000
2025/11/12	R035	06/08/2026	8.79 Call	Bond Future	1464.9300	1.4649	1828.5000	1.8285	24.818	0.0000
2025/11/12	R035	06/08/2026	9.39 Call	Bond Future	3644.6200	3.6446	4206.4200	4.2064	15.415	0.0000
2025/11/12	R035	06/08/2026	9.39 Put	Bond Future	1287.8400	1.2878	1036.4400	1.0364	19.521	0.0000
2025/11/12	R035	06/08/2026	9.71 Call	Bond Future	5046.1900	5.0462	5678.5100	5.6785	12.531	0.0000
2025/11/12	R035	06/08/2026	9.71 Put	Bond Future	894.2600	0.8943	713.3800	0.7134	20.227	0.0000
2025/11/12	R035	06/08/2026	9.21 Call	Bond Future	2912.7600	2.9128	3424.4800	3.4245	17.568	0.0000
2025/11/12	R035	06/08/2026	9.21 Put	Bond Future	1585.1700	1.5852	1283.6900	1.2837	19.019	0.0000
2025/11/12	R035	06/08/2026	8.71 Put	Bond Future	2851.4800	2.8515	2369.7500	2.3698	16.894	0.0000
2025/11/12	R035	06/08/2026	8.71 Call	Bond Future	1244.7200	1.2447	1576.1900	1.5762	26.630	0.0000
2025/11/12	R035	06/08/2026	10.13 Call	Bond Future	7003.0400	7.0030	7699.1700	7.6992	9.940	0.0000
2025/11/12	R035	06/08/2026	10.13 Put	Bond Future	560.2900	0.5603	443.2200	0.4432	20.895	0.0000
2025/11/12	R035	06/08/2026	9.63 Call	Bond Future	4686.1600	4.6862	5302.8900	5.3029	13.161	0.0000
2025/11/12	R035	06/08/2026	9.63 Put	Bond Future	978.9200	0.9789	782.4500	0.7825	20.070	0.0000
2025/11/12	R035	06/08/2026	9.13 Put	Bond Future	1739.9400	1.7399	1413.5400	1.4135	18.759	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
2025/11/12	R035	06/08/2026	9.13 Call	Bond Future	2605.5500	2.6056	3092.3500	3.0924	18.683	0.0000
2025/11/12	R035	05/11/2026	9.80 Call	Bond Future	5287.1600	5.2872	5909.5000	5.9095	11.771	0.0000
2025/11/12	R035	05/11/2026	9.80 Put	Bond Future	1168.9800	1.1690	963.0200	0.9630	17.619	0.0000
2025/11/12	R035	05/11/2026	9.30 Call	Bond Future	3267.0000	3.2670	3779.1700	3.7792	15.677	0.0000
2025/11/12	R035	05/11/2026	9.30 Put	Bond Future	1902.5600	1.9026	1586.4300	1.5864	16.616	0.0000
2025/11/12	R035	05/11/2026	8.80 Put	Bond Future	3116.9500	3.1170	2647.2800	2.6473	15.068	0.0000
2025/11/12	R035	05/11/2026	8.80 Call	Bond Future	1623.0700	1.6231	1981.7000	1.9817	22.096	0.0000
2025/11/12	R035	05/11/2026		Bond Future	9.0590	100.6595	8.9148	101.4878	1.592	0.0000
2025/11/12	R035	05/11/2026	10.03 Call	Bond Future	6289.5800	6.2896	6949.3600	6.9494	10.490	0.0000
2025/11/12	R035	05/11/2026	10.03 Put	Bond Future	938.6100	0.9386	770.0900	0.7701	17.954	0.0000
2025/11/12	R035	04/02/2027		Bond Future	9.1551	102.3907	9.0041	103.2344	1.650	0.0000
2025/11/12	R035	04/02/2027	9.02 Call	Bond Future	2299.7400	2.2997	2712.8100	2.7128	17.962	0.0000
2025/11/12	R035	04/02/2027	9.02 Put	Bond Future	3053.9700	3.0540	2623.3400	2.6233	14.101	0.0000
2025/11/12	R038	05/02/2026		Bond Future	9.3960	114.5236	9.2693	115.5028	1.349	0.0000
2025/11/12	R038	05/02/2026	11.44 Call	Bond Future	14247.5800	14.2476	15222.7500	15.2228	6.844	0.0000
2025/11/12	R038	05/02/2026	11.44 Put	Bond Future	9.2800	0.0093	5.1800	0.0052	44.181	0.0000
2025/11/12	R038	07/05/2026		Bond Future	9.4682	111.1360	9.3366	112.1333	1.390	0.0000
2025/11/12	R038	07/05/2026	11.40 Call	Bond Future	13398.0900	13.3981	14363.9900	14.3640	7.209	0.0000
2025/11/12	R038	07/05/2026	11.40 Put	Bond Future	111.3200	0.1113	79.9000	0.0799	28.225	0.0000
2025/11/12	R038	06/08/2026		Bond Future	9.5488	113.1529	9.4120	114.1692	1.433	0.0000
2025/11/12	R038	06/08/2026	11.77 Call	Bond Future	15020.6300	15.0206	15987.8700	15.9879	6.439	0.0000
2025/11/12	R038	06/08/2026	11.77 Put	Bond Future	224.6000	0.2246	175.5700	0.1756	21.830	0.0000
2025/11/12	R038	05/11/2026		Bond Future	9.6359	109.6586	9.4936	110.6937	1.477	0.0000
2025/11/12	R038	05/11/2026	10.72 Call	Bond Future	8579.5700	8.5796	9419.1600	9.4192	9.786	0.0000
2025/11/12	R038	05/11/2026	10.72 Put	Bond Future	1126.8600	1.1269	931.4200	0.9314	17.344	0.0000
2025/11/12	R038	04/02/2027		Bond Future	9.7383	111.5427	9.5900	112.5967	1.522	0.0000
2025/11/12	R038	04/02/2027	9.60 Call	Bond Future	3013.6200	3.0136	3531.2500	3.5313	17.176	0.0000
2025/11/12	R038	04/02/2027	9.60 Put	Bond Future	3996.3100	3.9963	3459.9000	3.4599	13.423	0.0000
2025/11/12	R053	05/02/2026		Bond Future	9.7216	122.3097	9.5446	124.2816	1.821	0.0000
2025/11/12	R053	05/02/2026	11.49 Call	Bond Future	17010.5800	17.0106	18964.1900	18.9642	11.485	0.0000
2025/11/12	R053	05/02/2026	11.49 Put	Bond Future	34.6100	0.0346	16.3600	0.0164	52.730	0.0000
2025/11/12	R053	07/05/2026		Bond Future	9.7836	118.6876	9.6011	120.6957	1.865	0.0000
2025/11/12	R053	07/05/2026	11.69 Call	Bond Future	18166.5600	18.1666	20089.6000	20.0896	10.586	0.0000
2025/11/12	R053	07/05/2026	11.69 Put	Bond Future	254.0800	0.2541	169.0700	0.1691	33.458	0.0000
2025/11/12	R053	06/08/2026		Bond Future	9.8515	120.8416	9.6632	122.8870	1.911	0.0000
2025/11/12	R053	06/08/2026	12.28 Call	Bond Future	21995.5000	21.9955	23963.1900	23.9632	8.946	0.0000
2025/11/12	R053	06/08/2026	12.28 Put	Bond Future	265.1700	0.2652	187.4300	0.1874	29.317	0.0000
2025/11/12	R053	05/11/2026		Bond Future	9.9231	117.1043	9.7288	119.1867	1.958	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	
2025/11/12	R053	05/11/2026	11.21 Call	Bond Future	13689.7100	13.6897	15454.8700	15.4549	12.894	0.0000	0.0000
2025/11/12	R053	05/11/2026	11.21 Put	Bond Future	1361.1300	1.3611	1043.9200	1.0439	23.305	0.0000	0.0000
2025/11/12	R053	04/02/2027		Bond Future	10.0051	119.1162	9.8044	121.2358	2.006	0.0000	0.0000
2025/11/12	R053	04/02/2027	9.99 Call	Bond Future	4978.7000	4.9787	6137.3400	6.1373	23.272	0.0000	0.0000
2025/11/12	R053	04/02/2027	9.99 Put	Bond Future	5135.7700	5.1358	4174.7300	4.1747	18.713	0.0000	0.0000
2025/11/12	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/12	R186	05/02/2026	8.43 Call	Bond Future	76.4900	0.0765	76.0400	0.0760	0.588	0.0000	0.0000
2025/11/12	R186	05/02/2026	8.43 Put	Bond Future	76.4900	0.0765	76.0400	0.0760	0.588	0.0000	0.0000
2025/11/12	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/12	R186	07/05/2026	8.69 Call	Bond Future	109.8200	0.1098	109.5100	0.1095	0.282	0.0000	0.0000
2025/11/12	R186	07/05/2026	8.69 Put	Bond Future	109.8200	0.1098	109.5100	0.1095	0.282	0.0000	0.0000
2025/11/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/12	R186	06/08/2026	8.57 Call	Bond Future	92.1500	0.0922	91.9800	0.0920	0.184	0.0000	0.0000
2025/11/12	R186	06/08/2026	8.57 Put	Bond Future	92.1500	0.0922	91.9800	0.0920	0.184	0.0000	0.0000
2025/11/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/12	R186	05/11/2026	8.12 Call	Bond Future	52.8200	0.0528	52.7500	0.0528	0.133	0.0000	0.0000
2025/11/12	R186	05/11/2026	8.12 Put	Bond Future	52.8200	0.0528	52.7500	0.0528	0.133	0.0000	0.0000
2025/11/12	R202	05/02/2026		Bond Future	284.0891	284.0891	285.0809	285.0809	0.349	0.0000	0.0000
2025/11/12	R202	05/02/2026	277.82 Call	Bond Future	6269.0800	6.2691	7260.9200	7.2609	15.821	0.0000	0.0000
2025/11/12	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R202	07/05/2026		Bond Future	289.3594	289.3594	290.3697	290.3697	0.349	0.0000	0.0000
2025/11/12	R202	07/05/2026	277.55 Call	Bond Future	11809.3800	11.8094	12819.7100	12.8197	8.555	0.0000	0.0000
2025/11/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R202	06/08/2026		Bond Future	289.2510	289.2510	290.2797	290.2797	0.356	0.0000	0.0000
2025/11/12	R202	06/08/2026	278.86 Call	Bond Future	10391.0000	10.3910	11419.7400	11.4197	9.900	0.0000	0.0000
2025/11/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R202	05/11/2026		Bond Future	294.3999	294.3999	295.4493	295.4493	0.356	0.0000	0.0000
2025/11/12	R202	05/11/2026	280.46 Call	Bond Future	13939.9300	13.9399	14989.3200	14.9893	7.528	0.0000	0.0000
2025/11/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R202	04/02/2027		Bond Future	294.0274	294.0274	295.0925	295.0925	0.362	0.0000	0.0000
2025/11/12	R202	04/02/2027	294.73 Call	Bond Future	0.0000	0.0000	362.4600	0.3625	100.000	0.0000	0.0000
2025/11/12	R202	04/02/2027	294.73 Put	Bond Future	702.5600	0.7026	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/12	R209	05/02/2026		Bond Future	9.1156	83.5713	8.9894	84.2960	1.385	0.0000	0.0000
2025/11/12	R209	05/02/2026	10.93 Call	Bond Future	9577.3700	9.5774	10294.9100	10.2949	7.492	0.0000	0.0000
2025/11/12	R209	05/02/2026	10.93 Put	Bond Future	17.9600	0.0180	10.7100	0.0107	40.367	0.0000	0.0000
2025/11/12	R209	07/05/2026		Bond Future	9.1765	81.9501	9.0457	82.6882	1.426	0.0000	0.0000
2025/11/12	R209	07/05/2026	11.07 Call	Bond Future	9892.5700	9.8926	10601.2400	10.6012	7.164	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
2025/11/12	R209	07/05/2026	11.07 Put	Bond Future	112.3000	0.1123	82.9300	0.0829	26.153	0.0000
2025/11/12	R209	06/08/2026		Bond Future	9.2457	83.4376	9.1098	84.1898	1.470	0.0000
2025/11/12	R209	06/08/2026	11.39 Call	Bond Future	10960.7600	10.9608	11672.6700	11.6727	6.495	0.0000
2025/11/12	R209	06/08/2026	11.39 Put	Bond Future	189.6200	0.1896	149.4000	0.1494	21.211	0.0000
2025/11/12	R209	05/11/2026		Bond Future	9.3210	81.7532	9.1798	82.5192	1.515	0.0000
2025/11/12	R209	05/11/2026	10.32 Call	Bond Future	6099.0700	6.0991	6707.9500	6.7080	9.983	0.0000
2025/11/12	R209	05/11/2026	10.32 Put	Bond Future	932.9600	0.9330	775.8000	0.7758	16.845	0.0000
2025/11/12	R209	04/02/2027		Bond Future	9.4111	83.1592	9.2642	83.9393	1.561	0.0000
2025/11/12	R209	04/02/2027	9.28 Call	Bond Future	2278.4400	2.2784	2663.2800	2.6633	16.891	0.0000
2025/11/12	R209	04/02/2027	9.28 Put	Bond Future	2974.2300	2.9742	2578.9800	2.5790	13.289	0.0000
2025/11/12	R210	05/02/2026		Bond Future	258.9919	258.9919	259.5470	259.5470	0.214	0.0000
2025/11/12	R210	05/02/2026	253.10 Call	Bond Future	5891.8500	5.8919	6446.9900	6.4470	9.422	0.0000
2025/11/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	R210	07/05/2026		Bond Future	260.3130	260.3130	260.8776	260.8776	0.217	0.0000
2025/11/12	R210	07/05/2026	255.40 Call	Bond Future	4912.9900	4.9130	5477.6400	5.4776	11.493	0.0000
2025/11/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	R210	06/08/2026		Bond Future	265.1014	265.1014	265.6785	265.6785	0.218	0.0000
2025/11/12	R210	06/08/2026	259.84 Call	Bond Future	5261.4300	5.2614	5838.5200	5.8385	10.968	0.0000
2025/11/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	R210	05/11/2026		Bond Future	266.2830	266.2830	266.8696	266.8696	0.220	0.0000
2025/11/12	R210	05/11/2026	253.33 Call	Bond Future	12952.9700	12.9530	13539.5600	13.5396	4.529	0.0000
2025/11/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	R210	04/02/2027		Bond Future	270.9307	270.9307	271.5303	271.5303	0.221	0.0000
2025/11/12	R210	04/02/2027	266.03 Call	Bond Future	4900.6700	4.9007	5500.2800	5.5003	12.235	0.0000
2025/11/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/12	R213	05/02/2026		Bond Future	8.0342	98.9211	7.9587	99.2225	0.941	0.0000
2025/11/12	R213	05/02/2026	9.89 Call	Bond Future	7059.1700	7.0592	7358.0800	7.3581	4.234	0.0000
2025/11/12	R213	05/02/2026	9.89 Put	Bond Future	8.2700	0.0083	5.8300	0.0058	29.504	0.0000
2025/11/12	R213	07/05/2026		Bond Future	8.0701	97.1810	7.9899	97.4879	0.994	0.0000
2025/11/12	R213	07/05/2026	9.80 Call	Bond Future	6417.7300	6.4177	6709.9600	6.7100	4.553	0.0000
2025/11/12	R213	07/05/2026	9.80 Put	Bond Future	81.5200	0.0815	66.8200	0.0668	18.032	0.0000
2025/11/12	R213	06/08/2026		Bond Future	8.1186	98.9454	8.0329	99.2586	1.056	0.0000
2025/11/12	R213	06/08/2026	9.69 Call	Bond Future	5734.9300	5.7349	6018.4800	6.0185	4.944	0.0000
2025/11/12	R213	06/08/2026	9.69 Put	Bond Future	205.7200	0.2057	176.0100	0.1760	14.442	0.0000
2025/11/12	R213	05/11/2026		Bond Future	8.1835	97.1344	8.0918	97.4539	1.121	0.0000
2025/11/12	R213	05/11/2026	8.75 Call	Bond Future	2701.2600	2.7013	2927.6600	2.9277	8.381	0.0000
2025/11/12	R213	05/11/2026	8.75 Put	Bond Future	756.2300	0.7562	663.1100	0.6631	12.314	0.0000
2025/11/12	R213	04/02/2027		Bond Future	8.2764	98.8061	8.1777	99.1321	1.193	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	
2025/11/12	R213	04/02/2027	8.14 Call	Bond Future	1242.8700	1.2429	1396.4600	1.3965	12.358	0.0000	0.0000
2025/11/12	R213	04/02/2027	8.14 Put	Bond Future	1693.6900	1.6937	1521.2000	1.5212	10.184	0.0000	0.0000
2025/11/12	R214	05/02/2026		Bond Future	9.6518	78.1693	9.4847	79.2535	1.731	0.0000	0.0000
2025/11/12	R214	05/02/2026	11.26 Call	Bond Future	9418.3400	9.4183	10490.2300	10.4902	11.381	0.0000	0.0000
2025/11/12	R214	05/02/2026	11.26 Put	Bond Future	24.1800	0.0242	11.8400	0.0118	51.034	0.0000	0.0000
2025/11/12	R214	07/05/2026		Bond Future	9.7153	76.3028	9.5431	77.4070	1.773	0.0000	0.0000
2025/11/12	R214	07/05/2026	11.53 Call	Bond Future	10509.4700	10.5095	11565.2000	11.5652	10.046	0.0000	0.0000
2025/11/12	R214	07/05/2026	11.53 Put	Bond Future	150.0800	0.1501	101.6700	0.1017	32.256	0.0000	0.0000
2025/11/12	R214	06/08/2026		Bond Future	9.7863	77.6880	9.6084	78.8128	1.817	0.0000	0.0000
2025/11/12	R214	06/08/2026	11.97 Call	Bond Future	12276.6500	12.2767	13344.3800	13.3444	8.697	0.0000	0.0000
2025/11/12	R214	06/08/2026	11.97 Put	Bond Future	214.4400	0.2144	157.3800	0.1574	26.609	0.0000	0.0000
2025/11/12	R214	05/11/2026		Bond Future	9.8639	75.7568	9.6802	76.9020	1.862	0.0000	0.0000
2025/11/12	R214	05/11/2026	10.97 Call	Bond Future	7321.7300	7.3217	8265.0600	8.2651	12.884	0.0000	0.0000
2025/11/12	R214	05/11/2026	10.97 Put	Bond Future	916.0600	0.9161	714.1300	0.7141	22.043	0.0000	0.0000
2025/11/12	R214	04/02/2027		Bond Future	9.9545	77.0599	9.7645	78.2256	1.908	0.0000	0.0000
2025/11/12	R214	04/02/2027	9.90 Call	Bond Future	2788.8800	2.7889	3406.3700	3.4064	22.141	0.0000	0.0000
2025/11/12	R214	04/02/2027	9.90 Put	Bond Future	3120.5100	3.1205	2572.2100	2.5722	17.571	0.0000	0.0000
2025/11/12	R248	05/02/2026		Bond Future	9.8479	94.1203	9.6706	95.5977	1.801	0.0000	0.0000
2025/11/12	R248	05/02/2026	11.46 Call	Bond Future	11843.4400	11.8434	13304.4500	13.3045	12.336	0.0000	0.0000
2025/11/12	R248	05/02/2026	11.46 Put	Bond Future	30.7100	0.0307	14.2500	0.0143	53.598	0.0000	0.0000
2025/11/12	R248	05/02/2026	9.50 Put	Bond Future	3268.0900	3.2681	2167.1100	2.1671	33.689	0.0000	0.0000
2025/11/12	R248	05/02/2026	9.50 Call	Bond Future	332.4200	0.3324	708.9100	0.7089	113.257	0.0000	0.0000
2025/11/12	R248	05/02/2026	10.00 Put	Bond Future	973.3800	0.9734	529.1000	0.5291	45.643	0.0000	0.0000
2025/11/12	R248	05/02/2026	10.00 Call	Bond Future	2209.6400	2.2096	3242.8300	3.2428	46.758	0.0000	0.0000
2025/11/12	R248	05/02/2026	10.48 Call	Bond Future	5251.5400	5.2515	6583.2800	6.5833	25.359	0.0000	0.0000
2025/11/12	R248	05/02/2026	10.48 Put	Bond Future	289.3900	0.2894	143.6600	0.1437	50.358	0.0000	0.0000
2025/11/12	R248	05/02/2026	9.65 Put	Bond Future	2340.6500	2.3407	1449.5900	1.4496	38.069	0.0000	0.0000
2025/11/12	R248	05/02/2026	9.65 Call	Bond Future	689.2900	0.6893	1275.7000	1.2757	85.074	0.0000	0.0000
2025/11/12	R248	07/05/2026		Bond Future	9.9127	91.4044	9.7299	92.9089	1.844	0.0000	0.0000
2025/11/12	R248	07/05/2026	11.72 Call	Bond Future	13120.3900	13.1204	14558.0600	14.5581	10.958	0.0000	0.0000
2025/11/12	R248	07/05/2026	11.72 Put	Bond Future	196.3200	0.1963	129.4600	0.1295	34.057	0.0000	0.0000
2025/11/12	R248	06/08/2026		Bond Future	9.9845	93.0635	9.7959	94.5962	1.889	0.0000	0.0000
2025/11/12	R248	06/08/2026	12.37 Call	Bond Future	16430.1200	16.4301	17900.5500	17.9006	8.950	0.0000	0.0000
2025/11/12	R248	06/08/2026	12.37 Put	Bond Future	215.7900	0.2158	153.5400	0.1535	28.847	0.0000	0.0000
2025/11/12	R248	05/11/2026		Bond Future	10.0621	90.2612	9.8674	91.8216	1.934	0.0000	0.0000
2025/11/12	R248	05/11/2026	11.31 Call	Bond Future	10176.7700	10.1768	11481.6200	11.4816	12.822	0.0000	0.0000
2025/11/12	R248	05/11/2026	11.31 Put	Bond Future	1140.3100	1.1403	884.7800	0.8848	22.409	0.0000	0.0000
2025/11/12	R248	04/02/2027		Bond Future	10.1519	91.8130	9.9507	93.4013	1.982	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	
2025/11/12	R248	04/02/2027	10.11 Call	Bond Future	3572.3600	3.5724	4425.7700	4.4258	23.889	0.0000	0.0000
2025/11/12	R248	04/02/2027	10.11 Put	Bond Future	3899.5300	3.8995	3164.7000	3.1647	18.844	0.0000	0.0000
2025/11/12	R2R9	05/02/2026		Bond Future	9.5728	105.8176	9.4462	106.7743	1.322	0.0000	0.0000
2025/11/12	R2R9	05/02/2026	102.99 Call	Bond Future	92827.0900	92.8271	93783.8100	93.7838	1.031	0.0000	0.0000
2025/11/12	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R2R9	07/05/2026		Bond Future	9.6468	102.7760	9.5156	103.7503	1.360	0.0000	0.0000
2025/11/12	R2R9	07/05/2026	99.91 Call	Bond Future	91926.3300	91.9263	92900.5500	92.9006	1.060	0.0000	0.0000
2025/11/12	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R2R9	06/08/2026		Bond Future	9.7290	104.6413	9.5928	105.6340	1.400	0.0000	0.0000
2025/11/12	R2R9	06/08/2026	101.74 Call	Bond Future	91521.7700	91.5218	92514.5000	92.5145	1.085	0.0000	0.0000
2025/11/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R2R9	05/11/2026		Bond Future	9.8171	101.5015	9.6757	102.5126	1.440	0.0000	0.0000
2025/11/12	R2R9	05/11/2026	98.56 Call	Bond Future	90531.4700	90.5315	91542.4900	91.5425	1.117	0.0000	0.0000
2025/11/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R2R9	04/02/2027		Bond Future	9.9197	103.2455	9.7728	104.2752	1.482	0.0000	0.0000
2025/11/12	R2R9	04/02/2027	9.89 Call	Bond Future	3375.7400	3.3757	3918.3900	3.9184	16.075	0.0000	0.0000
2025/11/12	R2R9	04/02/2027	9.89 Put	Bond Future	3582.7500	3.5828	3095.7800	3.0958	13.592	0.0000	0.0000
2025/11/12	R4R2	05/02/2026		Bond Future	9.7420	106.7601	9.5796	108.1119	1.667	0.0000	0.0000
2025/11/12	R4R2	05/02/2026	103.43 Call	Bond Future	93484.8300	93.4848	94836.6300	94.8366	1.446	0.0000	0.0000
2025/11/12	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R4R2	07/05/2026		Bond Future	9.8150	103.6096	9.6470	104.9862	1.711	0.0000	0.0000
2025/11/12	R4R2	07/05/2026	100.23 Call	Bond Future	92520.5100	92.5205	93897.1300	93.8971	1.488	0.0000	0.0000
2025/11/12	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R4R2	06/08/2026		Bond Future	9.8955	105.4900	9.7216	106.8924	1.757	0.0000	0.0000
2025/11/12	R4R2	06/08/2026	102.06 Call	Bond Future	92072.6900	92.0727	93475.0800	93.4751	1.523	0.0000	0.0000
2025/11/12	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R4R2	05/11/2026		Bond Future	9.9810	102.2391	9.8010	103.6670	1.804	0.0000	0.0000
2025/11/12	R4R2	05/11/2026	98.76 Call	Bond Future	91016.5500	91.0166	92444.3800	92.4444	1.569	0.0000	0.0000
2025/11/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	R4R2	04/02/2027		Bond Future	10.0796	103.9957	9.8929	105.4493	1.852	0.0000	0.0000
2025/11/12	R4R2	04/02/2027	10.13 Call	Bond Future	4011.8100	4.0118	4827.8900	4.8279	20.342	0.0000	0.0000
2025/11/12	R4R2	04/02/2027	10.13 Put	Bond Future	3624.5500	3.6246	2987.0000	2.9870	17.590	0.0000	0.0000
2025/11/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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