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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2025 TO 13/11/2025

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	
2025/11/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	2029	05/02/2026		Bond Future	145.0984	145.0984	145.2209	145.2209	0.084	0.0000	0.0000
2025/11/13	2029	05/02/2026	140.11 Call	Bond Future	4988.4000	4.9884	5110.8900	5.1109	2.455	0.0000	0.0000
2025/11/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2029	07/05/2026		Bond Future	146.3274	146.3274	146.4522	146.4522	0.085	0.0000	0.0000
2025/11/13	2029	07/05/2026	141.82 Call	Bond Future	4507.4300	4.5074	4632.2400	4.6322	2.769	0.0000	0.0000
2025/11/13	2029	07/05/2026	141.82 Put	Bond Future	0.0000	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
2025/11/13	2029	06/08/2026		Bond Future	149.0205	149.0205	149.1480	0.086	0.0000	0.0000
2025/11/13	2029	06/08/2026	144.10 Call	Bond Future	4920.4600	4.9205	5047.9500	2.591	0.0000	0.0000
2025/11/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2029	05/11/2026		Bond Future	150.1884	150.1884	150.3185	0.087	0.0000	0.0000
2025/11/13	2029	05/11/2026	147.56 Call	Bond Future	2628.4400	2.6284	2758.5400	4.950	0.0000	0.0000
2025/11/13	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2029	04/02/2027		Bond Future	152.8122	152.8122	152.9451	0.087	0.0000	0.0000
2025/11/13	2029	04/02/2027	149.72 Call	Bond Future	3092.1800	3.0922	3225.0500	4.297	0.0000	0.0000
2025/11/13	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2030	05/02/2026		Bond Future	7.6821	101.2880	7.6230	0.769	0.0000	0.0000
2025/11/13	2030	05/02/2026	9.49 Call	Bond Future	5913.0100	5.9130	6112.4400	3.373	0.0000	0.0000
2025/11/13	2030	05/02/2026	9.49 Put	Bond Future	3.8400	0.0038	2.7800	0.0028	27.604	0.0000
2025/11/13	2030	07/05/2026		Bond Future	7.7080	103.1427	7.6443	0.826	0.0000	0.0000
2025/11/13	2030	07/05/2026	9.39 Call	Bond Future	5272.0000	5.2720	5467.1500	3.702	0.0000	0.0000
2025/11/13	2030	07/05/2026	9.39 Put	Bond Future	56.7900	0.0568	47.7600	0.0478	15.901	0.0000
2025/11/13	2030	07/05/2026	7.21 Put	Bond Future	1785.7700	1.7858	1620.9600	9.229	0.0000	0.0000
2025/11/13	2030	07/05/2026	7.21 Call	Bond Future	175.2900	0.1753	214.6600	0.2147	22.460	0.0000
2025/11/13	2030	07/05/2026	7.71 Put	Bond Future	816.7700	0.8168	717.4600	0.7175	12.159	0.0000
2025/11/13	2030	07/05/2026	7.71 Call	Bond Future	823.2700	0.8233	928.1400	0.9281	12.738	0.0000
2025/11/13	2030	07/05/2026	7.92 Call	Bond Future	1258.3700	1.2584	1387.1300	1.3871	10.232	0.0000
2025/11/13	2030	07/05/2026	7.92 Put	Bond Future	582.0700	0.5821	506.6500	0.5067	12.957	0.0000
2025/11/13	2030	06/08/2026	7.21 Put	Bond Future	1898.8200	1.8988	1738.6500	1.7387	8.435	0.0000
2025/11/13	2030	06/08/2026	7.21 Call	Bond Future	262.8000	0.2628	310.8000	0.3108	18.265	0.0000
2025/11/13	2030	06/08/2026	7.71 Put	Bond Future	1034.0600	1.0341	928.6900	0.9287	10.190	0.0000
2025/11/13	2030	06/08/2026	7.71 Call	Bond Future	916.5200	0.9165	1019.3200	1.0193	11.216	0.0000
2025/11/13	2030	06/08/2026	8.06 Call	Bond Future	1605.7200	1.6057	1739.9500	1.7400	8.359	0.0000
2025/11/13	2030	06/08/2026	8.06 Put	Bond Future	676.8000	0.6768	602.8600	0.6029	10.925	0.0000
2025/11/13	2030	06/08/2026		Bond Future	7.7491	101.0066	7.6799	0.893	0.0000	0.0000
2025/11/13	2030	06/08/2026	9.22 Call	Bond Future	4472.6900	4.4727	4659.8400	4.6598	4.184	0.0000
2025/11/13	2030	06/08/2026	9.22 Put	Bond Future	169.8000	0.1698	148.7800	0.1488	12.379	0.0000
2025/11/13	2030	05/11/2026		Bond Future	7.7923	102.7807	7.7170	0.966	0.0000	0.0000
2025/11/13	2030	05/11/2026	8.39 Call	Bond Future	2283.7400	2.2837	2433.7500	2.4338	6.569	0.0000
2025/11/13	2030	05/11/2026	8.39 Put	Bond Future	618.4700	0.6185	556.3700	0.5564	10.041	0.0000
2025/11/13	2030	04/02/2027		Bond Future	7.8664	100.5437	7.7838	100.7598	1.050	0.0000
2025/11/13	2030	04/02/2027	7.82 Call	Bond Future	1057.6800	1.0577	1165.3000	1.1653	10.175	0.0000
2025/11/13	2030	04/02/2027	7.82 Put	Bond Future	1178.9900	1.1790	1070.4700	1.0705	9.204	0.0000
2025/11/13	2031	05/02/2026		Bond Future	112.4599	112.4599	112.9724	0.456	0.0000	0.0000
2025/11/13	2031	05/02/2026	111.76 Call	Bond Future	874.1900	0.8742	1286.2900	1.2863	47.141	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
2025/11/13	2031	05/02/2026	111.76 Put	Bond Future	174.2600	0.1743	73.9200	0.0739	57.581	0.0000	0.0000
2025/11/13	2031	07/05/2026		Bond Future	114.5463	114.5463	115.0683	115.0683	0.456	0.0000	0.0000
2025/11/13	2031	07/05/2026	113.84 Call	Bond Future	1027.5700	1.0276	1411.1700	1.4112	37.331	0.0000	0.0000
2025/11/13	2031	07/05/2026	113.84 Put	Bond Future	321.2800	0.3213	182.8700	0.1829	43.081	0.0000	0.0000
2025/11/13	2031	06/08/2026		Bond Future	114.2239	114.2239	114.7557	114.7557	0.466	0.0000	0.0000
2025/11/13	2031	06/08/2026	113.81 Call	Bond Future	956.8700	0.9569	1299.7000	1.2997	35.828	0.0000	0.0000
2025/11/13	2031	06/08/2026	113.81 Put	Bond Future	543.0000	0.5430	354.0300	0.3540	34.801	0.0000	0.0000
2025/11/13	2031	05/11/2026		Bond Future	116.2572	116.2572	116.7988	116.7988	0.466	0.0000	0.0000
2025/11/13	2031	05/11/2026	111.49 Call	Bond Future	4772.2700	4.7723	5310.9500	5.3110	11.288	0.0000	0.0000
2025/11/13	2031	05/11/2026	111.49 Put	Bond Future	5.1200	0.0051	2.1800	0.0022	57.422	0.0000	0.0000
2025/11/13	2031	04/02/2027		Bond Future	115.8209	115.8209	116.3723	116.3723	0.476	0.0000	0.0000
2025/11/13	2031	04/02/2027	116.18 Call	Bond Future	704.7300	0.7047	973.1500	0.9732	38.088	0.0000	0.0000
2025/11/13	2031	04/02/2027	116.18 Put	Bond Future	1063.8200	1.0638	780.8800	0.7809	26.597	0.0000	0.0000
2025/11/13	2032	05/02/2026		Bond Future	8.2243	103.1200	8.1556	103.4470	0.836	0.0000	0.0000
2025/11/13	2032	05/02/2026	10.16 Call	Bond Future	8697.2900	8.6973	9022.1100	9.0221	3.735	0.0000	0.0000
2025/11/13	2032	05/02/2026	10.16 Put	Bond Future	7.7100	0.0077	5.5500	0.0056	28.016	0.0000	0.0000
2025/11/13	2032	07/05/2026		Bond Future	8.2682	100.8484	8.1958	101.1814	0.876	0.0000	0.0000
2025/11/13	2032	07/05/2026	10.14 Call	Bond Future	8227.7000	8.2277	8547.0000	8.5470	3.881	0.0000	0.0000
2025/11/13	2032	07/05/2026	10.14 Put	Bond Future	82.8100	0.0828	69.1200	0.0691	16.532	0.0000	0.0000
2025/11/13	2032	06/08/2026		Bond Future	8.3233	102.6797	8.2467	103.0190	0.921	0.0000	0.0000
2025/11/13	2032	06/08/2026	10.12 Call	Bond Future	7731.0900	7.7311	8047.0200	8.0470	4.086	0.0000	0.0000
2025/11/13	2032	06/08/2026	10.12 Put	Bond Future	168.8500	0.1689	145.4700	0.1455	13.847	0.0000	0.0000
2025/11/13	2032	05/11/2026		Bond Future	8.3881	100.3258	8.3069	100.6714	0.967	0.0000	0.0000
2025/11/13	2032	05/11/2026	9.16 Call	Bond Future	3963.8200	3.9638	4225.5600	4.2256	6.603	0.0000	0.0000
2025/11/13	2032	05/11/2026	9.16 Put	Bond Future	748.5700	0.7486	664.7400	0.6647	11.199	0.0000	0.0000
2025/11/13	2032	04/02/2027		Bond Future	8.4753	102.0519	8.3891	102.4038	1.017	0.0000	0.0000
2025/11/13	2032	04/02/2027	8.48 Call	Bond Future	1861.5900	1.8616	2044.5300	2.0445	9.827	0.0000	0.0000
2025/11/13	2032	04/02/2027	8.48 Put	Bond Future	1842.3200	1.8423	1673.4000	1.6734	9.169	0.0000	0.0000
2025/11/13	2033	05/02/2026		Bond Future	139.4475	139.4475	139.2489	139.2489	0.142	0.0000	0.0000
2025/11/13	2033	05/02/2026	132.88 Call	Bond Future	6567.5100	6.5675	6368.8500	6.3689	3.025	0.0000	0.0000
2025/11/13	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2033	07/05/2026		Bond Future	140.4695	140.4695	140.2672	140.2672	0.144	0.0000	0.0000
2025/11/13	2033	07/05/2026	135.16 Call	Bond Future	5309.4500	5.3095	5107.2000	5.1072	3.809	0.0000	0.0000
2025/11/13	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2033	06/08/2026		Bond Future	143.0547	143.0547	142.8491	142.8491	0.144	0.0000	0.0000
2025/11/13	2033	06/08/2026	134.25 Call	Bond Future	8804.7000	8.8047	8599.1200	8.5991	2.335	0.0000	0.0000
2025/11/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2033	05/11/2026		Bond Future	144.0128	144.0128	143.8038	143.8038	0.145	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
2025/11/13	2033	05/11/2026	137.26 Call	Bond Future	6752.8100	6.7528	6543.8200	6.5438	3.095	0.0000	0.0000
2025/11/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2033	04/02/2027		Bond Future	146.5288	146.5288	146.3167	146.3167	0.145	0.0000	0.0000
2025/11/13	2033	04/02/2027	142.71 Call	Bond Future	3818.7700	3.8188	3606.6500	3.6067	5.555	0.0000	0.0000
2025/11/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2037	05/02/2026	12.73 Call	Bond Future	19980.7100	19.9807	20775.8000	20.7758	3.979	0.0000	0.0000
2025/11/13	2037	05/02/2026	12.73 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.40 Put	Bond Future	5.1900	0.0052	2.9600	0.0030	42.967	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.40 Call	Bond Future	13237.3200	13.2373	14030.1900	14.0302	5.990	0.0000	0.0000
2025/11/13	2037	05/02/2026	9.65 Call	Bond Future	3392.8100	3.3928	4053.7000	4.0537	19.479	0.0000	0.0000
2025/11/13	2037	05/02/2026	9.65 Put	Bond Future	383.6700	0.3837	249.4600	0.2495	34.981	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.10 Call	Bond Future	5925.4700	5.9255	6672.2500	6.6723	12.603	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.10 Put	Bond Future	128.0900	0.1281	79.7700	0.0798	37.723	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.86 Call	Bond Future	15659.2300	15.6592	16453.9700	16.4540	5.075	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.86 Put	Bond Future	0.7600	0.0008	0.4000	0.0004	47.368	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.36 Call	Bond Future	13022.3700	13.0224	13814.9000	13.8149	6.086	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.36 Put	Bond Future	6.0600	0.0061	3.4900	0.0035	42.409	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.65 Put	Bond Future	34.4500	0.0345	20.7000	0.0207	39.913	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.65 Call	Bond Future	9085.8700	9.0859	9867.2200	9.8672	8.600	0.0000	0.0000
2025/11/13	2037	05/02/2026	12.27 Call	Bond Future	17737.6800	17.7377	18532.7200	18.5327	4.482	0.0000	0.0000
2025/11/13	2037	05/02/2026	12.27 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.90 Put	Bond Future	19.5000	0.0195	11.5900	0.0116	40.564	0.0000	0.0000
2025/11/13	2037	05/02/2026	10.90 Call	Bond Future	10496.4800	10.4965	11283.6700	11.2837	7.500	0.0000	0.0000
2025/11/13	2037	05/02/2026		Bond Future	9.1846	95.5588	9.0649	96.3539	1.303	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.20 Call	Bond Future	12155.3500	12.1554	12946.2500	12.9463	6.507	0.0000	0.0000
2025/11/13	2037	05/02/2026	11.20 Put	Bond Future	10.2200	0.0102	6.0200	0.0060	41.096	0.0000	0.0000
2025/11/13	2037	07/05/2026		Bond Future	9.2510	97.3085	9.1268	98.1182	1.342	0.0000	0.0000
2025/11/13	2037	07/05/2026	11.32 Call	Bond Future	12336.3000	12.3363	13118.6500	13.1187	6.342	0.0000	0.0000
2025/11/13	2037	07/05/2026	11.32 Put	Bond Future	109.6500	0.1097	82.3000	0.0823	24.943	0.0000	0.0000
2025/11/13	2037	07/05/2026	9.00 Put	Bond Future	2687.8400	2.6878	2194.7200	2.1947	18.346	0.0000	0.0000
2025/11/13	2037	07/05/2026	9.00 Call	Bond Future	1041.5700	1.0416	1358.1500	1.3582	30.395	0.0000	0.0000
2025/11/13	2037	07/05/2026	9.49 Put	Bond Future	1323.6000	1.3236	1042.9400	1.0429	21.204	0.0000	0.0000
2025/11/13	2037	07/05/2026	9.49 Call	Bond Future	2856.2000	2.8562	3385.2400	3.3852	18.523	0.0000	0.0000
2025/11/13	2037	07/05/2026	10.06 Call	Bond Future	5648.8100	5.6488	6322.4100	6.3224	11.925	0.0000	0.0000
2025/11/13	2037	07/05/2026	10.06 Put	Bond Future	593.2100	0.5932	457.1100	0.4571	22.943	0.0000	0.0000
2025/11/13	2037	07/05/2026	12.40 Call	Bond Future	17769.5100	17.7695	18576.4900	18.5765	4.541	0.0000	0.0000
2025/11/13	2037	07/05/2026	12.40 Put	Bond Future	8.6200	0.0086	5.9000	0.0059	31.555	0.0000	0.0000
2025/11/13	2037	07/05/2026	10.95 Put	Bond Future	182.1900	0.1822	137.8800	0.1379	24.321	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
2025/11/13	2037	07/05/2026	10.95 Call	Bond Future	10386.8000	10.3868	11152.1900	11.1522	7.369	0.0000
2025/11/13	2037	06/08/2026	11.30 Call	Bond Future	11746.2200	11.7462	12517.9400	12.5179	6.570	0.0000
2025/11/13	2037	06/08/2026	11.30 Put	Bond Future	262.9300	0.2629	209.9800	0.2100	20.138	0.0000
2025/11/13	2037	06/08/2026	10.70 Call	Bond Future	8680.4900	8.6805	9410.1300	9.4101	8.406	0.0000
2025/11/13	2037	06/08/2026	10.70 Put	Bond Future	479.9000	0.4799	384.8700	0.3849	19.802	0.0000
2025/11/13	2037	06/08/2026	10.02 Put	Bond Future	994.0900	0.9941	804.6300	0.8046	19.059	0.0000
2025/11/13	2037	06/08/2026	10.02 Call	Bond Future	5257.0900	5.2571	5892.3000	5.8923	12.083	0.0000
2025/11/13	2037	06/08/2026		Bond Future	9.3276	94.8157	9.1984	95.6404	1.384	0.0000
2025/11/13	2037	06/08/2026	11.71 Call	Bond Future	13782.8200	13.7828	14574.9800	14.5750	5.747	0.0000
2025/11/13	2037	06/08/2026	11.71 Put	Bond Future	154.0200	0.1540	121.5100	0.1215	21.108	0.0000
2025/11/13	2037	05/11/2026	10.83 Call	Bond Future	9073.4600	9.0735	9792.2300	9.7922	7.922	0.0000
2025/11/13	2037	05/11/2026	10.83 Put	Bond Future	726.0700	0.7261	605.4000	0.6054	16.620	0.0000
2025/11/13	2037	05/11/2026	10.23 Call	Bond Future	6187.6500	6.1877	6829.3800	6.8294	10.371	0.0000
2025/11/13	2037	05/11/2026	10.23 Put	Bond Future	1224.1500	1.2242	1026.4400	1.0264	16.151	0.0000
2025/11/13	2037	05/11/2026	9.46 Put	Bond Future	2505.3200	2.5053	2131.7600	2.1318	14.911	0.0000
2025/11/13	2037	05/11/2026	9.46 Call	Bond Future	2857.6200	2.8576	3323.5000	3.3235	16.303	0.0000
2025/11/13	2037	05/11/2026		Bond Future	9.4033	96.4807	9.2692	97.3201	1.426	0.0000
2025/11/13	2037	05/11/2026	10.62 Call	Bond Future	8053.5100	8.0535	8749.5900	8.7496	8.643	0.0000
2025/11/13	2037	05/11/2026	10.62 Put	Bond Future	870.4200	0.8704	727.0600	0.7271	16.470	0.0000
2025/11/13	2037	04/02/2027		Bond Future	9.4946	93.8842	9.3551	94.7384	1.469	0.0000
2025/11/13	2037	04/02/2027	9.51 Call	Bond Future	3091.9200	3.0919	3552.6100	3.5526	14.900	0.0000
2025/11/13	2037	04/02/2027	9.51 Put	Bond Future	2997.9300	2.9979	2604.3800	2.6044	13.127	0.0000
2025/11/13	2038	05/02/2026		Bond Future	148.4101	148.4101	150.6271	150.6271	1.494	0.0000
2025/11/13	2038	05/02/2026	143.20 Call	Bond Future	5210.1400	5.2101	7427.1000	7.4271	42.551	0.0000
2025/11/13	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	2038	07/05/2026		Bond Future	151.1634	151.1634	153.4216	153.4216	1.494	0.0000
2025/11/13	2038	07/05/2026	144.53 Call	Bond Future	6633.4100	6.6334	8891.6000	8.8916	34.043	0.0000
2025/11/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	2038	06/08/2026		Bond Future	151.7389	151.7389	154.0389	154.0389	1.516	0.0000
2025/11/13	2038	06/08/2026	144.72 Call	Bond Future	7018.8700	7.0189	9318.9000	9.3189	32.769	0.0000
2025/11/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	2038	05/11/2026		Bond Future	154.4410	154.4410	156.7823	156.7823	1.516	0.0000
2025/11/13	2038	05/11/2026	146.31 Call	Bond Future	8130.9600	8.1310	10472.2800	10.4723	28.795	0.0000
2025/11/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	2038	04/02/2027		Bond Future	154.8998	154.8998	157.2825	157.2825	1.538	0.0000
2025/11/13	2038	04/02/2027	153.83 Call	Bond Future	1069.7600	1.0698	3452.4800	3.4525	222.734	0.0000
2025/11/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	2040	05/02/2026	10.24 Call	Bond Future	5548.5100	5.5485	6524.0800	6.5241	17.583	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
2025/11/13	2040	05/02/2026	10.24 Put	Bond Future	169.2800	0.1693	93.7300	0.0937	44.630	0.0000	0.0000
2025/11/13	2040	05/02/2026	10.35 Put	Bond Future	127.7300	0.1277	70.0300	0.0700	45.173	0.0000	0.0000
2025/11/13	2040	05/02/2026	10.35 Call	Bond Future	6256.6000	6.2566	7250.0200	7.2500	15.878	0.0000	0.0000
2025/11/13	2040	05/02/2026	10.75 Call	Bond Future	8828.8500	8.8289	9857.4100	9.8574	11.650	0.0000	0.0000
2025/11/13	2040	05/02/2026	10.75 Put	Bond Future	48.6500	0.0487	26.0900	0.0261	46.372	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.15 Call	Bond Future	11337.6100	11.3376	12379.8500	12.3799	9.193	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.15 Put	Bond Future	18.7200	0.0187	9.8400	0.0098	47.436	0.0000	0.0000
2025/11/13	2040	05/02/2026	9.80 Put	Bond Future	538.8600	0.5389	316.3800	0.3164	41.287	0.0000	0.0000
2025/11/13	2040	05/02/2026	9.80 Call	Bond Future	2827.4400	2.8274	3656.0800	3.6561	29.307	0.0000	0.0000
2025/11/13	2040	05/02/2026	13.23 Call	Bond Future	22906.0300	22.9060	23957.1400	23.9571	4.589	0.0000	0.0000
2025/11/13	2040	05/02/2026	13.23 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.82 Put	Bond Future	4.0100	0.0040	2.0500	0.0021	48.878	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.82 Call	Bond Future	15337.8200	15.3378	16386.9800	16.3870	6.840	0.0000	0.0000
2025/11/13	2040	05/02/2026		Bond Future	9.4874	96.5127	9.3474	97.5638	1.476	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.49 Call	Bond Future	13401.2300	13.4012	14448.0900	14.4481	7.812	0.0000	0.0000
2025/11/13	2040	05/02/2026	11.49 Put	Bond Future	8.9000	0.0089	4.6400	0.0046	47.865	0.0000	0.0000
2025/11/13	2040	07/05/2026		Bond Future	9.5564	98.2800	9.4116	99.3503	1.516	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.67 Call	Bond Future	13961.8500	13.9619	15000.8700	15.0009	7.442	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.67 Put	Bond Future	107.9900	0.1080	76.6300	0.0766	29.040	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.53 Call	Bond Future	18675.3300	18.6753	19739.9900	19.7400	5.701	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.53 Put	Bond Future	16.7400	0.0167	11.0200	0.0110	34.170	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.03 Call	Bond Future	15971.7600	15.9718	17025.5100	17.0255	6.598	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.03 Put	Bond Future	53.8300	0.0538	37.2000	0.0372	30.894	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.12 Put	Bond Future	211.1400	0.2111	150.2900	0.1503	28.820	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.12 Call	Bond Future	10756.0700	10.7561	11765.6000	11.7656	9.386	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.22 Call	Bond Future	17011.2600	17.0113	18070.3900	18.0704	6.226	0.0000	0.0000
2025/11/13	2040	07/05/2026	12.22 Put	Bond Future	34.9900	0.0350	23.7400	0.0237	32.152	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.72 Call	Bond Future	14247.2600	14.2473	15288.0100	15.2880	7.305	0.0000	0.0000
2025/11/13	2040	07/05/2026	11.72 Put	Bond Future	102.0200	0.1020	72.3900	0.0724	29.043	0.0000	0.0000
2025/11/13	2040	07/05/2026	10.70 Put	Bond Future	371.3200	0.3713	266.2600	0.2663	28.294	0.0000	0.0000
2025/11/13	2040	07/05/2026	10.70 Call	Bond Future	8255.7600	8.2558	9221.0800	9.2211	11.693	0.0000	0.0000
2025/11/13	2040	06/08/2026		Bond Future	9.6348	95.5542	9.4847	96.6443	1.558	0.0000	0.0000
2025/11/13	2040	06/08/2026	12.19 Call	Bond Future	16255.5100	16.2555	17312.2400	17.3122	6.501	0.0000	0.0000
2025/11/13	2040	06/08/2026	12.19 Put	Bond Future	135.2000	0.1352	101.8000	0.1018	24.704	0.0000	0.0000
2025/11/13	2040	05/11/2026		Bond Future	9.7116	97.2319	9.5563	98.3414	1.599	0.0000	0.0000
2025/11/13	2040	05/11/2026	11.06 Call	Bond Future	9713.4200	9.7134	10663.8800	10.6639	9.785	0.0000	0.0000
2025/11/13	2040	05/11/2026	11.06 Put	Bond Future	807.0700	0.8071	648.0800	0.6481	19.700	0.0000	0.0000
2025/11/13	2040	05/11/2026	11.27 Call	Bond Future	10858.0300	10.8580	11833.9700	11.8340	8.988	0.0000	0.0000
2025/11/13	2040	05/11/2026	11.27 Put	Bond Future	674.1500	0.6742	540.6400	0.5406	19.804	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/13	2040	05/11/2026	10.67	Call	Bond Future		7591.7200	7.5917		8480.3900	8.4804	11.706	0.0000
2025/11/13	2040	05/11/2026	10.67	Put	Bond Future		1133.2400	1.1332		912.4600	0.9125	19.482	0.0000
2025/11/13	2040	05/11/2026	9.91	Put	Bond Future		2343.4100	2.3434		1914.4800	1.9145	18.304	0.0000
2025/11/13	2040	05/11/2026	9.91	Call	Bond Future		3734.5200	3.7345		4415.0400	4.4150	18.222	0.0000
2025/11/13	2040	04/02/2027			Bond Future		9.8024	94.3976		9.6414	95.5266	1.642	0.0000
2025/11/13	2040	04/02/2027	9.93	Call	Bond Future		3858.6700	3.8587		4515.2200	4.5152	17.015	0.0000
2025/11/13	2040	04/02/2027	9.93	Put	Bond Future		2977.4900	2.9775		2505.0400	2.5050	15.867	0.0000
2025/11/13	2043	05/02/2026			Bond Future		114.1660	114.1660		114.1542	114.1542	0.010	0.0000
2025/11/13	2043	05/02/2026	109.66	Call	Bond Future		4553.5484	4.5535		4540.7903	4.5408	0.280	0.0000
2025/11/13	2043	05/02/2026	109.66	Put	Bond Future		47.5284	0.0475		46.5903	0.0466	1.974	0.0000
2025/11/13	2043	07/05/2026			Bond Future		116.2840	116.2840		116.2721	116.2721	0.010	0.0000
2025/11/13	2043	07/05/2026	111.70	Call	Bond Future		4833.7609	4.8338		4820.8858	4.8209	0.266	0.0000
2025/11/13	2043	07/05/2026	111.70	Put	Bond Future		249.7209	0.2497		248.8358	0.2488	0.354	0.0000
2025/11/13	2043	06/08/2026			Bond Future		115.5609	115.5609		115.5490	115.5490	0.010	0.0000
2025/11/13	2043	06/08/2026	110.88	Call	Bond Future		5144.5379	5.1445		5132.2207	5.1322	0.239	0.0000
2025/11/13	2043	06/08/2026	110.88	Put	Bond Future		463.6079	0.4636		463.2207	0.4632	0.084	0.0000
2025/11/13	2043	05/11/2026			Bond Future		117.6177	117.6177		117.6058	117.6058	0.010	0.0000
2025/11/13	2043	05/11/2026	112.84	Call	Bond Future		5451.4963	5.4515		5439.6542	5.4397	0.217	0.0000
2025/11/13	2043	05/11/2026	112.84	Put	Bond Future		673.7863	0.6738		673.8342	0.6738	0.007	0.0000
2025/11/13	2043	04/02/2027			Bond Future		116.7658	116.7658		116.7540	116.7540	0.010	0.0000
2025/11/13	2043	04/02/2027	117.63	Call	Bond Future		2280.9215	2.2809		2272.5570	2.2726	0.367	0.0000
2025/11/13	2043	04/02/2027	117.63	Put	Bond Future		3145.1615	3.1452		3148.5170	3.1485	0.107	0.0000
2025/11/13	2044	05/02/2026	11.45	Call	Bond Future		12345.4500	12.3455		13534.5900	13.5346	9.632	0.0000
2025/11/13	2044	05/02/2026	11.45	Put	Bond Future		16.4300	0.0164		8.2000	0.0082	50.091	0.0000
2025/11/13	2044	05/02/2026	11.25	Call	Bond Future		11075.7800	11.0758		12260.3500	12.2604	10.695	0.0000
2025/11/13	2044	05/02/2026	11.25	Put	Bond Future		25.7100	0.0257		12.9100	0.0129	49.786	0.0000
2025/11/13	2044	05/02/2026	11.50	Call	Bond Future		12658.4800	12.6585		13848.4600	13.8485	9.401	0.0000
2025/11/13	2044	05/02/2026	11.50	Put	Bond Future		14.7400	0.0147		7.3500	0.0074	50.136	0.0000
2025/11/13	2044	05/02/2026	10.90	Put	Bond Future		58.3800	0.0584		29.7600	0.0298	49.024	0.0000
2025/11/13	2044	05/02/2026	10.90	Call	Bond Future		8790.6800	8.7907		9959.4300	9.9594	13.295	0.0000
2025/11/13	2044	05/02/2026	10.07	Put	Bond Future		483.1900	0.4832		267.0300	0.2670	44.736	0.0000
2025/11/13	2044	05/02/2026	10.07	Call	Bond Future		3284.4500	3.2845		4265.6600	4.2657	29.874	0.0000
2025/11/13	2044	05/02/2026			Bond Future		9.7071	92.1715		9.5571	93.3689	1.545	0.0000
2025/11/13	2044	05/02/2026	11.56	Call	Bond Future		13031.7800	13.0318		14222.6400	14.2226	9.138	0.0000
2025/11/13	2044	05/02/2026	11.56	Put	Bond Future		12.9700	0.0130		6.4600	0.0065	50.193	0.0000
2025/11/13	2044	07/05/2026			Bond Future		9.7754	93.8592		9.6206	95.0786	1.583	0.0000
2025/11/13	2044	07/05/2026	11.80	Call	Bond Future		14034.7500	14.0348		15214.9300	15.2149	8.409	0.0000
2025/11/13	2044	07/05/2026	11.80	Put	Bond Future		127.3000	0.1273		88.1000	0.0881	30.793	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
2025/11/13	2044	06/08/2026		Bond Future	9.8520	91.1784	9.6920	92.4202	1.624	0.0000	0.0000
2025/11/13	2044	06/08/2026	12.42 Call	Bond Future	16996.3300	16.9963	18199.7500	18.1998	7.080	0.0000	0.0000
2025/11/13	2044	06/08/2026	12.42 Put	Bond Future	147.4700	0.1475	109.1300	0.1091	25.999	0.0000	0.0000
2025/11/13	2044	05/11/2026		Bond Future	9.9268	92.7792	9.7617	94.0431	1.663	0.0000	0.0000
2025/11/13	2044	05/11/2026	11.34 Call	Bond Future	10608.0600	10.6081	11703.5200	11.7035	10.327	0.0000	0.0000
2025/11/13	2044	05/11/2026	11.34 Put	Bond Future	801.8700	0.8019	633.4500	0.6335	21.003	0.0000	0.0000
2025/11/13	2044	04/02/2027		Bond Future	10.0140	89.9934	9.8433	91.2794	1.705	0.0000	0.0000
2025/11/13	2044	04/02/2027	10.18 Call	Bond Future	4261.1000	4.2611	5029.9400	5.0299	18.043	0.0000	0.0000
2025/11/13	2044	04/02/2027	10.18 Put	Bond Future	3036.6100	3.0366	2519.4600	2.5195	17.031	0.0000	0.0000
2025/11/13	2046	05/02/2026		Bond Future	128.3638	128.3638	132.1697	132.1697	2.965	0.0000	0.0000
2025/11/13	2046	05/02/2026	121.65 Call	Bond Future	6713.7600	6.7138	10519.6600	10.5197	56.688	0.0000	0.0000
2025/11/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2046	07/05/2026		Bond Future	128.4467	128.4467	132.3231	132.3231	3.018	0.0000	0.0000
2025/11/13	2046	07/05/2026	124.95 Call	Bond Future	3496.6600	3.4967	7373.1300	7.3731	110.862	0.0000	0.0000
2025/11/13	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2046	06/08/2026		Bond Future	130.8103	130.8103	134.7584	134.7584	3.018	0.0000	0.0000
2025/11/13	2046	06/08/2026	122.38 Call	Bond Future	8430.2700	8.4303	12378.4200	12.3784	46.833	0.0000	0.0000
2025/11/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2046	05/11/2026		Bond Future	130.8038	130.8038	134.8226	134.8226	3.072	0.0000	0.0000
2025/11/13	2046	05/11/2026	125.48 Call	Bond Future	5323.8000	5.3238	9342.6400	9.3426	75.488	0.0000	0.0000
2025/11/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2046	04/02/2027		Bond Future	133.0873	133.0873	137.1768	137.1768	3.073	0.0000	0.0000
2025/11/13	2046	04/02/2027	131.09 Call	Bond Future	1997.2900	1.9973	6086.7700	6.0868	204.751	0.0000	0.0000
2025/11/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2050	05/02/2026		Bond Future	130.3822	130.3822	131.6921	131.6921	1.005	0.0000	0.0000
2025/11/13	2050	05/02/2026	122.82 Call	Bond Future	7562.2200	7.5622	8872.0500	8.8721	17.321	0.0000	0.0000
2025/11/13	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2050	07/05/2026		Bond Future	132.8010	132.8010	134.1353	134.1353	1.005	0.0000	0.0000
2025/11/13	2050	07/05/2026	124.07 Call	Bond Future	8731.0000	8.7310	10065.3200	10.0653	15.283	0.0000	0.0000
2025/11/13	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2050	06/08/2026		Bond Future	132.7869	132.7869	134.1460	134.1460	1.024	0.0000	0.0000
2025/11/13	2050	06/08/2026	123.27 Call	Bond Future	9516.8600	9.5169	10875.9500	10.8760	14.281	0.0000	0.0000
2025/11/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2050	05/11/2026		Bond Future	135.1513	135.1513	136.5350	136.5350	1.024	0.0000	0.0000
2025/11/13	2050	05/11/2026	123.84 Call	Bond Future	11311.2900	11.3113	12695.0100	12.6950	12.233	0.0000	0.0000
2025/11/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	2050	04/02/2027		Bond Future	135.0169	135.0169	136.4252	136.4252	1.043	0.0000	0.0000
2025/11/13	2050	04/02/2027	132.39 Call	Bond Future	2626.8600	2.6269	4035.1600	4.0352	53.612	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
2025/11/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000
2025/11/13	AL37	05/02/2026		Index Future	1247.8400	1247.8400	1251.0220	1251.0220	0.255	0.0000
2025/11/13	AL37	07/05/2026		Index Future	1270.6900	1270.6900	1273.9300	1273.9300	0.255	0.0000
2025/11/13	AL37	06/08/2026		Index Future	1293.5330	1293.5330	1296.8350	1296.8350	0.255	0.0000
2025/11/13	AL37	05/11/2026		Index Future	1316.5500	1316.5500	1319.9140	1319.9140	0.256	0.0000
2025/11/13	AL37	04/02/2027		Index Future	1339.2860	1339.2860	1342.7120	1342.7120	0.256	0.0000
2025/11/13	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000
2025/11/13	AL7T	05/02/2026		Index Future	1581.3600	1581.3600	1591.5600	1591.5600	0.645	0.0000
2025/11/13	AL7T	07/05/2026		Index Future	1610.3170	1610.3170	1620.7040	1620.7040	0.645	0.0000
2025/11/13	AL7T	06/08/2026		Index Future	1639.2660	1639.2660	1649.8440	1649.8440	0.645	0.0000
2025/11/13	AL7T	05/11/2026		Index Future	1668.4350	1668.4350	1679.2050	1679.2050	0.646	0.0000
2025/11/13	AL7T	04/02/2027		Index Future	1697.2470	1697.2470	1708.2090	1708.2090	0.646	0.0000
2025/11/13	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000
2025/11/13	ALBI	05/02/2026		Index Future	1335.6880	1335.6880	1345.6120	1345.6120	0.743	0.0000
2025/11/13	ALBI	07/05/2026		Index Future	1360.1470	1360.1470	1370.2520	1370.2520	0.743	0.0000
2025/11/13	ALBI	06/08/2026		Index Future	1384.5990	1384.5990	1394.8890	1394.8890	0.743	0.0000
2025/11/13	ALBI	05/11/2026		Index Future	1409.2360	1409.2360	1419.7130	1419.7130	0.743	0.0000
2025/11/13	ALBI	04/02/2027		Index Future	1433.5720	1433.5720	1444.2350	1444.2350	0.744	0.0000
2025/11/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2025/11/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/11/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/13	ES33	05/02/2026		Bond Future	9.3146	93.3326	9.2094	93.8630	1.130	0.0000	0.0000
2025/11/13	ES33	05/02/2026	11.49 Call	Bond Future	10137.0900	10.1371	10667.4900	10.6675	5.232	0.0000	0.0000
2025/11/13	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES33	07/05/2026		Bond Future	9.3955	91.2697	9.2854	91.8100	1.172	0.0000	0.0000
2025/11/13	ES33	07/05/2026	11.69 Call	Bond Future	10389.1800	10.3892	10929.4400	10.9294	5.200	0.0000	0.0000
2025/11/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES33	06/08/2026		Bond Future	9.4879	92.9486	9.3725	93.4991	1.216	0.0000	0.0000
2025/11/13	ES33	06/08/2026	12.02 Call	Bond Future	11079.9700	11.0800	11630.4100	11.6304	4.968	0.0000	0.0000
2025/11/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES33	05/11/2026		Bond Future	9.5933	90.8105	9.4722	91.3710	1.262	0.0000	0.0000
2025/11/13	ES33	05/11/2026	10.83 Call	Bond Future	5482.0600	5.4821	6042.5600	6.0426	10.224	0.0000	0.0000
2025/11/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES33	04/02/2027		Bond Future	9.7233	92.3927	9.5959	92.9634	1.310	0.0000	0.0000
2025/11/13	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	466.7900	0.4668	100.000	0.0000	0.0000
2025/11/13	ES33	04/02/2027	9.70 Put	Bond Future	103.8500	0.1039	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/13	ES42	05/02/2026		Bond Future	9.8830	91.4349	9.7534	92.3930	1.311	0.0000	0.0000
2025/11/13	ES42	05/02/2026	11.85 Call	Bond Future	12835.2100	12.8352	13793.3000	13.7933	7.465	0.0000	0.0000
2025/11/13	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES42	07/05/2026		Bond Future	9.9559	88.8665	9.8220	89.8424	1.345	0.0000	0.0000
2025/11/13	ES42	07/05/2026	12.20 Call	Bond Future	14225.1300	14.2251	15200.9500	15.2010	6.860	0.0000	0.0000
2025/11/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES42	06/08/2026		Bond Future	10.0346	90.5006	9.8961	91.4946	1.380	0.0000	0.0000
2025/11/13	ES42	06/08/2026	12.65 Call	Bond Future	16026.2200	16.0262	17020.2900	17.0203	6.203	0.0000	0.0000
2025/11/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES42	05/11/2026		Bond Future	10.1187	87.8474	9.9755	88.8595	1.415	0.0000	0.0000
2025/11/13	ES42	05/11/2026	11.66 Call	Bond Future	9882.5900	9.8826	10894.6400	10.8946	10.241	0.0000	0.0000
2025/11/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	ES42	04/02/2027		Bond Future	10.2148	89.3758	10.0666	90.4059	1.451	0.0000	0.0000
2025/11/13	ES42	04/02/2027	10.29 Call	Bond Future	515.9300	0.5159	1546.0000	1.5460	199.653	0.0000	0.0000
2025/11/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/13	GOVI	05/02/2026		GOVI	1311.2760	1311.2760	1321.0320	1321.0320	0.744	0.0000	0.0000
2025/11/13	GOVI	05/02/2026	1,150.00 Call	GOVI	1612760.0000	161.2760	1710320.0000	171.0320	6.049	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
2025/11/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/13	GOVI	07/05/2026		GOVI	1335.2880	1335.2880	1345.2220	0.744	0.0000	0.0000
2025/11/13	GOVI	07/05/2026	1,177. Call 00	GOVI	1582880.0000	158.2880	1682220.0000	6.276	0.0000	0.0000
2025/11/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	GOVI	06/08/2026		GOVI	1359.2920	1359.2920	1369.4090	0.744	0.0000	0.0000
2025/11/13	GOVI	06/08/2026	1,189. Call 00	GOVI	1702920.0000	170.2920	1804090.0000	5.941	0.0000	0.0000
2025/11/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	GOVI	05/11/2026		GOVI	1383.4800	1383.4800	1393.7800	0.744	0.0000	0.0000
2025/11/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1064800.0000	106.4800	1167800.0000	9.673	0.0000	0.0000
2025/11/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	GOVI	04/02/2027		GOVI	1407.3710	1407.3710	1417.8530	0.745	0.0000	0.0000
2025/11/13	GOVI	04/02/2027	1,369. Call 00	GOVI	383710.0000	38.3710	488530.0000	27.318	0.0000	0.0000
2025/11/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/13	I258	05/02/2026		Bond Future	117.7662	117.7662	118.9195	0.979	0.0000	0.0000
2025/11/13	I258	05/02/2026	111.65 Call	Bond Future	6208.2745	6.2083	7313.1968	17.798	0.0000	0.0000
2025/11/13	I258	05/02/2026	111.65 Put	Bond Future	92.0945	0.0921	43.7368	52.509	0.0000	0.0000
2025/11/13	I258	07/05/2026		Bond Future	119.9509	119.9509	121.1259	0.980	0.0000	0.0000
2025/11/13	I258	07/05/2026	113.73 Call	Bond Future	6659.0736	6.6591	7690.7455	15.493	0.0000	0.0000
2025/11/13	I258	07/05/2026	113.73 Put	Bond Future	438.2036	0.4382	294.8855	32.706	0.0000	0.0000
2025/11/13	I258	06/08/2026		Bond Future	119.2953	119.2953	120.4920	1.003	0.0000	0.0000
2025/11/13	I258	06/08/2026	112.95 Call	Bond Future	7138.9045	7.1389	8133.8571	13.937	0.0000	0.0000
2025/11/13	I258	06/08/2026	112.95 Put	Bond Future	793.6245	0.7936	591.8771	25.421	0.0000	0.0000
2025/11/13	I258	05/11/2026		Bond Future	121.4186	121.4186	122.6369	1.003	0.0000	0.0000
2025/11/13	I258	05/11/2026	114.95 Call	Bond Future	7613.1674	7.6132	8587.4906	12.798	0.0000	0.0000
2025/11/13	I258	05/11/2026	114.95 Put	Bond Future	1144.6174	1.1446	900.5606	21.322	0.0000	0.0000
2025/11/13	I258	04/02/2027		Bond Future	120.6331	120.6331	121.8733	1.028	0.0000	0.0000
2025/11/13	I258	04/02/2027	118.90 Call	Bond Future	4946.7925	4.9468	5696.7692	15.161	0.0000	0.0000
2025/11/13	I258	04/02/2027	118.90 Put	Bond Future	3213.6825	3.2137	2723.5092	15.253	0.0000	0.0000
2025/11/13	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/13	IGOV	05/02/2026		Index Future	413.6690	413.6690	417.7440	0.985	0.0000	0.0000
2025/11/13	IGOV	07/05/2026		Index Future	421.3440	421.3440	425.4940	0.985	0.0000	0.0000
2025/11/13	IGOV	06/08/2026		Index Future	429.0160	429.0160	433.2430	0.985	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	
2025/11/13	IGOV	05/11/2026		Index Future	436.7460	436.7460	441.0500	441.0500	0.985	0.0000	0.0000
2025/11/13	IGOV	04/02/2027		Index Future	444.3830	444.3830	448.7640	448.7640	0.986	0.0000	0.0000
2025/11/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/13	R033	05/02/2026		Bond Future	8.3778	112.2154	8.3092	112.5986	0.818	0.0000	0.0000
2025/11/13	R033	05/02/2026	10.49 Call	Bond Future	11073.7400	11.0737	11444.8100	11.4448	3.351	0.0000	0.0000
2025/11/13	R033	05/02/2026	10.49 Put	Bond Future	68.1400	0.0681	55.9900	0.0560	17.831	0.0000	0.0000
2025/11/13	R033	07/05/2026		Bond Future	8.4260	109.2269	8.3541	109.6171	0.854	0.0000	0.0000
2025/11/13	R033	07/05/2026	10.38 Call	Bond Future	10262.5700	10.2626	10617.0900	10.6171	3.454	0.0000	0.0000
2025/11/13	R033	07/05/2026	10.38 Put	Bond Future	323.8700	0.3239	288.1800	0.2882	11.020	0.0000	0.0000
2025/11/13	R033	06/08/2026		Bond Future	8.4845	111.2102	8.4087	111.6078	0.893	0.0000	0.0000
2025/11/13	R033	06/08/2026	10.25 Call	Bond Future	9542.9200	9.5429	9876.9300	9.8769	3.500	0.0000	0.0000
2025/11/13	R033	06/08/2026	10.25 Put	Bond Future	787.0300	0.7870	723.4200	0.7234	8.082	0.0000	0.0000
2025/11/13	R033	05/11/2026		Bond Future	8.5517	108.1238	8.4719	108.5288	0.934	0.0000	0.0000
2025/11/13	R033	05/11/2026	9.33 Call	Bond Future	5610.7800	5.6108	5889.8300	5.8898	4.973	0.0000	0.0000
2025/11/13	R033	05/11/2026	9.33 Put	Bond Future	1763.8100	1.7638	1637.9300	1.6379	7.137	0.0000	0.0000
2025/11/13	R033	04/02/2027		Bond Future	8.6393	109.9832	8.5549	110.3955	0.976	0.0000	0.0000
2025/11/13	R033	04/02/2027	8.65 Call	Bond Future	3265.7900	3.2658	3479.6100	3.4796	6.547	0.0000	0.0000
2025/11/13	R033	04/02/2027	8.65 Put	Bond Future	3213.4800	3.2135	3015.0100	3.0150	6.176	0.0000	0.0000
2025/11/13	R035	05/02/2026	11.17 Call	Bond Future	13761.0500	13.7611	14314.4400	14.3144	4.021	0.0000	0.0000
2025/11/13	R035	05/02/2026	11.17 Put	Bond Future	1.6400	0.0016	1.0200	0.0010	37.805	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
2025/11/13	R035	05/02/2026	10.67 Call	Bond Future	11162.8900	11.1629	11713.3300	11.7133	4.931	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.67 Put	Bond Future	10.6800	0.0107	7.1100	0.0071	33.427	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.17 Put	Bond Future	33.5400	0.0335	22.7600	0.0228	32.141	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.17 Call	Bond Future	8473.7500	8.4738	9016.9800	9.0170	6.411	0.0000	0.0000
2025/11/13	R035	05/02/2026	11.00 Put	Bond Future	3.3500	0.0034	2.1400	0.0021	36.119	0.0000	0.0000
2025/11/13	R035	05/02/2026	11.00 Call	Bond Future	12887.7900	12.8878	13440.5900	13.4406	4.289	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.64 Call	Bond Future	5568.2000	5.5682	6085.5900	6.0856	9.292	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.64 Put	Bond Future	122.4500	0.1225	85.8300	0.0858	29.906	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.14 Call	Bond Future	2920.9400	2.9209	3362.4500	3.3625	15.115	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.14 Put	Bond Future	418.3700	0.4184	305.8700	0.3059	26.890	0.0000	0.0000
2025/11/13	R035	05/02/2026	8.64 Put	Bond Future	1404.3500	1.4044	1101.1100	1.1011	21.593	0.0000	0.0000
2025/11/13	R035	05/02/2026	8.64 Call	Bond Future	843.5900	0.8436	1094.3600	1.0944	29.727	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.25 Call	Bond Future	3479.7100	3.4797	3945.3200	3.9453	13.381	0.0000	0.0000
2025/11/13	R035	05/02/2026	9.25 Put	Bond Future	319.5200	0.3195	231.1200	0.2311	27.666	0.0000	0.0000
2025/11/13	R035	05/02/2026	8.85 Put	Bond Future	850.9100	0.8509	644.5800	0.6446	24.248	0.0000	0.0000
2025/11/13	R035	05/02/2026	8.85 Call	Bond Future	1591.7300	1.5917	1939.4100	1.9394	21.843	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.44 Put	Bond Future	17.8400	0.0178	11.9600	0.0120	32.960	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.44 Call	Bond Future	9935.8300	9.9358	10483.9600	10.4840	5.517	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.94 Put	Bond Future	4.2700	0.0043	2.7500	0.0028	35.597	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.94 Call	Bond Future	12577.0900	12.5771	13129.5800	13.1296	4.393	0.0000	0.0000
2025/11/13	R035	05/02/2026	12.44 Call	Bond Future	19940.9300	19.9409	20494.9400	20.4949	2.778	0.0000	0.0000
2025/11/13	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R035	05/02/2026		Bond Future	8.7300	104.8818	8.6411	105.4359	1.019	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.79 Call	Bond Future	11795.0300	11.7950	12346.4200	12.3464	4.675	0.0000	0.0000
2025/11/13	R035	05/02/2026	10.79 Put	Bond Future	7.7100	0.0077	5.0900	0.0051	33.982	0.0000	0.0000
2025/11/13	R035	07/05/2026		Bond Future	8.7820	102.2997	8.6894	102.8639	1.055	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.86 Call	Bond Future	11711.1100	11.7111	12260.0400	12.2600	4.687	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.86 Put	Bond Future	71.7200	0.0717	56.4600	0.0565	21.277	0.0000	0.0000
2025/11/13	R035	07/05/2026	8.29 Put	Bond Future	3467.1700	3.4672	3030.9800	3.0310	12.581	0.0000	0.0000
2025/11/13	R035	07/05/2026	8.29 Call	Bond Future	423.4400	0.4234	551.4400	0.5514	30.229	0.0000	0.0000
2025/11/13	R035	07/05/2026	8.79 Put	Bond Future	1568.6700	1.5687	1305.0100	1.3050	16.808	0.0000	0.0000
2025/11/13	R035	07/05/2026	8.79 Call	Bond Future	1617.1400	1.6171	1917.6700	1.9177	18.584	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.20 Call	Bond Future	3304.6900	3.3047	3717.6900	3.7177	12.497	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.20 Put	Bond Future	809.6700	0.8097	658.4800	0.6585	18.673	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.66 Call	Bond Future	10692.5000	10.6925	11236.8900	11.2369	5.091	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.66 Put	Bond Future	93.6000	0.0936	73.8000	0.0738	21.154	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.16 Call	Bond Future	8116.8300	8.1168	8641.7800	8.6418	6.467	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.16 Put	Bond Future	190.5000	0.1905	151.2600	0.1513	20.598	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.66 Put	Bond Future	398.2100	0.3982	319.2600	0.3193	19.826	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
2025/11/13	R035	07/05/2026	9.66 Call	Bond Future	5546.4000	5.5464	6031.6400	6.0316	8.749	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.71 Call	Bond Future	10948.0200	10.9480	11493.6700	11.4937	4.984	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.71 Put	Bond Future	87.4900	0.0875	68.9500	0.0690	21.191	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.21 Call	Bond Future	8375.2000	8.3752	8902.8200	8.9028	6.300	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.21 Put	Bond Future	176.9400	0.1769	140.3700	0.1404	20.668	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.71 Put	Bond Future	369.3700	0.3694	295.8000	0.2958	19.918	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.71 Call	Bond Future	5800.2600	5.8003	6290.8800	6.2909	8.459	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.64 Call	Bond Future	10590.1500	10.5902	11134.0100	11.1340	5.136	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.64 Put	Bond Future	96.1800	0.0962	75.8500	0.0759	21.137	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.14 Call	Bond Future	8013.5100	8.0135	8537.3300	8.5373	6.537	0.0000	0.0000
2025/11/13	R035	07/05/2026	10.14 Put	Bond Future	196.2500	0.1963	155.8800	0.1559	20.571	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.64 Put	Bond Future	410.3400	0.4103	329.1400	0.3291	19.788	0.0000	0.0000
2025/11/13	R035	07/05/2026	9.64 Call	Bond Future	5445.1400	5.4451	5928.1300	5.9281	8.870	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.29 Put	Bond Future	3971.2800	3.9713	3543.1400	3.5431	10.781	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.29 Call	Bond Future	624.3500	0.6244	770.9000	0.7709	23.472	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.79 Put	Bond Future	2144.9700	2.1450	1858.0200	1.8580	13.378	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.79 Call	Bond Future	1828.5000	1.8285	2116.2400	2.1162	15.736	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.39 Call	Bond Future	4206.4200	4.2064	4626.0700	4.6261	9.976	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.39 Put	Bond Future	1036.4400	1.0364	881.4000	0.8814	14.959	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.71 Call	Bond Future	5678.5100	5.6785	6142.9200	6.1429	8.178	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.71 Put	Bond Future	713.3800	0.7134	603.1000	0.6031	15.459	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.21 Call	Bond Future	3424.4800	3.4245	3811.7200	3.8117	11.308	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.21 Put	Bond Future	1283.6900	1.2837	1096.2400	1.0962	14.602	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.71 Put	Bond Future	2369.7500	2.3698	2060.3900	2.0604	13.055	0.0000	0.0000
2025/11/13	R035	06/08/2026	8.71 Call	Bond Future	1576.1900	1.5762	1841.5200	1.8415	16.834	0.0000	0.0000
2025/11/13	R035	06/08/2026	10.22 Call	Bond Future	8137.3600	8.1374	8647.9200	8.6479	6.274	0.0000	0.0000
2025/11/13	R035	06/08/2026	10.22 Put	Bond Future	399.9400	0.3999	335.8100	0.3358	16.035	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.72 Call	Bond Future	5725.7100	5.7257	6191.2900	6.1913	8.131	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.72 Put	Bond Future	705.1800	0.7052	596.0700	0.5961	15.473	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.22 Put	Bond Future	1268.3900	1.2684	1082.8900	1.0829	14.625	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.22 Call	Bond Future	3466.7200	3.4667	3855.9100	3.8559	11.226	0.0000	0.0000
2025/11/13	R035	06/08/2026	10.13 Call	Bond Future	7699.1700	7.6992	8203.2400	8.2032	6.547	0.0000	0.0000
2025/11/13	R035	06/08/2026	10.13 Put	Bond Future	443.2200	0.4432	372.6000	0.3726	15.933	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.63 Call	Bond Future	5302.8900	5.3029	5757.4900	5.7575	8.573	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.63 Put	Bond Future	782.4500	0.7825	662.3600	0.6624	15.348	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.13 Put	Bond Future	1413.5400	1.4135	1209.7500	1.2098	14.417	0.0000	0.0000
2025/11/13	R035	06/08/2026	9.13 Call	Bond Future	3092.3500	3.0924	3463.2500	3.4633	11.994	0.0000	0.0000
2025/11/13	R035	06/08/2026		Bond Future	8.8433	104.1575	8.7466	104.7322	1.093	0.0000	0.0000
2025/11/13	R035	06/08/2026	11.06 Call	Bond Future	12233.4700	12.2335	12781.8700	12.7819	4.483	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
2025/11/13	R035	06/08/2026	11.06 Put	Bond Future	156.6900	0.1567	130.4000	0.1304	16.778	0.0000
2025/11/13	R035	05/11/2026	9.80 Call	Bond Future	5909.5000	5.9095	6366.3100	6.3663	7.730	0.0000
2025/11/13	R035	05/11/2026	9.80 Put	Bond Future	963.0200	0.9630	834.7000	0.8347	13.325	0.0000
2025/11/13	R035	05/11/2026	9.30 Call	Bond Future	3779.1700	3.7792	4164.2200	4.1642	10.189	0.0000
2025/11/13	R035	05/11/2026	9.30 Put	Bond Future	1586.4300	1.5864	1386.3500	1.3864	12.612	0.0000
2025/11/13	R035	05/11/2026	8.80 Put	Bond Future	2647.2800	2.6473	2343.0300	2.3430	11.493	0.0000
2025/11/13	R035	05/11/2026	8.80 Call	Bond Future	1981.7000	1.9817	2262.5800	2.2626	14.174	0.0000
2025/11/13	R035	05/11/2026		Bond Future	8.9148	101.4878	8.8138	102.0729	1.132	0.0000
2025/11/13	R035	05/11/2026	10.03 Call	Bond Future	6949.3600	6.9494	7430.0500	7.4301	6.917	0.0000
2025/11/13	R035	05/11/2026	10.03 Put	Bond Future	770.0900	0.7701	665.6500	0.6657	13.562	0.0000
2025/11/13	R035	04/02/2027		Bond Future	9.0041	103.2344	8.8984	103.8299	1.173	0.0000
2025/11/13	R035	04/02/2027	9.02 Call	Bond Future	2712.8100	2.7128	3029.0000	3.0290	11.655	0.0000
2025/11/13	R035	04/02/2027	9.02 Put	Bond Future	2623.3400	2.6233	2343.9700	2.3440	10.649	0.0000
2025/11/13	R038	05/02/2026		Bond Future	9.2693	115.5028	9.1496	116.4395	1.292	0.0000
2025/11/13	R038	05/02/2026	11.44 Call	Bond Future	15222.7500	15.2228	16157.1200	16.1571	6.138	0.0000
2025/11/13	R038	05/02/2026	11.44 Put	Bond Future	5.1800	0.0052	2.8700	0.0029	44.595	0.0000
2025/11/13	R038	07/05/2026		Bond Future	9.3366	112.1333	9.2123	113.0872	1.331	0.0000
2025/11/13	R038	07/05/2026	11.40 Call	Bond Future	14363.9900	14.3640	15295.3800	15.2954	6.484	0.0000
2025/11/13	R038	07/05/2026	11.40 Put	Bond Future	79.9000	0.0799	57.4400	0.0574	28.110	0.0000
2025/11/13	R038	06/08/2026		Bond Future	9.4120	114.1692	9.2828	115.1407	1.372	0.0000
2025/11/13	R038	06/08/2026	11.77 Call	Bond Future	15987.8700	15.9879	16921.5100	16.9215	5.840	0.0000
2025/11/13	R038	06/08/2026	11.77 Put	Bond Future	175.5700	0.1756	137.7200	0.1377	21.558	0.0000
2025/11/13	R038	05/11/2026		Bond Future	9.4936	110.6937	9.3594	111.6825	1.414	0.0000
2025/11/13	R038	05/11/2026	10.72 Call	Bond Future	9419.1600	9.4192	10247.8700	10.2479	8.798	0.0000
2025/11/13	R038	05/11/2026	10.72 Put	Bond Future	931.4200	0.9314	771.2700	0.7713	17.194	0.0000
2025/11/13	R038	04/02/2027		Bond Future	9.5900	112.5967	9.4504	113.6031	1.456	0.0000
2025/11/13	R038	04/02/2027	9.60 Call	Bond Future	3531.2500	3.5313	4072.3400	4.0723	15.323	0.0000
2025/11/13	R038	04/02/2027	9.60 Put	Bond Future	3459.9000	3.4599	2994.5600	2.9946	13.450	0.0000
2025/11/13	R053	05/02/2026		Bond Future	9.5446	124.2816	9.3795	126.1717	1.730	0.0000
2025/11/13	R053	05/02/2026	11.49 Call	Bond Future	18964.1900	18.9642	20845.5200	20.8455	9.920	0.0000
2025/11/13	R053	05/02/2026	11.49 Put	Bond Future	16.3600	0.0164	7.5800	0.0076	53.667	0.0000
2025/11/13	R053	07/05/2026		Bond Future	9.6011	120.6957	9.4311	122.6206	1.771	0.0000
2025/11/13	R053	07/05/2026	11.69 Call	Bond Future	20089.6000	20.0896	21957.7400	21.9577	9.299	0.0000
2025/11/13	R053	07/05/2026	11.69 Put	Bond Future	169.0700	0.1691	112.3500	0.1124	33.548	0.0000
2025/11/13	R053	06/08/2026		Bond Future	9.6632	122.8870	9.4879	124.8472	1.814	0.0000
2025/11/13	R053	06/08/2026	12.28 Call	Bond Future	23963.1900	23.9632	25868.7800	25.8688	7.952	0.0000
2025/11/13	R053	06/08/2026	12.28 Put	Bond Future	187.4300	0.1874	132.8300	0.1328	29.131	0.0000
2025/11/13	R053	05/11/2026		Bond Future	9.7288	119.1867	9.5481	121.1816	1.857	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	
2025/11/13	R053	05/11/2026	11.21 Call	Bond Future	15454.8700	15.4549	17206.8900	17.2069	11.336	0.0000	0.0000
2025/11/13	R053	05/11/2026	11.21 Put	Bond Future	1043.9200	1.0439	801.0600	0.8011	23.264	0.0000	0.0000
2025/11/13	R053	04/02/2027		Bond Future	9.8044	121.2358	9.6179	123.2657	1.902	0.0000	0.0000
2025/11/13	R053	04/02/2027	9.99 Call	Bond Future	6137.3400	6.1373	7374.3200	7.3743	20.155	0.0000	0.0000
2025/11/13	R053	04/02/2027	9.99 Put	Bond Future	4174.7300	4.1747	3381.8900	3.3819	18.991	0.0000	0.0000
2025/11/13	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/13	R186	05/02/2026	8.43 Call	Bond Future	76.0400	0.0760	75.6000	0.0756	0.579	0.0000	0.0000
2025/11/13	R186	05/02/2026	8.43 Put	Bond Future	76.0400	0.0760	75.6000	0.0756	0.579	0.0000	0.0000
2025/11/13	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/13	R186	07/05/2026	8.69 Call	Bond Future	109.5100	0.1095	109.1900	0.1092	0.292	0.0000	0.0000
2025/11/13	R186	07/05/2026	8.69 Put	Bond Future	109.5100	0.1095	109.1900	0.1092	0.292	0.0000	0.0000
2025/11/13	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/13	R186	06/08/2026	8.57 Call	Bond Future	91.9800	0.0920	91.8100	0.0918	0.185	0.0000	0.0000
2025/11/13	R186	06/08/2026	8.57 Put	Bond Future	91.9800	0.0920	91.8100	0.0918	0.185	0.0000	0.0000
2025/11/13	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/13	R186	05/11/2026	8.12 Call	Bond Future	52.7500	0.0528	52.6700	0.0527	0.152	0.0000	0.0000
2025/11/13	R186	05/11/2026	8.12 Put	Bond Future	52.7500	0.0528	52.6700	0.0527	0.152	0.0000	0.0000
2025/11/13	R202	05/02/2026		Bond Future	285.0809	285.0809	287.9190	287.9190	0.996	0.0000	0.0000
2025/11/13	R202	05/02/2026	277.82 Call	Bond Future	7260.9200	7.2609	10098.9900	10.0990	39.087	0.0000	0.0000
2025/11/13	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R202	07/05/2026		Bond Future	290.3697	290.3697	293.2606	293.2606	0.996	0.0000	0.0000
2025/11/13	R202	07/05/2026	277.55 Call	Bond Future	12819.7100	12.8197	15710.5900	15.7106	22.550	0.0000	0.0000
2025/11/13	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R202	06/08/2026		Bond Future	290.2797	290.2797	293.2243	293.2243	1.014	0.0000	0.0000
2025/11/13	R202	06/08/2026	278.86 Call	Bond Future	11419.7400	11.4197	14364.2900	14.3643	25.785	0.0000	0.0000
2025/11/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R202	05/11/2026		Bond Future	295.4493	295.4493	298.4473	298.4473	1.015	0.0000	0.0000
2025/11/13	R202	05/11/2026	280.46 Call	Bond Future	14989.3200	14.9893	17987.2500	17.9873	20.000	0.0000	0.0000
2025/11/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R202	04/02/2027		Bond Future	295.0925	295.0925	298.1436	298.1436	1.034	0.0000	0.0000
2025/11/13	R202	04/02/2027	294.73 Call	Bond Future	362.4600	0.3625	3413.6000	3.4136	841.787	0.0000	0.0000
2025/11/13	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R209	05/02/2026		Bond Future	8.9894	84.2960	8.8854	84.8995	1.157	0.0000	0.0000
2025/11/13	R209	05/02/2026	10.93 Call	Bond Future	10294.9100	10.2949	10894.4500	10.8945	5.824	0.0000	0.0000
2025/11/13	R209	05/02/2026	10.93 Put	Bond Future	10.7100	0.0107	6.7500	0.0068	36.975	0.0000	0.0000
2025/11/13	R209	07/05/2026		Bond Future	9.0457	82.6882	8.9379	83.3028	1.192	0.0000	0.0000
2025/11/13	R209	07/05/2026	11.07 Call	Bond Future	10601.2400	10.6012	11196.6000	11.1966	5.616	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
2025/11/13	R209	07/05/2026	11.07 Put	Bond Future	82.9300	0.0829	63.6900	0.0637	23.200	0.0000	0.0000
2025/11/13	R209	06/08/2026		Bond Future	9.1098	84.1898	8.9979	84.8157	1.228	0.0000	0.0000
2025/11/13	R209	06/08/2026	11.39 Call	Bond Future	11672.6700	11.6727	12270.8700	12.2709	5.125	0.0000	0.0000
2025/11/13	R209	06/08/2026	11.39 Put	Bond Future	149.4000	0.1494	121.6400	0.1216	18.581	0.0000	0.0000
2025/11/13	R209	05/11/2026		Bond Future	9.1798	82.5192	9.0637	83.1564	1.265	0.0000	0.0000
2025/11/13	R209	05/11/2026	10.32 Call	Bond Future	6707.9500	6.7080	7230.9200	7.2309	7.796	0.0000	0.0000
2025/11/13	R209	05/11/2026	10.32 Put	Bond Future	775.8000	0.7758	661.5900	0.6616	14.722	0.0000	0.0000
2025/11/13	R209	04/02/2027		Bond Future	9.2642	83.9393	9.1434	84.5878	1.304	0.0000	0.0000
2025/11/13	R209	04/02/2027	9.28 Call	Bond Future	2663.2800	2.6633	3010.7200	3.0107	13.046	0.0000	0.0000
2025/11/13	R209	04/02/2027	9.28 Put	Bond Future	2578.9800	2.5790	2277.9200	2.2779	11.674	0.0000	0.0000
2025/11/13	R210	05/02/2026		Bond Future	259.5470	259.5470	259.5167	259.5167	0.012	0.0000	0.0000
2025/11/13	R210	05/02/2026	253.10 Call	Bond Future	6446.9900	6.4470	6416.7100	6.4167	0.470	0.0000	0.0000
2025/11/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R210	07/05/2026		Bond Future	260.8776	260.8776	260.8469	260.8469	0.012	0.0000	0.0000
2025/11/13	R210	07/05/2026	255.40 Call	Bond Future	5477.6400	5.4776	5446.8700	5.4469	0.562	0.0000	0.0000
2025/11/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R210	06/08/2026		Bond Future	265.6785	265.6785	265.6479	265.6479	0.012	0.0000	0.0000
2025/11/13	R210	06/08/2026	259.84 Call	Bond Future	5838.5200	5.8385	5807.8900	5.8079	0.525	0.0000	0.0000
2025/11/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R210	05/11/2026		Bond Future	266.8696	266.8696	266.8389	266.8389	0.011	0.0000	0.0000
2025/11/13	R210	05/11/2026	253.33 Call	Bond Future	13539.5600	13.5396	13508.9000	13.5089	0.226	0.0000	0.0000
2025/11/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R210	04/02/2027		Bond Future	271.5303	271.5303	271.5000	271.5000	0.011	0.0000	0.0000
2025/11/13	R210	04/02/2027	266.03 Call	Bond Future	5500.2800	5.5003	5469.9900	5.4700	0.551	0.0000	0.0000
2025/11/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R213	05/02/2026		Bond Future	7.9587	99.2225	7.8948	99.4779	0.802	0.0000	0.0000
2025/11/13	R213	05/02/2026	9.89 Call	Bond Future	7358.0800	7.3581	7611.9800	7.6120	3.451	0.0000	0.0000
2025/11/13	R213	05/02/2026	9.89 Put	Bond Future	5.8300	0.0058	4.2500	0.0043	27.101	0.0000	0.0000
2025/11/13	R213	07/05/2026		Bond Future	7.9899	97.4879	7.9221	97.7481	0.848	0.0000	0.0000
2025/11/13	R213	07/05/2026	9.80 Call	Bond Future	6709.9600	6.7100	6959.3600	6.9594	3.717	0.0000	0.0000
2025/11/13	R213	07/05/2026	9.80 Put	Bond Future	66.8200	0.0668	56.0600	0.0561	16.103	0.0000	0.0000
2025/11/13	R213	06/08/2026		Bond Future	8.0329	99.2586	7.9606	99.5237	0.900	0.0000	0.0000
2025/11/13	R213	06/08/2026	9.69 Call	Bond Future	6018.4800	6.0185	6261.1600	6.2612	4.032	0.0000	0.0000
2025/11/13	R213	06/08/2026	9.69 Put	Bond Future	176.0100	0.1760	153.5600	0.1536	12.755	0.0000	0.0000
2025/11/13	R213	05/11/2026		Bond Future	8.0918	97.4539	8.0146	97.7240	0.955	0.0000	0.0000
2025/11/13	R213	05/11/2026	8.75 Call	Bond Future	2927.6600	2.9277	3125.6800	3.1257	6.764	0.0000	0.0000
2025/11/13	R213	05/11/2026	8.75 Put	Bond Future	663.1100	0.6631	591.0500	0.5911	10.867	0.0000	0.0000
2025/11/13	R213	04/02/2027		Bond Future	8.1777	99.1321	8.0947	99.4072	1.015	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	
2025/11/13	R213	04/02/2027	8.14 Call			Bond Future	1396.4600	1.3965	1534.7600	1.5348	9.904	0.0000	0.0000
2025/11/13	R213	04/02/2027	8.14 Put			Bond Future	1521.2000	1.5212	1384.4500	1.3845	8.990	0.0000	0.0000
2025/11/13	R214	05/02/2026				Bond Future	9.4847	79.2535	9.3554	80.1082	1.364	0.0000	0.0000
2025/11/13	R214	05/02/2026	11.26 Call			Bond Future	10490.2300	10.4902	11339.4600	11.3395	8.095	0.0000	0.0000
2025/11/13	R214	05/02/2026	11.26 Put			Bond Future	11.8400	0.0118	6.4300	0.0064	45.693	0.0000	0.0000
2025/11/13	R214	07/05/2026				Bond Future	9.5431	77.4070	9.4098	78.2773	1.397	0.0000	0.0000
2025/11/13	R214	07/05/2026	11.53 Call			Bond Future	11565.2000	11.5652	12407.4400	12.4074	7.283	0.0000	0.0000
2025/11/13	R214	07/05/2026	11.53 Put			Bond Future	101.6700	0.1017	73.6000	0.0736	27.609	0.0000	0.0000
2025/11/13	R214	06/08/2026				Bond Future	9.6084	78.8128	9.4709	79.6992	1.432	0.0000	0.0000
2025/11/13	R214	06/08/2026	11.97 Call			Bond Future	13344.3800	13.3444	14195.4500	14.1955	6.378	0.0000	0.0000
2025/11/13	R214	06/08/2026	11.97 Put			Bond Future	157.3800	0.1574	122.1200	0.1221	22.404	0.0000	0.0000
2025/11/13	R214	05/11/2026				Bond Future	9.6802	76.9020	9.5383	77.8042	1.466	0.0000	0.0000
2025/11/13	R214	05/11/2026	10.97 Call			Bond Future	8265.0600	8.2651	9034.9800	9.0350	9.315	0.0000	0.0000
2025/11/13	R214	05/11/2026	10.97 Put			Bond Future	714.1300	0.7141	581.9300	0.5819	18.512	0.0000	0.0000
2025/11/13	R214	04/02/2027				Bond Future	9.7645	78.2256	9.6179	79.1436	1.502	0.0000	0.0000
2025/11/13	R214	04/02/2027	9.90 Call			Bond Future	3406.3700	3.4064	3942.3300	3.9423	15.734	0.0000	0.0000
2025/11/13	R214	04/02/2027	9.90 Put			Bond Future	2572.2100	2.5722	2190.1800	2.1902	14.852	0.0000	0.0000
2025/11/13	R248	05/02/2026	8.90 Put			Bond Future	6927.3600	6.9274	5654.7500	5.6548	18.371	0.0000	0.0000
2025/11/13	R248	05/02/2026	8.90 Call			Bond Future	32.0500	0.0321	82.9900	0.0830	158.939	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.40 Put			Bond Future	2798.0200	2.7980	1883.1300	1.8831	32.698	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.40 Call			Bond Future	467.4500	0.4675	876.1100	0.8761	87.423	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.90 Call			Bond Future	2611.0100	2.6110	3612.8700	3.6129	38.371	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.90 Put			Bond Future	707.1000	0.7071	385.4100	0.3854	45.494	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.65 Put			Bond Future	1449.5900	1.4496	863.8500	0.8639	40.407	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.65 Call			Bond Future	1275.7000	1.2757	2013.5100	2.0135	57.836	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.50 Put			Bond Future	2167.1100	2.1671	1380.6900	1.3807	36.289	0.0000	0.0000
2025/11/13	R248	05/02/2026	9.50 Call			Bond Future	708.9100	0.7089	1246.0400	1.2460	75.768	0.0000	0.0000
2025/11/13	R248	05/02/2026	10.00 Put			Bond Future	529.1000	0.5291	280.8700	0.2809	46.916	0.0000	0.0000
2025/11/13	R248	05/02/2026	10.00 Call			Bond Future	3242.8300	3.2428	4318.1500	4.3182	33.160	0.0000	0.0000
2025/11/13	R248	05/02/2026	10.48 Call			Bond Future	6583.2800	6.5833	7834.4700	7.8345	19.006	0.0000	0.0000
2025/11/13	R248	05/02/2026	10.48 Put			Bond Future	143.6600	0.1437	71.3000	0.0713	50.369	0.0000	0.0000
2025/11/13	R248	05/02/2026				Bond Future	9.6706	95.5977	9.5156	96.9213	1.603	0.0000	0.0000
2025/11/13	R248	05/02/2026	11.46 Call			Bond Future	13304.4500	13.3045	14620.5300	14.6205	9.892	0.0000	0.0000
2025/11/13	R248	05/02/2026	11.46 Put			Bond Future	14.2500	0.0143	6.7800	0.0068	52.421	0.0000	0.0000
2025/11/13	R248	07/05/2026				Bond Future	9.7299	92.9089	9.5703	94.2567	1.641	0.0000	0.0000
2025/11/13	R248	07/05/2026	11.72 Call			Bond Future	14558.0600	14.5581	15863.9100	15.8639	8.970	0.0000	0.0000
2025/11/13	R248	07/05/2026	11.72 Put			Bond Future	129.4600	0.1295	87.4900	0.0875	32.419	0.0000	0.0000
2025/11/13	R248	06/08/2026				Bond Future	9.7959	94.5962	9.6313	95.9688	1.680	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	
2025/11/13	R248	06/08/2026	12.37 Call	Bond Future	17900.5500	17.9006	19231.4700	19.2315	7.435	0.0000	0.0000
2025/11/13	R248	06/08/2026	12.37 Put	Bond Future	153.5400	0.1535	111.9300	0.1119	27.100	0.0000	0.0000
2025/11/13	R248	05/11/2026		Bond Future	9.8674	91.8216	9.6977	93.2186	1.720	0.0000	0.0000
2025/11/13	R248	05/11/2026	11.31 Call	Bond Future	11481.6200	11.4816	12692.2000	12.6922	10.544	0.0000	0.0000
2025/11/13	R248	05/11/2026	11.31 Put	Bond Future	884.7800	0.8848	698.3900	0.6984	21.066	0.0000	0.0000
2025/11/13	R248	04/02/2027		Bond Future	9.9507	93.4013	9.7754	94.8227	1.762	0.0000	0.0000
2025/11/13	R248	04/02/2027	10.11 Call	Bond Future	4425.7700	4.4258	5277.5600	5.2776	19.246	0.0000	0.0000
2025/11/13	R248	04/02/2027	10.11 Put	Bond Future	3164.7000	3.1647	2595.0300	2.5950	18.001	0.0000	0.0000
2025/11/13	R2R9	05/02/2026		Bond Future	9.4462	106.7743	9.3163	107.7695	1.375	0.0000	0.0000
2025/11/13	R2R9	05/02/2026	102.99 Call	Bond Future	93783.8100	93.7838	94778.9900	94.7790	1.061	0.0000	0.0000
2025/11/13	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R2R9	07/05/2026		Bond Future	9.5156	103.7503	9.3809	104.7637	1.415	0.0000	0.0000
2025/11/13	R2R9	07/05/2026	99.91 Call	Bond Future	92900.5500	92.9006	93914.0000	93.9140	1.091	0.0000	0.0000
2025/11/13	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R2R9	06/08/2026		Bond Future	9.5928	105.6340	9.4532	106.6661	1.455	0.0000	0.0000
2025/11/13	R2R9	06/08/2026	101.74 Call	Bond Future	92514.5000	92.5145	93546.6100	93.5466	1.116	0.0000	0.0000
2025/11/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R2R9	05/11/2026		Bond Future	9.6757	102.5126	9.5309	103.5631	1.497	0.0000	0.0000
2025/11/13	R2R9	05/11/2026	98.56 Call	Bond Future	91542.4900	91.5425	92593.0700	92.5931	1.148	0.0000	0.0000
2025/11/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R2R9	04/02/2027		Bond Future	9.7728	104.2752	9.6224	105.3442	1.539	0.0000	0.0000
2025/11/13	R2R9	04/02/2027	9.89 Call	Bond Future	3918.3900	3.9184	4532.3900	4.5324	15.670	0.0000	0.0000
2025/11/13	R2R9	04/02/2027	9.89 Put	Bond Future	3095.7800	3.0958	2640.7400	2.6407	14.699	0.0000	0.0000
2025/11/13	R4R2	05/02/2026		Bond Future	9.5796	108.1119	9.4396	109.2980	1.461	0.0000	0.0000
2025/11/13	R4R2	05/02/2026	103.43 Call	Bond Future	94836.6300	94.8366	96022.7500	96.0228	1.251	0.0000	0.0000
2025/11/13	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R4R2	07/05/2026		Bond Future	9.6470	104.9862	9.5024	106.1941	1.500	0.0000	0.0000
2025/11/13	R4R2	07/05/2026	100.23 Call	Bond Future	93897.1300	93.8971	95104.9800	95.1050	1.286	0.0000	0.0000
2025/11/13	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R4R2	06/08/2026		Bond Future	9.7216	106.8924	9.5719	108.1225	1.540	0.0000	0.0000
2025/11/13	R4R2	06/08/2026	102.06 Call	Bond Future	93475.0800	93.4751	94705.1800	94.7052	1.316	0.0000	0.0000
2025/11/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R4R2	05/11/2026		Bond Future	9.8010	103.6670	9.6461	104.9191	1.580	0.0000	0.0000
2025/11/13	R4R2	05/11/2026	98.76 Call	Bond Future	92444.3800	92.4444	93696.4900	93.6965	1.354	0.0000	0.0000
2025/11/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	R4R2	04/02/2027		Bond Future	9.8929	105.4493	9.7325	106.7233	1.621	0.0000	0.0000
2025/11/13	R4R2	04/02/2027	10.13 Call	Bond Future	4827.8900	4.8279	5612.2500	5.6123	16.246	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
2025/11/13	R4R2	04/02/2027	10.13 Put	Bond Future	2987.0000	2.9870	2497.3500	2.4974	16.393	0.0000	0.0000
2025/11/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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