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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2025 TO 18/11/2025

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
2025/11/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/18	2029	05/02/2026		Bond Future	145.4055	145.4055	145.2495	145.2495	0.107	0.0000
2025/11/18	2029	05/02/2026	140.11 Call	Bond Future	5295.4600	5.2955	5139.4600	5.1395	2.946	0.0000
2025/11/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	2029	07/05/2026		Bond Future	146.6329	146.6329	146.4742	146.4742	0.108	0.0000
2025/11/18	2029	07/05/2026	141.82 Call	Bond Future	4812.9100	4.8129	4654.1900	4.6542	3.298	0.0000
2025/11/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/11/18	2029	06/08/2026		Bond Future	149.3259	149.3259	149.1646	149.1646	0.108	0.0000
2025/11/18	2029	06/08/2026	144.10 Call	Bond Future	5225.8900	5.2259	5064.6300	5.0646	3.086	0.0000
2025/11/18	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	2029	05/11/2026		Bond Future	150.4914	150.4914	150.3280	150.3280	0.109	0.0000
2025/11/18	2029	05/11/2026	147.56 Call	Bond Future	2931.3500	2.9314	2768.0100	2.7680	5.572	0.0000
2025/11/18	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	2029	04/02/2027		Bond Future	153.1174	153.1174	152.9517	152.9517	0.108	0.0000
2025/11/18	2029	04/02/2027	149.72 Call	Bond Future	3397.4400	3.3974	3231.7100	3.2317	4.878	0.0000
2025/11/18	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	2030	05/02/2026		Bond Future	7.6627	101.3536	7.7157	101.1740	0.691	0.0000
2025/11/18	2030	05/02/2026	9.49 Call	Bond Future	5977.4700	5.9775	5798.4200	5.7984	2.995	0.0000
2025/11/18	2030	05/02/2026	9.49 Put	Bond Future	2.7200	0.0027	3.2800	0.0033	20.588	0.0000
2025/11/18	2030	07/05/2026		Bond Future	7.6887	103.2044	7.7458	103.0215	0.743	0.0000
2025/11/18	2030	07/05/2026	9.39 Call	Bond Future	5328.9100	5.3289	5153.0200	5.1530	3.301	0.0000
2025/11/18	2030	07/05/2026	9.39 Put	Bond Future	51.9900	0.0520	59.0100	0.0590	13.503	0.0000
2025/11/18	2030	07/05/2026	7.21 Put	Bond Future	1728.2600	1.7283	1877.7500	1.8778	8.650	0.0000
2025/11/18	2030	07/05/2026	7.21 Call	Bond Future	179.4900	0.1795	146.0700	0.1461	18.619	0.0000
2025/11/18	2030	07/05/2026	7.71 Put	Bond Future	777.1300	0.7771	866.3300	0.8663	11.478	0.0000
2025/11/18	2030	07/05/2026	7.71 Call	Bond Future	845.3400	0.8453	751.6300	0.7516	11.085	0.0000
2025/11/18	2030	07/05/2026	7.92 Call	Bond Future	1288.0100	1.2880	1172.0200	1.1720	9.005	0.0000
2025/11/18	2030	07/05/2026	7.92 Put	Bond Future	550.0000	0.5500	616.9200	0.6169	12.167	0.0000
2025/11/18	2030	06/08/2026	7.21 Put	Bond Future	1852.4600	1.8525	1997.0900	1.9971	7.807	0.0000
2025/11/18	2030	06/08/2026	7.21 Call	Bond Future	275.3200	0.2753	233.9700	0.2340	15.019	0.0000
2025/11/18	2030	06/08/2026	7.71 Put	Bond Future	1004.4600	1.0045	1099.3000	1.0993	9.442	0.0000
2025/11/18	2030	06/08/2026	7.71 Call	Bond Future	945.8000	0.9458	854.6600	0.8547	9.636	0.0000
2025/11/18	2030	06/08/2026	8.06 Call	Bond Future	1643.6600	1.6437	1523.6400	1.5236	7.302	0.0000
2025/11/18	2030	06/08/2026	8.06 Put	Bond Future	655.8600	0.6559	721.8200	0.7218	10.057	0.0000
2025/11/18	2030	06/08/2026		Bond Future	7.7295	101.0655	7.7914	100.8795	0.801	0.0000
2025/11/18	2030	06/08/2026	9.22 Call	Bond Future	4524.4700	4.5245	4356.2900	4.3563	3.717	0.0000
2025/11/18	2030	06/08/2026	9.22 Put	Bond Future	162.7000	0.1627	180.5000	0.1805	10.940	0.0000
2025/11/18	2030	05/11/2026		Bond Future	7.7729	102.8353	7.8400	102.6463	0.864	0.0000
2025/11/18	2030	05/11/2026	8.39 Call	Bond Future	2322.4700	2.3225	2188.7800	2.1888	5.756	0.0000
2025/11/18	2030	05/11/2026	8.39 Put	Bond Future	602.6000	0.6026	657.8900	0.6579	9.175	0.0000
2025/11/18	2030	04/02/2027		Bond Future	7.8459	100.5973	7.9193	100.4054	0.936	0.0000
2025/11/18	2030	04/02/2027	7.82 Call	Bond Future	1157.5100	1.1575	1063.2900	1.0633	8.140	0.0000
2025/11/18	2030	04/02/2027	7.82 Put	Bond Future	1225.1700	1.2252	1322.8400	1.3228	7.972	0.0000
2025/11/18	2031	05/02/2026		Bond Future	113.0927	113.0927	113.2375	113.2375	0.128	0.0000
2025/11/18	2031	05/02/2026	111.76 Call	Bond Future	1385.1700	1.3852	1515.6600	1.5157	9.421	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
2025/11/18	2031	05/02/2026	111.76 Put	Bond Future	52.4300	0.0524	38.1900	0.0382	27.160	0.0000	0.0000
2025/11/18	2031	07/05/2026		Bond Future	115.1851	115.1851	115.3326	115.3326	0.128	0.0000	0.0000
2025/11/18	2031	07/05/2026	113.84 Call	Bond Future	1495.8800	1.4959	1617.1800	1.6172	8.109	0.0000	0.0000
2025/11/18	2031	07/05/2026	113.84 Put	Bond Future	150.7500	0.1508	124.6000	0.1246	17.347	0.0000	0.0000
2025/11/18	2031	06/08/2026		Bond Future	114.8700	114.8700	115.0210	115.0210	0.131	0.0000	0.0000
2025/11/18	2031	06/08/2026	113.81 Call	Bond Future	1372.9700	1.3730	1483.1500	1.4832	8.025	0.0000	0.0000
2025/11/18	2031	06/08/2026	113.81 Put	Bond Future	313.0000	0.3130	272.2000	0.2722	13.035	0.0000	0.0000
2025/11/18	2031	05/11/2026		Bond Future	116.9087	116.9087	117.0627	117.0627	0.132	0.0000	0.0000
2025/11/18	2031	05/11/2026	111.49 Call	Bond Future	5420.4200	5.4204	5573.9600	5.5740	2.833	0.0000	0.0000
2025/11/18	2031	05/11/2026	111.49 Put	Bond Future	1.7200	0.0017	1.3100	0.0013	23.837	0.0000	0.0000
2025/11/18	2031	04/02/2027		Bond Future	116.4815	116.4815	116.6400	116.6400	0.136	0.0000	0.0000
2025/11/18	2031	04/02/2027	116.18 Call	Bond Future	1024.1400	1.0241	1114.0400	1.1140	8.778	0.0000	0.0000
2025/11/18	2031	04/02/2027	116.18 Put	Bond Future	722.6100	0.7226	654.0400	0.6540	9.489	0.0000	0.0000
2025/11/18	2032	05/02/2026		Bond Future	8.1723	103.3674	8.2188	103.1458	0.570	0.0000	0.0000
2025/11/18	2032	05/02/2026	10.16 Call	Bond Future	8941.9800	8.9420	8721.2000	8.7212	2.469	0.0000	0.0000
2025/11/18	2032	05/02/2026	10.16 Put	Bond Future	5.0500	0.0051	5.7900	0.0058	14.653	0.0000	0.0000
2025/11/18	2032	07/05/2026		Bond Future	8.2145	101.0951	8.2636	100.8696	0.598	0.0000	0.0000
2025/11/18	2032	07/05/2026	10.14 Call	Bond Future	8459.9100	8.4599	8241.4200	8.2414	2.583	0.0000	0.0000
2025/11/18	2032	07/05/2026	10.14 Put	Bond Future	68.2800	0.0683	75.3400	0.0753	10.340	0.0000	0.0000
2025/11/18	2032	06/08/2026		Bond Future	8.2674	102.9270	8.3192	102.6976	0.627	0.0000	0.0000
2025/11/18	2032	06/08/2026	10.12 Call	Bond Future	7988.1100	7.9881	7773.9500	7.7740	2.681	0.0000	0.0000
2025/11/18	2032	06/08/2026	10.12 Put	Bond Future	178.4900	0.1785	193.7300	0.1937	8.538	0.0000	0.0000
2025/11/18	2032	05/11/2026		Bond Future	8.3302	100.5722	8.3850	100.3390	0.657	0.0000	0.0000
2025/11/18	2032	05/11/2026	9.16 Call	Bond Future	4228.6600	4.2287	4051.1900	4.0512	4.197	0.0000	0.0000
2025/11/18	2032	05/11/2026	9.16 Put	Bond Future	767.0200	0.7670	822.7200	0.8227	7.262	0.0000	0.0000
2025/11/18	2032	04/02/2027		Bond Future	8.4143	102.3007	8.4723	102.0639	0.690	0.0000	0.0000
2025/11/18	2032	04/02/2027	8.48 Call	Bond Future	1985.4600	1.9855	1859.7900	1.8598	6.330	0.0000	0.0000
2025/11/18	2032	04/02/2027	8.48 Put	Bond Future	1717.4000	1.7174	1828.5400	1.8285	6.471	0.0000	0.0000
2025/11/18	2033	05/02/2026		Bond Future	140.2212	140.2212	140.0213	140.0213	0.143	0.0000	0.0000
2025/11/18	2033	05/02/2026	132.88 Call	Bond Future	7341.1700	7.3412	7141.3200	7.1413	2.722	0.0000	0.0000
2025/11/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2033	07/05/2026		Bond Future	141.2505	141.2505	141.0471	141.0471	0.144	0.0000	0.0000
2025/11/18	2033	07/05/2026	135.16 Call	Bond Future	6090.5400	6.0905	5887.1400	5.8871	3.340	0.0000	0.0000
2025/11/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2033	06/08/2026		Bond Future	143.8447	143.8447	143.6379	143.6379	0.144	0.0000	0.0000
2025/11/18	2033	06/08/2026	134.25 Call	Bond Future	9594.6900	9.5947	9387.9200	9.3879	2.155	0.0000	0.0000
2025/11/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2033	05/11/2026		Bond Future	144.8092	144.8092	144.5995	144.5995	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	
2025/11/18	2033	05/11/2026	137.26 Call	Bond Future	7549.1600	7.5492	7339.4900	7.3395	2.777	0.0000	0.0000
2025/11/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2033	04/02/2027		Bond Future	147.3362	147.3362	147.1233	147.1233	0.144	0.0000	0.0000
2025/11/18	2033	04/02/2027	142.71 Call	Bond Future	4626.2100	4.6262	4413.3400	4.4133	4.601	0.0000	0.0000
2025/11/18	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2037	05/02/2026	12.73 Call	Bond Future	20671.9100	20.6719	20367.0700	20.3671	1.475	0.0000	0.0000
2025/11/18	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.40 Put	Bond Future	2.8800	0.0029	3.2800	0.0033	13.889	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.40 Call	Bond Future	13926.2200	13.9262	13621.7800	13.6218	2.186	0.0000	0.0000
2025/11/18	2037	05/02/2026	9.65 Call	Bond Future	4020.3200	4.0203	3760.1500	3.7602	6.471	0.0000	0.0000
2025/11/18	2037	05/02/2026	9.65 Put	Bond Future	319.9700	0.3200	364.6400	0.3646	13.961	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.10 Call	Bond Future	6597.1800	6.5972	6307.7400	6.3077	4.387	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.10 Put	Bond Future	108.5900	0.1086	123.9900	0.1240	14.182	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.86 Call	Bond Future	16350.0600	16.3501	16045.2700	16.0453	1.864	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.86 Put	Bond Future	0.3800	0.0004	0.4300	0.0004	13.158	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.36 Call	Bond Future	13710.9200	13.7109	13406.5500	13.4066	2.220	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.36 Put	Bond Future	3.4000	0.0034	3.8700	0.0039	13.824	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.65 Put	Bond Future	29.6300	0.0296	33.6900	0.0337	13.702	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.65 Call	Bond Future	9772.2600	9.7723	9471.4800	9.4715	3.078	0.0000	0.0000
2025/11/18	2037	05/02/2026	12.27 Call	Bond Future	18428.8300	18.4288	18124.0000	18.1240	1.654	0.0000	0.0000
2025/11/18	2037	05/02/2026	12.27 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.90 Put	Bond Future	17.0700	0.0171	19.3300	0.0193	13.240	0.0000	0.0000
2025/11/18	2037	05/02/2026	10.90 Call	Bond Future	11185.2600	11.1853	10882.6800	10.8827	2.705	0.0000	0.0000
2025/11/18	2037	05/02/2026		Bond Future	9.0805	96.2500	9.1263	95.9452	0.504	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.20 Call	Bond Future	12842.8000	12.8428	12538.8300	12.5388	2.367	0.0000	0.0000
2025/11/18	2037	05/02/2026	11.20 Put	Bond Future	6.4600	0.0065	7.3300	0.0073	13.467	0.0000	0.0000
2025/11/18	2037	07/05/2026		Bond Future	9.1437	98.0076	9.1912	97.6972	0.520	0.0000	0.0000
2025/11/18	2037	07/05/2026	11.32 Call	Bond Future	13009.9600	13.0100	12707.3000	12.7073	2.326	0.0000	0.0000
2025/11/18	2037	07/05/2026	11.32 Put	Bond Future	84.2200	0.0842	92.0100	0.0920	9.250	0.0000	0.0000
2025/11/18	2037	07/05/2026	9.00 Put	Bond Future	2248.9400	2.2489	2427.7400	2.4277	7.950	0.0000	0.0000
2025/11/18	2037	07/05/2026	9.00 Call	Bond Future	1301.7600	1.3018	1170.1100	1.1701	10.113	0.0000	0.0000
2025/11/18	2037	07/05/2026	9.49 Put	Bond Future	1062.0100	1.0620	1158.6300	1.1586	9.098	0.0000	0.0000
2025/11/18	2037	07/05/2026	9.49 Call	Bond Future	3293.7000	3.2937	3079.8700	3.0799	6.492	0.0000	0.0000
2025/11/18	2037	07/05/2026	10.06 Call	Bond Future	6220.6700	6.2207	5954.3000	5.9543	4.282	0.0000	0.0000
2025/11/18	2037	07/05/2026	10.06 Put	Bond Future	465.9800	0.4660	510.0600	0.5101	9.460	0.0000	0.0000
2025/11/18	2037	07/05/2026	12.40 Call	Bond Future	18466.0200	18.4660	18156.2500	18.1563	1.678	0.0000	0.0000
2025/11/18	2037	07/05/2026	12.40 Put	Bond Future	6.0400	0.0060	6.7200	0.0067	11.258	0.0000	0.0000
2025/11/18	2037	07/05/2026	10.95 Put	Bond Future	140.8500	0.1409	153.9500	0.1540	9.301	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	
2025/11/18	2037	07/05/2026	10.95 Call	Bond Future	11044.5500	11.0446	10747.2000	10.7472	2.692	0.0000	0.0000
2025/11/18	2037	06/08/2026	11.30 Call	Bond Future	12445.7600	12.4458	12148.5600	12.1486	2.388	0.0000	0.0000
2025/11/18	2037	06/08/2026	11.30 Put	Bond Future	254.3700	0.2544	273.0400	0.2730	7.340	0.0000	0.0000
2025/11/18	2037	06/08/2026	10.70 Call	Bond Future	9376.0400	9.3760	9094.5000	9.0945	3.003	0.0000	0.0000
2025/11/18	2037	06/08/2026	10.70 Put	Bond Future	467.3500	0.4674	501.6800	0.5017	7.346	0.0000	0.0000
2025/11/18	2037	06/08/2026	10.02 Put	Bond Future	948.6300	0.9486	1017.3800	1.0174	7.247	0.0000	0.0000
2025/11/18	2037	06/08/2026	10.02 Call	Bond Future	5919.7300	5.9197	5672.6100	5.6726	4.175	0.0000	0.0000
2025/11/18	2037	06/08/2026		Bond Future	9.2166	95.5238	9.2660	95.2080	0.536	0.0000	0.0000
2025/11/18	2037	06/08/2026	11.71 Call	Bond Future	14465.4400	14.4654	14159.8400	14.1598	2.113	0.0000	0.0000
2025/11/18	2037	06/08/2026	11.71 Put	Bond Future	128.5400	0.1285	138.8100	0.1388	7.990	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.83 Call	Bond Future	9759.9600	9.7600	9482.4400	9.4824	2.843	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.83 Put	Bond Future	697.1100	0.6971	740.6800	0.7407	6.250	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.23 Call	Bond Future	6849.3300	6.8493	6600.1700	6.6002	3.638	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.23 Put	Bond Future	1170.3700	1.1704	1242.3000	1.2423	6.146	0.0000	0.0000
2025/11/18	2037	05/11/2026	9.46 Put	Bond Future	2342.6700	2.3427	2478.2800	2.4783	5.789	0.0000	0.0000
2025/11/18	2037	05/11/2026	9.46 Call	Bond Future	3410.4300	3.4104	3224.9500	3.2250	5.439	0.0000	0.0000
2025/11/18	2037	05/11/2026		Bond Future	9.2889	97.1962	9.3401	96.8751	0.551	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.62 Call	Bond Future	8730.5300	8.7305	8461.3000	8.4613	3.084	0.0000	0.0000
2025/11/18	2037	05/11/2026	10.62 Put	Bond Future	831.9800	0.8320	883.8400	0.8838	6.233	0.0000	0.0000
2025/11/18	2037	04/02/2027		Bond Future	9.3759	94.6102	9.4291	94.2839	0.567	0.0000	0.0000
2025/11/18	2037	04/02/2027	9.51 Call	Bond Future	3636.2800	3.6363	3453.3800	3.4534	5.030	0.0000	0.0000
2025/11/18	2037	04/02/2027	9.51 Put	Bond Future	2816.2100	2.8162	2959.6100	2.9596	5.092	0.0000	0.0000
2025/11/18	2038	05/02/2026		Bond Future	151.4369	151.4369	151.3428	151.3428	0.062	0.0000	0.0000
2025/11/18	2038	05/02/2026	143.20 Call	Bond Future	8236.8600	8.2369	8142.8200	8.1428	1.142	0.0000	0.0000
2025/11/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2038	07/05/2026		Bond Future	154.2387	154.2387	154.1430	154.1430	0.062	0.0000	0.0000
2025/11/18	2038	07/05/2026	144.53 Call	Bond Future	9708.7000	9.7087	9612.9600	9.6130	0.986	0.0000	0.0000
2025/11/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2038	06/08/2026		Bond Future	154.8648	154.8648	154.7682	154.7682	0.062	0.0000	0.0000
2025/11/18	2038	06/08/2026	144.72 Call	Bond Future	10144.7500	10.1448	10048.2200	10.0482	0.952	0.0000	0.0000
2025/11/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2038	05/11/2026		Bond Future	157.6143	157.6143	157.5163	157.5163	0.062	0.0000	0.0000
2025/11/18	2038	05/11/2026	146.31 Call	Bond Future	11304.3100	11.3043	11206.2800	11.2063	0.867	0.0000	0.0000
2025/11/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2038	04/02/2027		Bond Future	158.1255	158.1255	158.0277	158.0277	0.062	0.0000	0.0000
2025/11/18	2038	04/02/2027	153.83 Call	Bond Future	4295.5300	4.2955	4197.6600	4.1977	2.278	0.0000	0.0000
2025/11/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2040	05/02/2026	10.24 Call	Bond Future	6561.0600	6.5611	6064.6700	6.0647	7.566	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
2025/11/18	2040	05/02/2026	10.24 Put	Bond Future	168.6000	0.1686	210.0200	0.2100	24.567	0.0000	0.0000
2025/11/18	2040	05/02/2026	9.05 Put	Bond Future	2772.3100	2.7723	3188.6300	3.1886	15.017	0.0000	0.0000
2025/11/18	2040	05/02/2026	9.05 Call	Bond Future	446.8800	0.4469	325.3900	0.3254	27.186	0.0000	0.0000
2025/11/18	2040	05/02/2026	10.35 Put	Bond Future	128.8800	0.1289	160.8700	0.1609	24.822	0.0000	0.0000
2025/11/18	2040	05/02/2026	10.35 Call	Bond Future	7270.9800	7.2710	6765.1600	6.7652	6.957	0.0000	0.0000
2025/11/18	2040	05/02/2026	10.75 Call	Bond Future	9843.3500	9.8434	9318.0800	9.3181	5.336	0.0000	0.0000
2025/11/18	2040	05/02/2026	10.75 Put	Bond Future	49.9200	0.0499	62.4600	0.0625	25.120	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.15 Call	Bond Future	12352.7800	12.3528	11820.0600	11.8201	4.313	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.15 Put	Bond Future	20.6600	0.0207	25.7500	0.0258	24.637	0.0000	0.0000
2025/11/18	2040	05/02/2026	9.80 Put	Bond Future	485.0100	0.4850	596.6300	0.5966	23.014	0.0000	0.0000
2025/11/18	2040	05/02/2026	9.80 Call	Bond Future	3786.8200	3.7868	3360.6300	3.3606	11.255	0.0000	0.0000
2025/11/18	2040	05/02/2026	13.23 Call	Bond Future	23919.2500	23.9193	23381.4400	23.3814	2.248	0.0000	0.0000
2025/11/18	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.82 Put	Bond Future	1.7800	0.0018	2.2800	0.0023	28.090	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.82 Call	Bond Future	16348.8200	16.3488	15811.5100	15.8115	3.287	0.0000	0.0000
2025/11/18	2040	05/02/2026		Bond Future	9.3524	97.5260	9.4238	96.9881	0.764	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.49 Call	Bond Future	14412.3600	14.4124	13876.3300	13.8763	3.719	0.0000	0.0000
2025/11/18	2040	05/02/2026	11.49 Put	Bond Future	6.8000	0.0068	8.5800	0.0086	26.176	0.0000	0.0000
2025/11/18	2040	07/05/2026		Bond Future	9.4174	99.3069	9.4913	98.7593	0.784	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.67 Call	Bond Future	14961.4200	14.9614	14426.8600	14.4269	3.573	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.67 Put	Bond Future	80.6700	0.0807	93.7100	0.0937	16.165	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.53 Call	Bond Future	19695.9300	19.6959	19150.3700	19.1504	2.770	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.53 Put	Bond Future	10.4500	0.0105	12.4900	0.0125	19.522	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.03 Call	Bond Future	16980.5600	16.9806	16439.2400	16.4392	3.188	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.03 Put	Bond Future	35.7400	0.0357	42.0200	0.0420	17.571	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.12 Put	Bond Future	183.1200	0.1831	211.9100	0.2119	15.722	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.12 Call	Bond Future	11754.9400	11.7549	11236.1300	11.2361	4.414	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.22 Call	Bond Future	18025.8600	18.0259	17482.4100	17.4824	3.015	0.0000	0.0000
2025/11/18	2040	07/05/2026	12.22 Put	Bond Future	22.7000	0.0227	26.8500	0.0269	18.282	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.72 Call	Bond Future	15244.4400	15.2444	14708.6700	14.7087	3.515	0.0000	0.0000
2025/11/18	2040	07/05/2026	11.72 Put	Bond Future	72.3100	0.0723	84.1400	0.0841	16.360	0.0000	0.0000
2025/11/18	2040	07/05/2026	10.70 Put	Bond Future	317.8200	0.3178	367.8200	0.3678	15.732	0.0000	0.0000
2025/11/18	2040	07/05/2026	10.70 Call	Bond Future	9229.1500	9.2292	8731.5500	8.7316	5.392	0.0000	0.0000
2025/11/18	2040	06/08/2026		Bond Future	9.4913	96.5960	9.5677	96.0387	0.806	0.0000	0.0000
2025/11/18	2040	06/08/2026	12.19 Call	Bond Future	17265.0800	17.2651	16722.0100	16.7220	3.145	0.0000	0.0000
2025/11/18	2040	06/08/2026	12.19 Put	Bond Future	102.9400	0.1029	117.2000	0.1172	13.853	0.0000	0.0000
2025/11/18	2040	05/11/2026		Bond Future	9.5639	98.2869	9.6430	97.7201	0.827	0.0000	0.0000
2025/11/18	2040	05/11/2026	11.06 Call	Bond Future	10784.7800	10.7848	10300.4400	10.3004	4.491	0.0000	0.0000
2025/11/18	2040	05/11/2026	11.06 Put	Bond Future	823.4200	0.8234	905.9600	0.9060	10.024	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	
2025/11/18	2040	05/11/2026	11.27 Call	Bond Future	11933.6700	11.9337	11436.6000	11.4366	4.165	0.0000	0.0000
2025/11/18	2040	05/11/2026	11.27 Put	Bond Future	694.7800	0.6948	764.5900	0.7646	10.048	0.0000	0.0000
2025/11/18	2040	05/11/2026	10.67 Call	Bond Future	8660.4400	8.6604	8207.0700	8.2071	5.235	0.0000	0.0000
2025/11/18	2040	05/11/2026	10.67 Put	Bond Future	1146.9500	1.1470	1260.4600	1.2605	9.897	0.0000	0.0000
2025/11/18	2040	05/11/2026	9.91 Put	Bond Future	2259.9700	2.2600	2471.6200	2.4716	9.365	0.0000	0.0000
2025/11/18	2040	05/11/2026	9.91 Call	Bond Future	4706.0900	4.7061	4350.8600	4.3509	7.548	0.0000	0.0000
2025/11/18	2040	04/02/2027		Bond Future	9.6496	95.4691	9.7315	94.8928	0.849	0.0000	0.0000
2025/11/18	2040	04/02/2027	9.93 Call	Bond Future	4632.2000	4.6322	4286.9000	4.2869	7.454	0.0000	0.0000
2025/11/18	2040	04/02/2027	9.93 Put	Bond Future	2679.5500	2.6796	2910.5300	2.9105	8.620	0.0000	0.0000
2025/11/18	2043	05/02/2026		Bond Future	114.1197	114.1197	114.1082	114.1082	0.010	0.0000	0.0000
2025/11/18	2043	05/02/2026	109.66 Call	Bond Future	4509.7385	4.5097	4497.1427	4.4971	0.279	0.0000	0.0000
2025/11/18	2043	05/02/2026	109.66 Put	Bond Future	50.0285	0.0500	48.9527	0.0490	2.150	0.0000	0.0000
2025/11/18	2043	07/05/2026		Bond Future	116.2311	116.2311	116.2194	116.2194	0.010	0.0000	0.0000
2025/11/18	2043	07/05/2026	111.70 Call	Bond Future	4796.7129	4.7967	4783.9255	4.7839	0.267	0.0000	0.0000
2025/11/18	2043	07/05/2026	111.70 Put	Bond Future	265.5929	0.2656	264.5755	0.2646	0.383	0.0000	0.0000
2025/11/18	2043	06/08/2026		Bond Future	115.5025	115.5025	115.4915	115.4915	0.010	0.0000	0.0000
2025/11/18	2043	06/08/2026	110.88 Call	Bond Future	5126.4071	5.1264	5114.7261	5.1147	0.228	0.0000	0.0000
2025/11/18	2043	06/08/2026	110.88 Put	Bond Future	503.8971	0.5039	503.2761	0.5033	0.123	0.0000	0.0000
2025/11/18	2043	05/11/2026		Bond Future	117.5522	117.5522	117.5412	117.5412	0.009	0.0000	0.0000
2025/11/18	2043	05/11/2026	112.84 Call	Bond Future	5436.4340	5.4364	5425.2993	5.4253	0.205	0.0000	0.0000
2025/11/18	2043	05/11/2026	112.84 Put	Bond Future	724.2740	0.7243	724.0793	0.7241	0.027	0.0000	0.0000
2025/11/18	2043	04/02/2027		Bond Future	116.6969	116.6969	116.6878	116.6878	0.008	0.0000	0.0000
2025/11/18	2043	04/02/2027	117.63 Call	Bond Future	2311.0539	2.3111	2303.8180	2.3038	0.313	0.0000	0.0000
2025/11/18	2043	04/02/2027	117.63 Put	Bond Future	3244.1539	3.2442	3246.0180	3.2460	0.057	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.00 Put	Bond Future	510.9000	0.5109	610.5700	0.6106	19.509	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.00 Call	Bond Future	3940.2000	3.9402	3550.5600	3.5506	9.889	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.45 Call	Bond Future	13505.1100	13.5051	13019.4000	13.0194	3.596	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.45 Put	Bond Future	18.0500	0.0181	21.6500	0.0217	19.945	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.25 Call	Bond Future	12235.3700	12.2354	11751.6100	11.7516	3.954	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.25 Put	Bond Future	27.2600	0.0273	32.8100	0.0328	20.360	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.50 Call	Bond Future	13818.1100	13.8181	13332.0400	13.3320	3.518	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.50 Put	Bond Future	16.3300	0.0163	19.5700	0.0196	19.841	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.90 Put	Bond Future	58.9300	0.0589	71.2100	0.0712	20.838	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.90 Call	Bond Future	9949.2700	9.9493	9472.2400	9.4722	4.795	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.07 Put	Bond Future	429.4600	0.4295	514.5600	0.5146	19.816	0.0000	0.0000
2025/11/18	2044	05/02/2026	10.07 Call	Bond Future	4388.7600	4.3888	3984.5500	3.9846	9.210	0.0000	0.0000
2025/11/18	2044	05/02/2026		Bond Future	9.5620	93.3295	9.6229	92.8402	0.638	0.0000	0.0000
2025/11/18	2044	05/02/2026	11.56 Call	Bond Future	14190.0000	14.1900	13703.3400	13.7033	3.430	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
2025/11/18	2044	05/02/2026	11.56 Put	Bond Future	13.1500	0.0132	15.8000	0.0158	20.152	0.0000	0.0000
2025/11/18	2044	07/05/2026		Bond Future	9.6262	95.0338	9.6891	94.5355	0.654	0.0000	0.0000
2025/11/18	2044	07/05/2026	11.80 Call	Bond Future	15188.8300	15.1888	14704.4500	14.7045	3.189	0.0000	0.0000
2025/11/18	2044	07/05/2026	11.80 Put	Bond Future	106.7800	0.1068	120.6700	0.1207	13.008	0.0000	0.0000
2025/11/18	2044	07/05/2026	Put	Bond Future	5744.6700	5.7447	6131.4200	6.1314	6.732	0.0000	0.0000
2025/11/18	2044	07/05/2026	Call	Bond Future	778.4700	0.7785	666.9500	0.6670	14.326	0.0000	0.0000
2025/11/18	2044	07/05/2026	10.00 Call	Bond Future	4260.9300	4.2609	3918.5100	3.9185	8.036	0.0000	0.0000
2025/11/18	2044	07/05/2026	10.00 Put	Bond Future	1359.8600	1.3599	1515.7100	1.5157	11.461	0.0000	0.0000
2025/11/18	2044	06/08/2026		Bond Future	9.6983	92.3708	9.7633	91.8637	0.670	0.0000	0.0000
2025/11/18	2044	06/08/2026	12.42 Call	Bond Future	18152.9400	18.1529	17658.5900	17.6586	2.723	0.0000	0.0000
2025/11/18	2044	06/08/2026	12.42 Put	Bond Future	111.7100	0.1117	124.4900	0.1245	11.440	0.0000	0.0000
2025/11/18	2044	05/11/2026		Bond Future	9.7688	93.9877	9.8359	93.4719	0.686	0.0000	0.0000
2025/11/18	2044	05/11/2026	11.34 Call	Bond Future	11832.3500	11.8324	11385.6200	11.3856	3.775	0.0000	0.0000
2025/11/18	2044	05/11/2026	11.34 Put	Bond Future	817.6500	0.8177	886.7100	0.8867	8.446	0.0000	0.0000
2025/11/18	2044	04/02/2027		Bond Future	9.8510	91.2210	9.9202	90.6967	0.703	0.0000	0.0000
2025/11/18	2044	04/02/2027	10.18 Call	Bond Future	5354.9100	5.3549	5031.7800	5.0318	6.034	0.0000	0.0000
2025/11/18	2044	04/02/2027	10.18 Put	Bond Future	2902.8100	2.9028	3103.9400	3.1039	6.929	0.0000	0.0000
2025/11/18	2046	05/02/2026		Bond Future	133.3025	133.3025	133.0925	133.0925	0.158	0.0000	0.0000
2025/11/18	2046	05/02/2026	121.65 Call	Bond Future	11652.4600	11.6525	11442.4700	11.4425	1.802	0.0000	0.0000
2025/11/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2046	07/05/2026		Bond Future	133.4701	133.4701	133.2567	133.2567	0.160	0.0000	0.0000
2025/11/18	2046	07/05/2026	124.95 Call	Bond Future	8520.1200	8.5201	8306.6900	8.3067	2.505	0.0000	0.0000
2025/11/18	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2046	06/08/2026		Bond Future	135.9211	135.9211	135.7040	135.7040	0.160	0.0000	0.0000
2025/11/18	2046	06/08/2026	122.38 Call	Bond Future	13541.0700	13.5411	13324.0000	13.3240	1.603	0.0000	0.0000
2025/11/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2046	05/11/2026		Bond Future	135.9985	135.9985	135.7786	135.7786	0.162	0.0000	0.0000
2025/11/18	2046	05/11/2026	125.48 Call	Bond Future	10518.5100	10.5185	10298.5900	10.2986	2.091	0.0000	0.0000
2025/11/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2046	04/02/2027		Bond Future	138.3703	138.3703	138.1469	138.1469	0.161	0.0000	0.0000
2025/11/18	2046	04/02/2027	131.09 Call	Bond Future	7280.2500	7.2803	7056.9400	7.0569	3.067	0.0000	0.0000
2025/11/18	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2050	05/02/2026		Bond Future	132.9919	132.9919	133.2027	133.2027	0.159	0.0000	0.0000
2025/11/18	2050	05/02/2026	122.82 Call	Bond Future	10171.9200	10.1719	10382.7200	10.3827	2.072	0.0000	0.0000
2025/11/18	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2050	07/05/2026		Bond Future	135.4523	135.4523	135.6672	135.6672	0.159	0.0000	0.0000
2025/11/18	2050	07/05/2026	124.07 Call	Bond Future	11382.3200	11.3823	11597.2200	11.5972	1.888	0.0000	0.0000
2025/11/18	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/18	2050	06/08/2026		Bond Future	135.4818	135.4818	135.7013	0.162	0.0000	0.0000
2025/11/18	2050	06/08/2026	123.27 Call	Bond Future	12211.7600	12.2118	12431.3400	1.798	0.0000	0.0000
2025/11/18	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2050	05/11/2026		Bond Future	137.8870	137.8870	138.1109	0.162	0.0000	0.0000
2025/11/18	2050	05/11/2026	123.84 Call	Bond Future	14046.9800	14.0470	14270.8700	1.594	0.0000	0.0000
2025/11/18	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	2050	04/02/2027		Bond Future	137.7979	137.7979	138.0274	0.167	0.0000	0.0000
2025/11/18	2050	04/02/2027	132.39 Call	Bond Future	5407.8900	5.4079	5637.3800	4.244	0.0000	0.0000
2025/11/18	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/18	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/18	AL37	05/02/2026		Index Future	1249.7510	1249.7510	1247.3540	0.192	0.0000	0.0000
2025/11/18	AL37	07/05/2026		Index Future	1272.5720	1272.5720	1270.1310	0.192	0.0000	0.0000
2025/11/18	AL37	06/08/2026		Index Future	1295.4060	1295.4060	1292.9240	0.192	0.0000	0.0000
2025/11/18	AL37	05/11/2026		Index Future	1318.3920	1318.3920	1315.8700	0.191	0.0000	0.0000
2025/11/18	AL37	04/02/2027		Index Future	1341.1410	1341.1410	1338.5790	0.191	0.0000	0.0000
2025/11/18	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/18	AL7T	05/02/2026		Index Future	1590.0610	1590.0610	1585.2220	0.304	0.0000	0.0000
2025/11/18	AL7T	07/05/2026		Index Future	1619.0950	1619.0950	1614.1680	0.304	0.0000	0.0000
2025/11/18	AL7T	06/08/2026		Index Future	1648.1470	1648.1470	1643.1350	0.304	0.0000	0.0000
2025/11/18	AL7T	05/11/2026		Index Future	1677.3930	1677.3930	1672.2960	0.304	0.0000	0.0000
2025/11/18	AL7T	04/02/2027		Index Future	1706.3360	1706.3360	1701.1560	0.304	0.0000	0.0000
2025/11/18	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/18	ALBI	05/02/2026		Index Future	1344.5620	1344.5620	1339.9070	0.346	0.0000	0.0000
2025/11/18	ALBI	07/05/2026		Index Future	1369.1130	1369.1130	1364.3730	0.346	0.0000	0.0000
2025/11/18	ALBI	06/08/2026		Index Future	1393.6800	1393.6800	1388.8580	0.346	0.0000	0.0000
2025/11/18	ALBI	05/11/2026		Index Future	1418.4100	1418.4100	1413.5060	0.346	0.0000	0.0000
2025/11/18	ALBI	04/02/2027		Index Future	1442.8840	1442.8840	1437.9000	0.345	0.0000	0.0000
2025/11/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/18	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/11/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CC42	31/03/2042		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	
2025/11/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/18	ES33	05/02/2026		Bond Future	9.2302	93.7581	9.2813	93.5004	0.554	0.0000	0.0000
2025/11/18	ES33	05/02/2026	11.49 Call	Bond Future	10562.6700	10.5627	10304.9500	10.3050	2.440	0.0000	0.0000
2025/11/18	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES33	07/05/2026		Bond Future	9.3081	91.6986	9.3615	91.4361	0.574	0.0000	0.0000
2025/11/18	ES33	07/05/2026	11.69 Call	Bond Future	10818.0900	10.8181	10555.5700	10.5556	2.427	0.0000	0.0000
2025/11/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES33	06/08/2026		Bond Future	9.3970	93.3819	9.4530	93.1148	0.596	0.0000	0.0000
2025/11/18	ES33	06/08/2026	12.02 Call	Bond Future	11513.2700	11.5133	11246.1600	11.2462	2.320	0.0000	0.0000
2025/11/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES33	05/11/2026		Bond Future	9.4990	91.2467	9.5576	90.9751	0.617	0.0000	0.0000
2025/11/18	ES33	05/11/2026	10.83 Call	Bond Future	5918.2800	5.9183	5646.7200	5.6467	4.588	0.0000	0.0000
2025/11/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES33	04/02/2027		Bond Future	9.6244	92.8350	9.6861	92.5589	0.640	0.0000	0.0000
2025/11/18	ES33	04/02/2027	9.70 Call	Bond Future	338.3900	0.3384	62.3500	0.0624	81.575	0.0000	0.0000
2025/11/18	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES42	05/02/2026		Bond Future	9.7582	92.3576	9.8191	91.9053	0.625	0.0000	0.0000
2025/11/18	ES42	05/02/2026	11.85 Call	Bond Future	13757.8300	13.7578	13305.5800	13.3056	3.287	0.0000	0.0000
2025/11/18	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES42	07/05/2026		Bond Future	9.8275	89.8017	9.8905	89.3410	0.641	0.0000	0.0000
2025/11/18	ES42	07/05/2026	12.20 Call	Bond Future	15160.2600	15.1603	14699.5800	14.6996	3.039	0.0000	0.0000
2025/11/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES42	06/08/2026		Bond Future	9.9024	91.4495	9.9674	90.9807	0.657	0.0000	0.0000
2025/11/18	ES42	06/08/2026	12.65 Call	Bond Future	16975.2000	16.9752	16506.3300	16.5063	2.762	0.0000	0.0000
2025/11/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES42	05/11/2026		Bond Future	9.9826	88.8085	10.0499	88.3315	0.673	0.0000	0.0000
2025/11/18	ES42	05/11/2026	11.66 Call	Bond Future	10843.6800	10.8437	10366.7100	10.3667	4.399	0.0000	0.0000
2025/11/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	ES42	04/02/2027		Bond Future	10.0743	90.3522	10.1438	89.8673	0.690	0.0000	0.0000
2025/11/18	ES42	04/02/2027	10.29 Call	Bond Future	1492.3100	1.4923	1007.3600	1.0074	32.497	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	
2025/11/18	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/18	GOVI	05/02/2026		GOVI	1320.0120	1320.0120	1315.4500	1315.4500	0.346	0.0000	0.0000
2025/11/18	GOVI	05/02/2026	1,150. Call 00	GOVI	1700120.0000	170.0120	1654500.0000	165.4500	2.683	0.0000	0.0000
2025/11/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GOVI	07/05/2026		GOVI	1344.1150	1344.1150	1339.4700	1339.4700	0.346	0.0000	0.0000
2025/11/18	GOVI	07/05/2026	1,177. Call 00	GOVI	1671150.0000	167.1150	1624700.0000	162.4700	2.780	0.0000	0.0000
2025/11/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GOVI	06/08/2026		GOVI	1368.2330	1368.2330	1363.5080	1363.5080	0.345	0.0000	0.0000
2025/11/18	GOVI	06/08/2026	1,189. Call 00	GOVI	1792330.0000	179.2330	1745080.0000	174.5080	2.636	0.0000	0.0000
2025/11/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GOVI	05/11/2026		GOVI	1392.5120	1392.5120	1387.7060	1387.7060	0.345	0.0000	0.0000
2025/11/18	GOVI	05/11/2026	1,277. Call 00	GOVI	1155120.0000	115.5120	1107060.0000	110.7060	4.161	0.0000	0.0000
2025/11/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GOVI	04/02/2027		GOVI	1416.5390	1416.5390	1411.6550	1411.6550	0.345	0.0000	0.0000
2025/11/18	GOVI	04/02/2027	1,369. Call 00	GOVI	475390.0000	47.5390	426550.0000	42.6550	10.274	0.0000	0.0000
2025/11/18	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/18	I258	05/02/2026		Bond Future	119.8666	119.8666	120.2506	120.2506	0.320	0.0000	0.0000
2025/11/18	I258	05/02/2026	111.65 Call	Bond Future	8237.1071	8.2371	8615.4218	8.6154	4.593	0.0000	0.0000
2025/11/18	I258	05/02/2026	111.65 Put	Bond Future	20.5571	0.0206	14.8618	0.0149	27.705	0.0000	0.0000
2025/11/18	I258	07/05/2026		Bond Future	122.0844	122.0844	122.4754	122.4754	0.320	0.0000	0.0000
2025/11/18	I258	07/05/2026	113.73 Call	Bond Future	8554.5031	8.5545	8916.4831	8.9165	4.231	0.0000	0.0000
2025/11/18	I258	07/05/2026	113.73 Put	Bond Future	200.1231	0.2001	171.1231	0.1711	14.491	0.0000	0.0000
2025/11/18	I258	06/08/2026		Bond Future	121.4633	121.4633	121.8624	121.8624	0.329	0.0000	0.0000
2025/11/18	I258	06/08/2026	112.95 Call	Bond Future	8971.1217	8.9711	9322.2371	9.3222	3.914	0.0000	0.0000
2025/11/18	I258	06/08/2026	112.95 Put	Bond Future	457.8117	0.4578	409.8271	0.4098	10.481	0.0000	0.0000
2025/11/18	I258	05/11/2026		Bond Future	123.6188	123.6188	124.0254	124.0254	0.329	0.0000	0.0000
2025/11/18	I258	05/11/2026	114.95 Call	Bond Future	9401.0366	9.4010	9745.4756	9.7455	3.664	0.0000	0.0000
2025/11/18	I258	05/11/2026	114.95 Put	Bond Future	732.2766	0.7323	670.0556	0.6701	8.497	0.0000	0.0000
2025/11/18	I258	04/02/2027		Bond Future	122.8694	122.8694	123.2852	123.2852	0.338	0.0000	0.0000
2025/11/18	I258	04/02/2027	118.90 Call	Bond Future	6327.0485	6.3270	6603.6515	6.6037	4.372	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	
2025/11/18	I258	04/02/2027	118.90 Put	Bond Future	2357.6085	2.3576	2218.4115	2.2184	5.904	0.0000	0.0000
2025/11/18	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/18	IGOV	05/02/2026		Index Future	419.9160	419.9160	419.7200	419.7200	0.047	0.0000	0.0000
2025/11/18	IGOV	07/05/2026		Index Future	427.6850	427.6850	427.4860	427.4860	0.047	0.0000	0.0000
2025/11/18	IGOV	06/08/2026		Index Future	435.4580	435.4580	435.2570	435.2570	0.046	0.0000	0.0000
2025/11/18	IGOV	05/11/2026		Index Future	443.2830	443.2830	443.0790	443.0790	0.046	0.0000	0.0000
2025/11/18	IGOV	04/02/2027		Index Future	451.0280	451.0280	450.8220	450.8220	0.046	0.0000	0.0000
2025/11/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/18	R033	05/02/2026		Bond Future	8.3257	112.5066	8.3773	112.2182	0.620	0.0000	0.0000
2025/11/18	R033	05/02/2026	10.49 Call	Bond Future	11349.4100	11.3494	11065.8200	11.0658	2.499	0.0000	0.0000
2025/11/18	R033	05/02/2026	10.49 Put	Bond Future	52.6100	0.0526	57.3700	0.0574	9.048	0.0000	0.0000
2025/11/18	R033	07/05/2026		Bond Future	8.3723	109.5179	8.4265	109.2243	0.647	0.0000	0.0000
2025/11/18	R033	07/05/2026	10.38 Call	Bond Future	10540.1700	10.5402	10268.0400	10.2680	2.582	0.0000	0.0000
2025/11/18	R033	07/05/2026	10.38 Put	Bond Future	310.5200	0.3105	331.9900	0.3320	6.914	0.0000	0.0000
2025/11/18	R033	06/08/2026		Bond Future	8.4288	111.5023	8.4857	111.2036	0.676	0.0000	0.0000
2025/11/18	R033	06/08/2026	10.25 Call	Bond Future	9877.1100	9.8771	9621.5700	9.6216	2.587	0.0000	0.0000
2025/11/18	R033	06/08/2026	10.25 Put	Bond Future	829.1300	0.8291	872.2700	0.8723	5.203	0.0000	0.0000
2025/11/18	R033	05/11/2026		Bond Future	8.4942	108.4153	8.5541	108.1117	0.705	0.0000	0.0000
2025/11/18	R033	05/11/2026	9.33 Call	Bond Future	5828.9700	5.8290	5613.3700	5.6134	3.699	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	
2025/11/18	R033	05/11/2026	9.33 Put	Bond Future	1690.5600	1.6906	1778.5900	1.7786	5.207	0.0000	0.0000
2025/11/18	R033	04/02/2027		Bond Future	8.5790	110.2778	8.6421	109.9693	0.736	0.0000	0.0000
2025/11/18	R033	04/02/2027	8.65 Call	Bond Future	3613.0600	3.6131	3447.4100	3.4474	4.585	0.0000	0.0000
2025/11/18	R033	04/02/2027	8.65 Put	Bond Future	3266.2400	3.2662	3409.0500	3.4091	4.372	0.0000	0.0000
2025/11/18	R035	05/02/2026	11.17 Call	Bond Future	14215.1600	14.2152	13896.3900	13.8964	2.242	0.0000	0.0000
2025/11/18	R035	05/02/2026	11.17 Put	Bond Future	0.9200	0.0009	1.0800	0.0011	17.391	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.67 Call	Bond Future	11613.7000	11.6137	11295.8800	11.2959	2.737	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.67 Put	Bond Future	6.6600	0.0067	7.7700	0.0078	16.667	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.17 Put	Bond Future	21.8500	0.0219	25.7300	0.0257	17.757	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.17 Call	Bond Future	8916.8900	8.9169	8601.8400	8.6018	3.533	0.0000	0.0000
2025/11/18	R035	05/02/2026	11.00 Put	Bond Future	1.9500	0.0020	2.2900	0.0023	17.436	0.0000	0.0000
2025/11/18	R035	05/02/2026	11.00 Call	Bond Future	13341.2200	13.3412	13022.6300	13.0226	2.388	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.64 Call	Bond Future	5985.1700	5.9852	5681.5800	5.6816	5.072	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.64 Put	Bond Future	84.5900	0.0846	99.9300	0.0999	18.135	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.14 Call	Bond Future	3266.3000	3.2663	3001.3700	3.0014	8.111	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.14 Put	Bond Future	308.9000	0.3089	362.9000	0.3629	17.481	0.0000	0.0000
2025/11/18	R035	05/02/2026	8.64 Put	Bond Future	1140.1000	1.1401	1303.5900	1.3036	14.340	0.0000	0.0000
2025/11/18	R035	05/02/2026	8.64 Call	Bond Future	1034.1700	1.0342	878.7300	0.8787	15.030	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.25 Call	Bond Future	3846.8500	3.8469	3569.1000	3.5691	7.220	0.0000	0.0000
2025/11/18	R035	05/02/2026	9.25 Put	Bond Future	231.8300	0.2318	273.0100	0.2730	17.763	0.0000	0.0000
2025/11/18	R035	05/02/2026	8.85 Put	Bond Future	662.4700	0.6625	769.0500	0.7691	16.088	0.0000	0.0000
2025/11/18	R035	05/02/2026	8.85 Call	Bond Future	1858.1200	1.8581	1645.7700	1.6458	11.428	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.44 Put	Bond Future	11.3300	0.0113	13.2900	0.0133	17.299	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.44 Call	Bond Future	10384.1500	10.3842	10067.1800	10.0672	3.052	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.94 Put	Bond Future	2.5300	0.0025	2.9600	0.0030	16.996	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.94 Call	Bond Future	13030.1800	13.0302	12711.6800	12.7117	2.444	0.0000	0.0000
2025/11/18	R035	05/02/2026	12.44 Call	Bond Future	20395.7600	20.3958	20076.8300	20.0768	1.564	0.0000	0.0000
2025/11/18	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R035	05/02/2026		Bond Future	8.6570	105.3367	8.7082	105.0177	0.591	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.79 Call	Bond Future	12246.8800	12.2469	11928.7400	11.9287	2.598	0.0000	0.0000
2025/11/18	R035	05/02/2026	10.79 Put	Bond Future	4.7300	0.0047	5.5200	0.0055	16.702	0.0000	0.0000
2025/11/18	R035	07/05/2026		Bond Future	8.7067	102.7577	8.7601	102.4329	0.613	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.86 Call	Bond Future	12164.2700	12.1643	11847.0000	11.8470	2.608	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.86 Put	Bond Future	66.8400	0.0668	74.3800	0.0744	11.281	0.0000	0.0000
2025/11/18	R035	07/05/2026	8.29 Put	Bond Future	3143.6400	3.1436	3387.3000	3.3873	7.751	0.0000	0.0000
2025/11/18	R035	07/05/2026	8.29 Call	Bond Future	557.9500	0.5580	476.8000	0.4768	14.544	0.0000	0.0000
2025/11/18	R035	07/05/2026	8.79 Put	Bond Future	1470.1200	1.4701	1614.4500	1.6145	9.818	0.0000	0.0000
2025/11/18	R035	07/05/2026	8.79 Call	Bond Future	1976.6300	1.9766	1796.1500	1.7962	9.131	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	
2025/11/18	R035	07/05/2026	9.20 Call	Bond Future	3737.5300	3.7375	3496.2300	3.4962	6.456	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.20 Put	Bond Future	784.4700	0.7845	867.9800	0.8680	10.645	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.66 Call	Bond Future	11153.3300	11.1533	10839.1600	10.8392	2.817	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.66 Put	Bond Future	96.3900	0.0964	107.0300	0.1070	11.038	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.16 Call	Bond Future	8575.1100	8.5751	8271.6300	8.2716	3.539	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.16 Put	Bond Future	190.7400	0.1907	212.0700	0.2121	11.183	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.66 Put	Bond Future	395.7500	0.3958	439.4300	0.4394	11.037	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.66 Call	Bond Future	6001.9800	6.0020	5720.8500	5.7209	4.684	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.71 Call	Bond Future	11408.8700	11.4089	11094.0100	11.0940	2.760	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.71 Put	Bond Future	90.3000	0.0903	100.2500	0.1003	11.019	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.21 Call	Bond Future	8834.0400	8.8340	8529.0900	8.5291	3.452	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.21 Put	Bond Future	177.7400	0.1777	197.6000	0.1976	11.174	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.71 Put	Bond Future	368.3400	0.3683	409.0500	0.4091	11.052	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.71 Call	Bond Future	6257.2700	6.2573	5973.1700	5.9732	4.540	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.64 Call	Bond Future	11050.9300	11.0509	10737.0500	10.7371	2.840	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.64 Put	Bond Future	98.9200	0.0989	109.8500	0.1099	11.049	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.14 Call	Bond Future	8471.5200	8.4715	8168.6500	8.1687	3.575	0.0000	0.0000
2025/11/18	R035	07/05/2026	10.14 Put	Bond Future	196.2200	0.1962	218.1600	0.2182	11.181	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.64 Put	Bond Future	407.4800	0.4075	452.4100	0.4524	11.026	0.0000	0.0000
2025/11/18	R035	07/05/2026	9.64 Call	Bond Future	5900.3200	5.9003	5620.4400	5.6204	4.743	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.29 Put	Bond Future	3682.8900	3.6829	3921.6800	3.9217	6.484	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.29 Call	Bond Future	798.4100	0.7984	706.7900	0.7068	11.475	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.79 Put	Bond Future	2052.7300	2.0527	2211.0100	2.2110	7.711	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.79 Call	Bond Future	2198.7100	2.1987	2026.5800	2.0266	7.829	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.39 Call	Bond Future	4657.5000	4.6575	4413.5800	4.4136	5.237	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.39 Put	Bond Future	1025.0700	1.0251	1111.5600	1.1116	8.437	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.71 Call	Bond Future	6144.0500	6.1441	5875.4200	5.8754	4.372	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.71 Put	Bond Future	716.4700	0.7165	778.2500	0.7783	8.623	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.21 Call	Bond Future	3863.3100	3.8633	3637.1800	3.6372	5.853	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.21 Put	Bond Future	1260.0700	1.2601	1364.3500	1.3644	8.276	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.71 Put	Bond Future	2255.2500	2.2553	2425.7300	2.4257	7.559	0.0000	0.0000
2025/11/18	R035	06/08/2026	8.71 Call	Bond Future	1924.1400	1.9241	1764.2100	1.7642	8.312	0.0000	0.0000
2025/11/18	R035	06/08/2026	10.22 Call	Bond Future	8604.8500	8.6049	8310.1900	8.3102	3.424	0.0000	0.0000
2025/11/18	R035	06/08/2026	10.22 Put	Bond Future	404.9800	0.4050	440.7300	0.4407	8.828	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.72 Call	Bond Future	6191.8000	6.1918	5922.5200	5.9225	4.349	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.72 Put	Bond Future	708.8200	0.7088	769.9500	0.7700	8.624	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.22 Put	Bond Future	1245.7300	1.2457	1348.9500	1.3490	8.286	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.22 Call	Bond Future	3906.5100	3.9065	3679.3200	3.6793	5.816	0.0000	0.0000
2025/11/18	R035	06/08/2026	10.13 Call	Bond Future	8165.4300	8.1654	7874.3800	7.8744	3.564	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
2025/11/18	R035	06/08/2026	10.13 Put	Bond Future	447.0300	0.4470	486.3900	0.4864	8.805	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.63 Call	Bond Future	5765.3700	5.7654	5502.1600	5.5022	4.565	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.63 Put	Bond Future	782.4800	0.7825	849.6800	0.8497	8.588	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.13 Put	Bond Future	1381.4400	1.3814	1494.6200	1.4946	8.193	0.0000	0.0000
2025/11/18	R035	06/08/2026	9.13 Call	Bond Future	3522.7000	3.5227	3305.4700	3.3055	6.167	0.0000	0.0000
2025/11/18	R035	06/08/2026		Bond Future	8.7655	104.6200	8.8211	104.2896	0.634	0.0000	0.0000
2025/11/18	R035	06/08/2026	11.06 Call	Bond Future	12675.2100	12.6752	12357.6900	12.3577	2.505	0.0000	0.0000
2025/11/18	R035	06/08/2026	11.06 Put	Bond Future	135.9800	0.1360	148.8700	0.1489	9.479	0.0000	0.0000
2025/11/18	R035	05/11/2026	9.80 Call	Bond Future	6382.5700	6.3826	6118.8700	6.1189	4.132	0.0000	0.0000
2025/11/18	R035	05/11/2026	9.80 Put	Bond Future	970.7800	0.9708	1043.1100	1.0431	7.451	0.0000	0.0000
2025/11/18	R035	05/11/2026	9.30 Call	Bond Future	4225.8700	4.2259	4001.6800	4.0017	5.305	0.0000	0.0000
2025/11/18	R035	05/11/2026	9.30 Put	Bond Future	1567.8200	1.5678	1679.6600	1.6797	7.133	0.0000	0.0000
2025/11/18	R035	05/11/2026	8.80 Put	Bond Future	2554.6300	2.5546	2723.1700	2.7232	6.597	0.0000	0.0000
2025/11/18	R035	05/11/2026	8.80 Call	Bond Future	2354.3600	2.3544	2186.8700	2.1869	7.114	0.0000	0.0000
2025/11/18	R035	05/11/2026		Bond Future	8.8344	101.9531	8.8924	101.6170	0.656	0.0000	0.0000
2025/11/18	R035	05/11/2026	10.03 Call	Bond Future	7420.7900	7.4208	7143.5800	7.1436	3.736	0.0000	0.0000
2025/11/18	R035	05/11/2026	10.03 Put	Bond Future	776.2100	0.7762	835.0300	0.8350	7.578	0.0000	0.0000
2025/11/18	R035	04/02/2027		Bond Future	8.9204	103.7058	8.9809	103.3644	0.679	0.0000	0.0000
2025/11/18	R035	04/02/2027	9.02 Call	Bond Future	2976.0400	2.9760	2790.0100	2.7900	6.251	0.0000	0.0000
2025/11/18	R035	04/02/2027	9.02 Put	Bond Future	2415.1300	2.4151	2570.5300	2.5705	6.434	0.0000	0.0000
2025/11/18	R038	05/02/2026		Bond Future	9.1650	116.3182	9.2107	115.9597	0.499	0.0000	0.0000
2025/11/18	R038	05/02/2026	11.44 Call	Bond Future	16035.8400	16.0358	15677.7700	15.6778	2.233	0.0000	0.0000
2025/11/18	R038	05/02/2026	11.44 Put	Bond Future	2.8900	0.0029	3.3200	0.0033	14.879	0.0000	0.0000
2025/11/18	R038	07/05/2026		Bond Future	9.2290	112.9579	9.2765	112.5928	0.514	0.0000	0.0000
2025/11/18	R038	07/05/2026	11.40 Call	Bond Future	15188.0600	15.1881	14830.8300	14.8308	2.352	0.0000	0.0000
2025/11/18	R038	07/05/2026	11.40 Put	Bond Future	79.4000	0.0794	87.2800	0.0873	9.924	0.0000	0.0000
2025/11/18	R038	06/08/2026		Bond Future	9.3009	115.0045	9.3501	114.6330	0.530	0.0000	0.0000
2025/11/18	R038	06/08/2026	11.77 Call	Bond Future	16796.8500	16.7969	16437.4900	16.4375	2.139	0.0000	0.0000
2025/11/18	R038	06/08/2026	11.77 Put	Bond Future	149.2400	0.1492	161.3900	0.1614	8.141	0.0000	0.0000
2025/11/18	R038	05/11/2026		Bond Future	9.3789	111.5377	9.4301	111.1600	0.545	0.0000	0.0000
2025/11/18	R038	05/11/2026	10.72 Call	Bond Future	10129.0500	10.1291	9806.4600	9.8065	3.185	0.0000	0.0000
2025/11/18	R038	05/11/2026	10.72 Put	Bond Future	797.2700	0.7973	852.3900	0.8524	6.914	0.0000	0.0000
2025/11/18	R038	04/02/2027		Bond Future	9.4710	113.4534	9.5242	113.0696	0.561	0.0000	0.0000
2025/11/18	R038	04/02/2027	9.60 Call	Bond Future	4177.3400	4.1773	3962.9100	3.9629	5.133	0.0000	0.0000
2025/11/18	R038	04/02/2027	9.60 Put	Bond Future	3249.3200	3.2493	3418.6700	3.4187	5.212	0.0000	0.0000
2025/11/18	R053	05/02/2026		Bond Future	9.3998	125.9361	9.4608	125.2344	0.649	0.0000	0.0000
2025/11/18	R053	05/02/2026	11.49 Call	Bond Future	20615.0200	20.6150	19916.0200	19.9160	3.391	0.0000	0.0000
2025/11/18	R053	05/02/2026	11.49 Put	Bond Future	12.6800	0.0127	15.4000	0.0154	21.451	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
2025/11/18	R053	07/05/2026		Bond Future	9.4526	122.3743	9.5154	121.6598	0.664	0.0000
2025/11/18	R053	07/05/2026	11.69 Call	Bond Future	21725.8600	21.7259	21028.6200	21.0286	3.209	0.0000
2025/11/18	R053	07/05/2026	11.69 Put	Bond Future	126.7300	0.1267	143.9500	0.1440	13.588	0.0000
2025/11/18	R053	06/08/2026		Bond Future	9.5105	124.5916	9.5752	123.8644	0.680	0.0000
2025/11/18	R053	06/08/2026	12.28 Call	Bond Future	25627.8000	25.6278	24918.0100	24.9180	2.770	0.0000
2025/11/18	R053	06/08/2026	12.28 Put	Bond Future	147.5200	0.1475	164.9100	0.1649	11.788	0.0000
2025/11/18	R053	05/11/2026		Bond Future	9.5720	120.9147	9.6386	120.1750	0.696	0.0000
2025/11/18	R053	05/11/2026	11.21 Call	Bond Future	17223.4100	17.2234	16576.4100	16.5764	3.757	0.0000
2025/11/18	R053	05/11/2026	11.21 Put	Bond Future	1084.4900	1.0845	1177.1200	1.1771	8.541	0.0000
2025/11/18	R053	04/02/2027		Bond Future	9.6428	122.9915	9.7115	122.2396	0.713	0.0000
2025/11/18	R053	04/02/2027	9.99 Call	Bond Future	7750.3000	7.7503	7281.3700	7.2814	6.050	0.0000
2025/11/18	R053	04/02/2027	9.99 Put	Bond Future	4032.0000	4.0320	4315.0200	4.3150	7.019	0.0000
2025/11/18	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/18	R186	05/02/2026	8.43 Call	Bond Future	73.7700	0.0738	73.3100	0.0733	0.624	0.0000
2025/11/18	R186	05/02/2026	8.43 Put	Bond Future	73.7700	0.0738	73.3100	0.0733	0.624	0.0000
2025/11/18	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/18	R186	07/05/2026	8.69 Call	Bond Future	107.9400	0.1079	107.6200	0.1076	0.296	0.0000
2025/11/18	R186	07/05/2026	8.69 Put	Bond Future	107.9400	0.1079	107.6200	0.1076	0.296	0.0000
2025/11/18	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/18	R186	06/08/2026	8.57 Call	Bond Future	91.1100	0.0911	90.9400	0.0909	0.187	0.0000
2025/11/18	R186	06/08/2026	8.57 Put	Bond Future	91.1100	0.0911	90.9400	0.0909	0.187	0.0000
2025/11/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/18	R186	05/11/2026	8.12 Call	Bond Future	52.3800	0.0524	52.3000	0.0523	0.153	0.0000
2025/11/18	R186	05/11/2026	8.12 Put	Bond Future	52.3800	0.0524	52.3000	0.0523	0.153	0.0000
2025/11/18	R202	05/02/2026		Bond Future	288.7251	288.7251	288.3949	288.3949	0.114	0.0000
2025/11/18	R202	05/02/2026	277.82 Call	Bond Future	10905.0700	10.9051	10574.9100	10.5749	3.028	0.0000
2025/11/18	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R202	07/05/2026		Bond Future	294.0670	294.0670	293.7306	293.7306	0.114	0.0000
2025/11/18	R202	07/05/2026	277.55 Call	Bond Future	16517.0100	16.5170	16180.5800	16.1806	2.037	0.0000
2025/11/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R202	06/08/2026		Bond Future	294.0339	294.0339	293.6932	293.6932	0.116	0.0000
2025/11/18	R202	06/08/2026	278.86 Call	Bond Future	15173.8600	15.1739	14833.1800	14.8332	2.245	0.0000
2025/11/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R202	05/11/2026		Bond Future	299.2546	299.2546	298.9087	298.9087	0.116	0.0000
2025/11/18	R202	05/11/2026	280.46 Call	Bond Future	18794.6000	18.7946	18448.7000	18.4487	1.840	0.0000
2025/11/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R202	04/02/2027		Bond Future	298.9585	298.9585	298.6101	298.6101	0.117	0.0000
2025/11/18	R202	04/02/2027	294.73 Call	Bond Future	4228.4500	4.2285	3880.0800	3.8801	8.239	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	
2025/11/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R209	05/02/2026		Bond Future	8.9062	84.7786	8.9572	84.4826	0.572	0.0000	0.0000
2025/11/18	R209	05/02/2026	10.93 Call	Bond Future	10773.4400	10.7734	10478.6100	10.4786	2.737	0.0000	0.0000
2025/11/18	R209	05/02/2026	10.93 Put	Bond Future	6.7200	0.0067	7.8100	0.0078	16.220	0.0000	0.0000
2025/11/18	R209	07/05/2026		Bond Future	8.9601	83.1753	9.0130	82.8741	0.590	0.0000	0.0000
2025/11/18	R209	07/05/2026	11.07 Call	Bond Future	11084.1300	11.0841	10791.1500	10.7912	2.643	0.0000	0.0000
2025/11/18	R209	07/05/2026	11.07 Put	Bond Future	78.6400	0.0786	86.9500	0.0870	10.567	0.0000	0.0000
2025/11/18	R209	06/08/2026		Bond Future	9.0216	84.6826	9.0764	84.3760	0.607	0.0000	0.0000
2025/11/18	R209	06/08/2026	11.39 Call	Bond Future	12145.4600	12.1455	11850.5100	11.8505	2.428	0.0000	0.0000
2025/11/18	R209	06/08/2026	11.39 Put	Bond Future	129.3600	0.1294	141.0000	0.1410	8.998	0.0000	0.0000
2025/11/18	R209	05/11/2026		Bond Future	9.0891	83.0163	9.1459	82.7046	0.625	0.0000	0.0000
2025/11/18	R209	05/11/2026	10.32 Call	Bond Future	7194.3300	7.1943	6936.8200	6.9368	3.579	0.0000	0.0000
2025/11/18	R209	05/11/2026	10.32 Put	Bond Future	765.1300	0.7651	819.3200	0.8193	7.082	0.0000	0.0000
2025/11/18	R209	04/02/2027		Bond Future	9.1702	84.4435	9.2292	84.1266	0.643	0.0000	0.0000
2025/11/18	R209	04/02/2027	9.28 Call	Bond Future	2933.9600	2.9340	2759.4200	2.7594	5.949	0.0000	0.0000
2025/11/18	R209	04/02/2027	9.28 Put	Bond Future	2345.5100	2.3455	2487.8100	2.4878	6.067	0.0000	0.0000
2025/11/18	R210	05/02/2026		Bond Future	259.4611	259.4611	259.5185	259.5185	0.022	0.0000	0.0000
2025/11/18	R210	05/02/2026	253.10 Call	Bond Future	6361.1300	6.3611	6418.5400	6.4185	0.903	0.0000	0.0000
2025/11/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R210	07/05/2026		Bond Future	260.7771	260.7771	260.8362	260.8362	0.023	0.0000	0.0000
2025/11/18	R210	07/05/2026	255.40 Call	Bond Future	5377.1300	5.3771	5436.1900	5.4362	1.098	0.0000	0.0000
2025/11/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R210	06/08/2026		Bond Future	265.5661	265.5661	265.6268	265.6268	0.023	0.0000	0.0000
2025/11/18	R210	06/08/2026	259.84 Call	Bond Future	5726.1000	5.7261	5786.8400	5.7868	1.061	0.0000	0.0000
2025/11/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R210	05/11/2026		Bond Future	266.7410	266.7410	266.8044	266.8044	0.024	0.0000	0.0000
2025/11/18	R210	05/11/2026	253.33 Call	Bond Future	13410.9500	13.4110	13474.3800	13.4744	0.473	0.0000	0.0000
2025/11/18	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R210	04/02/2027		Bond Future	271.3942	271.3942	271.4597	271.4597	0.024	0.0000	0.0000
2025/11/18	R210	04/02/2027	266.03 Call	Bond Future	5364.2200	5.3642	5429.6700	5.4297	1.220	0.0000	0.0000
2025/11/18	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R213	05/02/2026		Bond Future	7.9226	99.3666	7.9695	99.1791	0.592	0.0000	0.0000
2025/11/18	R213	05/02/2026	9.89 Call	Bond Future	7500.6400	7.5006	7313.7300	7.3137	2.492	0.0000	0.0000
2025/11/18	R213	05/02/2026	9.89 Put	Bond Future	4.2100	0.0042	4.8500	0.0049	15.202	0.0000	0.0000
2025/11/18	R213	07/05/2026		Bond Future	7.9529	97.6299	8.0027	97.4389	0.626	0.0000	0.0000
2025/11/18	R213	07/05/2026	9.80 Call	Bond Future	6844.3600	6.8444	6659.7100	6.6597	2.698	0.0000	0.0000
2025/11/18	R213	07/05/2026	9.80 Put	Bond Future	59.2100	0.0592	65.6100	0.0656	10.809	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
2025/11/18	R213	06/08/2026		Bond Future	7.9945	99.3994	8.0475	99.2052	0.663	0.0000
2025/11/18	R213	06/08/2026	9.69 Call	Bond Future	6147.2000	6.1472	5967.7600	5.9678	2.919	0.0000
2025/11/18	R213	06/08/2026	9.69 Put	Bond Future	163.9500	0.1640	178.7400	0.1787	9.021	0.0000
2025/11/18	R213	05/11/2026		Bond Future	8.0523	97.5921	8.1088	97.3947	0.702	0.0000
2025/11/18	R213	05/11/2026	8.75 Call	Bond Future	3103.5200	3.1035	2959.2000	2.9592	4.650	0.0000
2025/11/18	R213	05/11/2026	8.75 Put	Bond Future	700.7900	0.7008	753.8600	0.7539	7.573	0.0000
2025/11/18	R213	04/02/2027		Bond Future	8.1358	99.2709	8.1963	99.0704	0.744	0.0000
2025/11/18	R213	04/02/2027	8.14 Call	Bond Future	1553.9300	1.5539	1452.1600	1.4522	6.549	0.0000
2025/11/18	R213	04/02/2027	8.14 Put	Bond Future	1539.9400	1.5399	1638.6600	1.6387	6.411	0.0000
2025/11/18	R214	05/02/2026		Bond Future	9.3603	80.0755	9.4212	79.6711	0.651	0.0000
2025/11/18	R214	05/02/2026	11.26 Call	Bond Future	11314.2600	11.3143	10912.6800	10.9127	3.549	0.0000
2025/11/18	R214	05/02/2026	11.26 Put	Bond Future	13.9200	0.0139	16.7100	0.0167	20.043	0.0000
2025/11/18	R214	07/05/2026		Bond Future	9.4154	78.2401	9.4783	77.8283	0.668	0.0000
2025/11/18	R214	07/05/2026	11.53 Call	Bond Future	12386.8500	12.3869	11986.8600	11.9869	3.229	0.0000
2025/11/18	R214	07/05/2026	11.53 Put	Bond Future	90.1800	0.0902	102.0000	0.1020	13.107	0.0000
2025/11/18	R214	06/08/2026		Bond Future	9.4772	79.6581	9.5420	79.2390	0.684	0.0000
2025/11/18	R214	06/08/2026	11.97 Call	Bond Future	14157.4800	14.1575	13752.3600	13.7524	2.862	0.0000
2025/11/18	R214	06/08/2026	11.97 Put	Bond Future	125.1900	0.1252	139.1400	0.1391	11.143	0.0000
2025/11/18	R214	05/11/2026		Bond Future	9.5455	77.7581	9.6123	77.3319	0.700	0.0000
2025/11/18	R214	05/11/2026	10.97 Call	Bond Future	9149.1500	9.1492	8785.9600	8.7860	3.970	0.0000
2025/11/18	R214	05/11/2026	10.97 Put	Bond Future	742.1600	0.7422	805.1900	0.8052	8.493	0.0000
2025/11/18	R214	04/02/2027		Bond Future	9.6256	79.0951	9.6945	78.6617	0.717	0.0000
2025/11/18	R214	04/02/2027	9.90 Call	Bond Future	4208.6300	4.2086	3948.3600	3.9484	6.184	0.0000
2025/11/18	R214	04/02/2027	9.90 Put	Bond Future	2505.0600	2.5051	2678.1100	2.6781	6.908	0.0000
2025/11/18	R248	05/02/2026	8.90 Put	Bond Future	5726.3500	5.7264	6225.7600	6.2258	8.721	0.0000
2025/11/18	R248	05/02/2026	8.90 Call	Bond Future	68.5300	0.0685	44.6100	0.0446	34.904	0.0000
2025/11/18	R248	05/02/2026	9.40 Put	Bond Future	2099.7600	2.0998	2423.3500	2.4234	15.411	0.0000
2025/11/18	R248	05/02/2026	9.40 Call	Bond Future	1006.6800	1.0067	806.9400	0.8069	19.841	0.0000
2025/11/18	R248	05/02/2026	9.90 Call	Bond Future	3745.9400	3.7459	3343.0400	3.3430	10.756	0.0000
2025/11/18	R248	05/02/2026	9.90 Put	Bond Future	604.5400	0.6045	724.9700	0.7250	19.921	0.0000
2025/11/18	R248	05/02/2026	9.65 Put	Bond Future	1137.2900	1.1373	1343.5300	1.3435	18.134	0.0000
2025/11/18	R248	05/02/2026	9.65 Call	Bond Future	2200.8900	2.2009	1883.8000	1.8838	14.407	0.0000
2025/11/18	R248	05/02/2026	9.50 Put	Bond Future	1648.2200	1.6482	1922.4700	1.9225	16.639	0.0000
2025/11/18	R248	05/02/2026	9.50 Call	Bond Future	1427.5100	1.4275	1178.4300	1.1784	17.449	0.0000
2025/11/18	R248	05/02/2026	10.00 Put	Bond Future	469.8900	0.4699	565.7700	0.5658	20.405	0.0000
2025/11/18	R248	05/02/2026	10.00 Call	Bond Future	4421.1100	4.4211	3993.6600	3.9937	9.668	0.0000
2025/11/18	R248	05/02/2026	10.48 Call	Bond Future	7822.1500	7.8222	7329.9400	7.3299	6.293	0.0000
2025/11/18	R248	05/02/2026	10.48 Put	Bond Future	145.0400	0.1450	176.1600	0.1762	21.456	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
2025/11/18	R248	05/02/2026		Bond Future	9.5255	96.8352	9.5865	96.3119	0.640	0.0000
2025/11/18	R248	05/02/2026	11.46 Call	Bond Future	14544.1300	14.5441	14024.1700	14.0242	3.575	0.0000
2025/11/18	R248	05/02/2026	11.46 Put	Bond Future	16.4400	0.0164	19.8100	0.0198	20.499	0.0000
2025/11/18	R248	07/05/2026		Bond Future	9.5811	94.1644	9.6439	93.6316	0.655	0.0000
2025/11/18	R248	07/05/2026	11.72 Call	Bond Future	15803.2700	15.8033	15286.0000	15.2860	3.273	0.0000
2025/11/18	R248	07/05/2026	11.72 Put	Bond Future	119.1400	0.1191	134.7200	0.1347	13.077	0.0000
2025/11/18	R248	06/08/2026		Bond Future	9.6429	95.8709	9.7075	95.3286	0.671	0.0000
2025/11/18	R248	06/08/2026	12.37 Call	Bond Future	19141.3800	19.1414	18612.8500	18.6129	2.761	0.0000
2025/11/18	R248	06/08/2026	12.37 Put	Bond Future	119.6500	0.1197	133.4700	0.1335	11.550	0.0000
2025/11/18	R248	05/11/2026		Bond Future	9.7103	93.1139	9.7769	92.5623	0.686	0.0000
2025/11/18	R248	05/11/2026	11.31 Call	Bond Future	12697.3500	12.6974	12215.7400	12.2157	3.793	0.0000
2025/11/18	R248	05/11/2026	11.31 Put	Bond Future	808.2700	0.8083	878.2000	0.8782	8.652	0.0000
2025/11/18	R248	04/02/2027		Bond Future	9.7886	94.7143	9.8574	94.1535	0.702	0.0000
2025/11/18	R248	04/02/2027	10.11 Call	Bond Future	5604.7800	5.6048	5259.0600	5.2591	6.168	0.0000
2025/11/18	R248	04/02/2027	10.11 Put	Bond Future	3030.7200	3.0307	3245.8000	3.2458	7.097	0.0000
2025/11/18	R2R9	05/02/2026		Bond Future	9.3264	107.6914	9.3721	107.3405	0.490	0.0000
2025/11/18	R2R9	05/02/2026	102.99 Call	Bond Future	94700.9100	94.7009	94350.0100	94.3500	0.371	0.0000
2025/11/18	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R2R9	07/05/2026		Bond Future	9.3921	104.6789	9.4394	104.3216	0.504	0.0000
2025/11/18	R2R9	07/05/2026	99.91 Call	Bond Future	93829.1500	93.8292	93471.8700	93.4719	0.381	0.0000
2025/11/18	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R2R9	06/08/2026		Bond Future	9.4654	106.5755	9.5144	106.2119	0.518	0.0000
2025/11/18	R2R9	06/08/2026	101.74 Call	Bond Future	93455.9900	93.4560	93092.3900	93.0924	0.389	0.0000
2025/11/18	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R2R9	05/11/2026		Bond Future	9.5444	103.4651	9.5951	103.0955	0.532	0.0000
2025/11/18	R2R9	05/11/2026	98.56 Call	Bond Future	92495.0700	92.4951	92125.4200	92.1254	0.400	0.0000
2025/11/18	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R2R9	04/02/2027		Bond Future	9.6366	105.2423	9.6893	104.8666	0.546	0.0000
2025/11/18	R2R9	04/02/2027	9.89 Call	Bond Future	4482.9300	4.4829	4257.9000	4.2579	5.020	0.0000
2025/11/18	R2R9	04/02/2027	9.89 Put	Bond Future	2693.1900	2.6932	2843.8000	2.8438	5.592	0.0000
2025/11/18	R4R2	05/02/2026		Bond Future	9.4496	109.2122	9.5158	108.6494	0.700	0.0000
2025/11/18	R4R2	05/02/2026	103.43 Call	Bond Future	95936.9900	95.9370	95374.1900	95.3742	0.587	0.0000
2025/11/18	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R4R2	07/05/2026		Bond Future	9.5134	106.1013	9.5818	105.5283	0.719	0.0000
2025/11/18	R4R2	07/05/2026	100.23 Call	Bond Future	95012.2300	95.0122	94439.1900	94.4392	0.603	0.0000
2025/11/18	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/18	R4R2	06/08/2026		Bond Future	9.5838	108.0238	9.6546	107.4405	0.738	0.0000
2025/11/18	R4R2	06/08/2026	102.06 Call	Bond Future	94606.5000	94.6065	94023.2200	94.0232	0.617	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
2025/11/18	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R4R2	05/11/2026		Bond Future	9.6592	104.8127	9.7323	104.2195	0.757	0.0000	0.0000
2025/11/18	R4R2	05/11/2026	98.76 Call	Bond Future	93590.1000	93.5901	92996.9400	92.9969	0.634	0.0000	0.0000
2025/11/18	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	R4R2	04/02/2027		Bond Future	9.7463	106.6129	9.8220	106.0099	0.776	0.0000	0.0000
2025/11/18	R4R2	04/02/2027	10.13 Call	Bond Future	5538.2200	5.5382	5155.4300	5.1554	6.912	0.0000	0.0000
2025/11/18	R4R2	04/02/2027	10.13 Put	Bond Future	2533.7100	2.5337	2753.9100	2.7539	8.691	0.0000	0.0000
2025/11/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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