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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2025 TO 19/11/2025

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
2025/11/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/19	2029	05/02/2026		Bond Future	145.2495	145.2495	144.8760	144.8760	0.257	0.0000
2025/11/19	2029	05/02/2026	140.11 Call	Bond Future	5139.4600	5.1395	4765.9600	4.7660	7.267	0.0000
2025/11/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	2029	07/05/2026		Bond Future	146.4742	146.4742	146.0962	146.0962	0.258	0.0000
2025/11/19	2029	07/05/2026	141.82 Call	Bond Future	4654.1900	4.6542	4276.2000	4.2762	8.121	0.0000
2025/11/19	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
2025/11/19	2029	06/08/2026		Bond Future	149.1646	149.1646	148.7808	148.7808	0.257	0.0000	0.0000
2025/11/19	2029	06/08/2026	144.10 Call	Bond Future	5064.6300	5.0646	4680.7800	4.6808	7.579	0.0000	0.0000
2025/11/19	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2029	05/11/2026		Bond Future	150.3280	150.3280	149.9417	149.9417	0.257	0.0000	0.0000
2025/11/19	2029	05/11/2026	147.56 Call	Bond Future	2768.0100	2.7680	2381.6900	2.3817	13.957	0.0000	0.0000
2025/11/19	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2029	04/02/2027		Bond Future	152.9517	152.9517	152.5601	152.5601	0.256	0.0000	0.0000
2025/11/19	2029	04/02/2027	149.72 Call	Bond Future	3231.7100	3.2317	2840.1300	2.8401	12.117	0.0000	0.0000
2025/11/19	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2030	05/02/2026		Bond Future	7.7157	101.1740	7.6881	101.2677	0.358	0.0000	0.0000
2025/11/19	2030	05/02/2026	9.49 Call	Bond Future	5798.4200	5.7984	5891.5100	5.8915	1.605	0.0000	0.0000
2025/11/19	2030	05/02/2026	9.49 Put	Bond Future	3.2800	0.0033	2.7100	0.0027	17.378	0.0000	0.0000
2025/11/19	2030	07/05/2026		Bond Future	7.7458	103.0215	7.7161	103.1168	0.385	0.0000	0.0000
2025/11/19	2030	07/05/2026	9.39 Call	Bond Future	5153.0200	5.1530	5243.3200	5.2433	1.752	0.0000	0.0000
2025/11/19	2030	07/05/2026	9.39 Put	Bond Future	59.0100	0.0590	53.9800	0.0540	8.524	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.21 Put	Bond Future	1877.7500	1.8778	1797.1900	1.7972	4.290	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.21 Call	Bond Future	146.0700	0.1461	160.8400	0.1608	10.112	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.71 Put	Bond Future	866.3300	0.8663	815.4000	0.8154	5.879	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.71 Call	Bond Future	751.6300	0.7516	796.0300	0.7960	5.907	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.92 Call	Bond Future	1172.0200	1.1720	1228.0500	1.2281	4.781	0.0000	0.0000
2025/11/19	2030	07/05/2026	7.92 Put	Bond Future	616.9200	0.6169	577.6200	0.5776	6.370	0.0000	0.0000
2025/11/19	2030	06/08/2026	7.21 Put	Bond Future	1997.0900	1.9971	1918.5900	1.9186	3.931	0.0000	0.0000
2025/11/19	2030	06/08/2026	7.21 Call	Bond Future	233.9700	0.2340	253.3100	0.2533	8.266	0.0000	0.0000
2025/11/19	2030	06/08/2026	7.71 Put	Bond Future	1099.3000	1.0993	1045.8600	1.0459	4.861	0.0000	0.0000
2025/11/19	2030	06/08/2026	7.71 Call	Bond Future	854.6600	0.8547	899.0600	0.8991	5.195	0.0000	0.0000
2025/11/19	2030	06/08/2026	8.06 Call	Bond Future	1523.6400	1.5236	1583.2100	1.5832	3.910	0.0000	0.0000
2025/11/19	2030	06/08/2026	8.06 Put	Bond Future	721.8200	0.7218	683.5500	0.6836	5.302	0.0000	0.0000
2025/11/19	2030	06/08/2026		Bond Future	7.7914	100.8795	7.7588	100.9773	0.418	0.0000	0.0000
2025/11/19	2030	06/08/2026	9.22 Call	Bond Future	4356.2900	4.3563	4442.7600	4.4428	1.985	0.0000	0.0000
2025/11/19	2030	06/08/2026	9.22 Put	Bond Future	180.5000	0.1805	169.1300	0.1691	6.299	0.0000	0.0000
2025/11/19	2030	05/11/2026		Bond Future	7.8400	102.6463	7.8043	102.7467	0.455	0.0000	0.0000
2025/11/19	2030	05/11/2026	8.39 Call	Bond Future	2188.7800	2.1888	2256.8600	2.2569	3.110	0.0000	0.0000
2025/11/19	2030	05/11/2026	8.39 Put	Bond Future	657.8900	0.6579	625.6100	0.6256	4.907	0.0000	0.0000
2025/11/19	2030	04/02/2027		Bond Future	7.9193	100.4054	7.8798	100.5086	0.499	0.0000	0.0000
2025/11/19	2030	04/02/2027	7.82 Call	Bond Future	1063.2900	1.0633	1111.2500	1.1113	4.511	0.0000	0.0000
2025/11/19	2030	04/02/2027	7.82 Put	Bond Future	1322.8400	1.3228	1267.6800	1.2677	4.170	0.0000	0.0000
2025/11/19	2031	05/02/2026		Bond Future	113.2375	113.2375	113.0948	113.0948	0.126	0.0000	0.0000
2025/11/19	2031	05/02/2026	111.76 Call	Bond Future	1515.6600	1.5157	1384.6300	1.3846	8.645	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
2025/11/19	2031	05/02/2026	111.76	Put	Bond Future		38.1900	0.0382	49.8500	0.0499	30.532	0.0000	0.0000
2025/11/19	2031	07/05/2026			Bond Future		115.3326	115.3326	115.1872	115.1872	0.126	0.0000	0.0000
2025/11/19	2031	07/05/2026	113.84	Call	Bond Future		1617.1800	1.6172	1495.2200	1.4952	7.542	0.0000	0.0000
2025/11/19	2031	07/05/2026	113.84	Put	Bond Future		124.6000	0.1246	148.0500	0.1481	18.820	0.0000	0.0000
2025/11/19	2031	06/08/2026			Bond Future		115.0210	115.0210	114.8790	114.8790	0.123	0.0000	0.0000
2025/11/19	2031	06/08/2026	113.81	Call	Bond Future		1483.1500	1.4832	1377.1900	1.3772	7.144	0.0000	0.0000
2025/11/19	2031	06/08/2026	113.81	Put	Bond Future		272.2000	0.2722	308.1900	0.3082	13.222	0.0000	0.0000
2025/11/19	2031	05/11/2026			Bond Future		117.0627	117.0627	116.9191	116.9191	0.123	0.0000	0.0000
2025/11/19	2031	05/11/2026	111.49	Call	Bond Future		5573.9600	5.5740	5430.7600	5.4308	2.569	0.0000	0.0000
2025/11/19	2031	05/11/2026	111.49	Put	Bond Future		1.3100	0.0013	1.6400	0.0016	25.191	0.0000	0.0000
2025/11/19	2031	04/02/2027			Bond Future		116.6400	116.6400	116.5010	116.5010	0.119	0.0000	0.0000
2025/11/19	2031	04/02/2027	116.18	Call	Bond Future		1114.0400	1.1140	1033.1200	1.0331	7.264	0.0000	0.0000
2025/11/19	2031	04/02/2027	116.18	Put	Bond Future		654.0400	0.6540	712.1400	0.7121	8.883	0.0000	0.0000
2025/11/19	2032	05/02/2026			Bond Future		8.2188	103.1458	8.1858	103.3031	0.402	0.0000	0.0000
2025/11/19	2032	05/02/2026	10.16	Call	Bond Future		8721.2000	8.7212	8877.4500	8.8775	1.792	0.0000	0.0000
2025/11/19	2032	05/02/2026	10.16	Put	Bond Future		5.7900	0.0058	4.7500	0.0048	17.962	0.0000	0.0000
2025/11/19	2032	07/05/2026			Bond Future		8.2636	100.8696	8.2287	101.0297	0.422	0.0000	0.0000
2025/11/19	2032	07/05/2026	10.14	Call	Bond Future		8241.4200	8.2414	8394.5600	8.3946	1.858	0.0000	0.0000
2025/11/19	2032	07/05/2026	10.14	Put	Bond Future		75.3400	0.0753	68.3600	0.0684	9.265	0.0000	0.0000
2025/11/19	2032	06/08/2026			Bond Future		8.3192	102.6976	8.2822	102.8614	0.445	0.0000	0.0000
2025/11/19	2032	06/08/2026	10.12	Call	Bond Future		7773.9500	7.7740	7924.1900	7.9242	1.933	0.0000	0.0000
2025/11/19	2032	06/08/2026	10.12	Put	Bond Future		193.7300	0.1937	180.2300	0.1802	6.968	0.0000	0.0000
2025/11/19	2032	05/11/2026			Bond Future		8.3850	100.3390	8.3456	100.5064	0.469	0.0000	0.0000
2025/11/19	2032	05/11/2026	9.16	Call	Bond Future		4051.1900	4.0512	4174.2800	4.1743	3.038	0.0000	0.0000
2025/11/19	2032	05/11/2026	9.16	Put	Bond Future		822.7200	0.8227	778.4000	0.7784	5.387	0.0000	0.0000
2025/11/19	2032	04/02/2027			Bond Future		8.4723	102.0639	8.4303	102.2352	0.496	0.0000	0.0000
2025/11/19	2032	04/02/2027	8.48	Call	Bond Future		1859.7900	1.8598	1946.6300	1.9466	4.669	0.0000	0.0000
2025/11/19	2032	04/02/2027	8.48	Put	Bond Future		1828.5400	1.8285	1744.0700	1.7441	4.620	0.0000	0.0000
2025/11/19	2033	05/02/2026			Bond Future		140.0213	140.0213	139.7465	139.7465	0.196	0.0000	0.0000
2025/11/19	2033	05/02/2026	132.88	Call	Bond Future		7141.3200	7.1413	6866.4600	6.8665	3.849	0.0000	0.0000
2025/11/19	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2033	07/05/2026			Bond Future		141.0471	141.0471	140.7693	140.7693	0.197	0.0000	0.0000
2025/11/19	2033	07/05/2026	135.16	Call	Bond Future		5887.1400	5.8871	5609.3200	5.6093	4.719	0.0000	0.0000
2025/11/19	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2033	06/08/2026			Bond Future		143.6379	143.6379	143.3561	143.3561	0.196	0.0000	0.0000
2025/11/19	2033	06/08/2026	134.25	Call	Bond Future		9387.9200	9.3879	9106.0900	9.1061	3.002	0.0000	0.0000
2025/11/19	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2033	05/11/2026			Bond Future		144.5995	144.5995	144.3171	144.3171	0.195	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	
2025/11/19	2033	05/11/2026	137.26 Call	Bond Future	7339.4900	7.3395	7057.1300	7.0571	3.847	0.0000	0.0000
2025/11/19	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2033	04/02/2027		Bond Future	147.1233	147.1233	146.8375	146.8375	0.194	0.0000	0.0000
2025/11/19	2033	04/02/2027	142.71 Call	Bond Future	4413.3400	4.4133	4127.4500	4.1275	6.478	0.0000	0.0000
2025/11/19	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2037	05/02/2026	12.73 Call	Bond Future	20367.0700	20.3671	20312.7500	20.3128	0.267	0.0000	0.0000
2025/11/19	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.40 Put	Bond Future	3.2800	0.0033	3.1800	0.0032	3.049	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.40 Call	Bond Future	13621.7800	13.6218	13567.3600	13.5674	0.400	0.0000	0.0000
2025/11/19	2037	05/02/2026	9.65 Call	Bond Future	3760.1500	3.7602	3709.1900	3.7092	1.355	0.0000	0.0000
2025/11/19	2037	05/02/2026	9.65 Put	Bond Future	364.6400	0.3646	368.0000	0.3680	0.921	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.10 Call	Bond Future	6307.7400	6.3077	6253.5100	6.2535	0.860	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.10 Put	Bond Future	123.9900	0.1240	124.0800	0.1241	0.073	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.86 Call	Bond Future	16045.2700	16.0453	15990.9300	15.9909	0.339	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.86 Put	Bond Future	0.4300	0.0004	0.4100	0.0004	4.651	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.36 Call	Bond Future	13406.5500	13.4066	13352.1100	13.3521	0.406	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.36 Put	Bond Future	3.8700	0.0039	3.7500	0.0038	3.101	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.65 Put	Bond Future	33.6900	0.0337	33.3000	0.0333	1.158	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.65 Call	Bond Future	9471.4800	9.4715	9416.7700	9.4168	0.578	0.0000	0.0000
2025/11/19	2037	05/02/2026	12.27 Call	Bond Future	18124.0000	18.1240	18069.6700	18.0697	0.300	0.0000	0.0000
2025/11/19	2037	05/02/2026	12.27 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.90 Put	Bond Future	19.3300	0.0193	19.0000	0.0190	1.707	0.0000	0.0000
2025/11/19	2037	05/02/2026	10.90 Call	Bond Future	10882.6800	10.8827	10828.0300	10.8280	0.502	0.0000	0.0000
2025/11/19	2037	05/02/2026		Bond Future	9.1263	95.9452	9.1345	95.8909	0.090	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.20 Call	Bond Future	12538.8300	12.5388	12484.3200	12.4843	0.435	0.0000	0.0000
2025/11/19	2037	05/02/2026	11.20 Put	Bond Future	7.3300	0.0073	7.1400	0.0071	2.592	0.0000	0.0000
2025/11/19	2037	07/05/2026		Bond Future	9.1912	97.6972	9.1997	97.6418	0.092	0.0000	0.0000
2025/11/19	2037	07/05/2026	11.32 Call	Bond Future	12707.3000	12.7073	12652.1700	12.6522	0.434	0.0000	0.0000
2025/11/19	2037	07/05/2026	11.32 Put	Bond Future	92.0100	0.0920	92.2100	0.0922	0.217	0.0000	0.0000
2025/11/19	2037	07/05/2026	9.00 Put	Bond Future	2427.7400	2.4277	2456.5400	2.4565	1.186	0.0000	0.0000
2025/11/19	2037	07/05/2026	9.00 Call	Bond Future	1170.1100	1.1701	1143.5800	1.1436	2.267	0.0000	0.0000
2025/11/19	2037	07/05/2026	9.49 Put	Bond Future	1158.6300	1.1586	1172.1100	1.1721	1.163	0.0000	0.0000
2025/11/19	2037	07/05/2026	9.49 Call	Bond Future	3079.8700	3.0799	3038.0200	3.0380	1.359	0.0000	0.0000
2025/11/19	2037	07/05/2026	10.06 Call	Bond Future	5954.3000	5.9543	5903.7200	5.9037	0.849	0.0000	0.0000
2025/11/19	2037	07/05/2026	10.06 Put	Bond Future	510.0600	0.5101	514.8100	0.5148	0.931	0.0000	0.0000
2025/11/19	2037	07/05/2026	12.40 Call	Bond Future	18156.2500	18.1563	18100.8900	18.1009	0.305	0.0000	0.0000
2025/11/19	2037	07/05/2026	12.40 Put	Bond Future	6.7200	0.0067	6.6900	0.0067	0.446	0.0000	0.0000
2025/11/19	2037	07/05/2026	10.95 Put	Bond Future	153.9500	0.1540	154.6200	0.1546	0.435	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	
2025/11/19	2037	07/05/2026	10.95 Call	Bond Future	10747.2000	10.7472	10692.5400	10.6925	0.509	0.0000	0.0000
2025/11/19	2037	06/08/2026	11.30 Call	Bond Future	12148.5600	12.1486	12094.5500	12.0946	0.445	0.0000	0.0000
2025/11/19	2037	06/08/2026	11.30 Put	Bond Future	273.0400	0.2730	274.6200	0.2746	0.579	0.0000	0.0000
2025/11/19	2037	06/08/2026	10.70 Call	Bond Future	9094.5000	9.0945	9042.6000	9.0426	0.571	0.0000	0.0000
2025/11/19	2037	06/08/2026	10.70 Put	Bond Future	501.6800	0.5017	505.3700	0.5054	0.736	0.0000	0.0000
2025/11/19	2037	06/08/2026	10.02 Put	Bond Future	1017.3800	1.0174	1026.4500	1.0265	0.892	0.0000	0.0000
2025/11/19	2037	06/08/2026	10.02 Call	Bond Future	5672.6100	5.6726	5626.0900	5.6261	0.820	0.0000	0.0000
2025/11/19	2037	06/08/2026		Bond Future	9.2660	95.2080	9.2747	95.1524	0.094	0.0000	0.0000
2025/11/19	2037	06/08/2026	11.71 Call	Bond Future	14159.8400	14.1598	14104.9700	14.1050	0.388	0.0000	0.0000
2025/11/19	2037	06/08/2026	11.71 Put	Bond Future	138.8100	0.1388	139.5300	0.1395	0.519	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.83 Call	Bond Future	9482.4400	9.4824	9431.8700	9.4319	0.533	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.83 Put	Bond Future	740.6800	0.7407	745.9800	0.7460	0.716	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.23 Call	Bond Future	6600.1700	6.6002	6554.1200	6.5541	0.698	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.23 Put	Bond Future	1242.3000	1.2423	1252.1200	1.2521	0.790	0.0000	0.0000
2025/11/19	2037	05/11/2026	9.46 Put	Bond Future	2478.2800	2.4783	2499.1400	2.4991	0.842	0.0000	0.0000
2025/11/19	2037	05/11/2026	9.46 Call	Bond Future	3224.9500	3.2250	3189.9400	3.1899	1.086	0.0000	0.0000
2025/11/19	2037	05/11/2026		Bond Future	9.3401	96.8751	9.3490	96.8192	0.096	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.62 Call	Bond Future	8461.3000	8.4613	8412.0100	8.4120	0.583	0.0000	0.0000
2025/11/19	2037	05/11/2026	10.62 Put	Bond Future	883.8400	0.8838	890.4200	0.8904	0.744	0.0000	0.0000
2025/11/19	2037	04/02/2027		Bond Future	9.4291	94.2839	9.4382	94.2281	0.097	0.0000	0.0000
2025/11/19	2037	04/02/2027	9.51 Call	Bond Future	3453.3800	3.4534	3419.6400	3.4196	0.977	0.0000	0.0000
2025/11/19	2037	04/02/2027	9.51 Put	Bond Future	2959.6100	2.9596	2981.6800	2.9817	0.746	0.0000	0.0000
2025/11/19	2038	05/02/2026		Bond Future	151.3428	151.3428	151.5314	151.5314	0.125	0.0000	0.0000
2025/11/19	2038	05/02/2026	143.20 Call	Bond Future	8142.8200	8.1428	8331.4000	8.3314	2.316	0.0000	0.0000
2025/11/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2038	07/05/2026		Bond Future	154.1430	154.1430	154.3350	154.3350	0.125	0.0000	0.0000
2025/11/19	2038	07/05/2026	144.53 Call	Bond Future	9612.9600	9.6130	9804.9700	9.8050	1.997	0.0000	0.0000
2025/11/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2038	06/08/2026		Bond Future	154.7682	154.7682	154.9696	154.9696	0.130	0.0000	0.0000
2025/11/19	2038	06/08/2026	144.72 Call	Bond Future	10048.2200	10.0482	10249.5700	10.2496	2.004	0.0000	0.0000
2025/11/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2038	05/11/2026		Bond Future	157.5163	157.5163	157.7226	157.7226	0.131	0.0000	0.0000
2025/11/19	2038	05/11/2026	146.31 Call	Bond Future	11206.2800	11.2063	11412.6400	11.4126	1.841	0.0000	0.0000
2025/11/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2038	04/02/2027		Bond Future	158.0277	158.0277	158.2444	158.2444	0.137	0.0000	0.0000
2025/11/19	2038	04/02/2027	153.83 Call	Bond Future	4197.6600	4.1977	4414.4200	4.4144	5.164	0.0000	0.0000
2025/11/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2040	05/02/2026	10.24 Call	Bond Future	6064.6700	6.0647	5865.8800	5.8659	3.278	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
2025/11/19	2040	05/02/2026	10.24 Put	Bond Future	210.0200	0.2100	225.8100	0.2258	7.518	0.0000	0.0000
2025/11/19	2040	05/02/2026	9.05 Put	Bond Future	3188.6300	3.1886	3359.2600	3.3593	5.351	0.0000	0.0000
2025/11/19	2040	05/02/2026	9.05 Call	Bond Future	325.3900	0.3254	281.4400	0.2814	13.507	0.0000	0.0000
2025/11/19	2040	05/02/2026	10.35 Put	Bond Future	160.8700	0.1609	172.8600	0.1729	7.453	0.0000	0.0000
2025/11/19	2040	05/02/2026	10.35 Call	Bond Future	6765.1600	6.7652	6562.5700	6.5626	2.995	0.0000	0.0000
2025/11/19	2040	05/02/2026	10.75 Call	Bond Future	9318.0800	9.3181	9107.8500	9.1079	2.256	0.0000	0.0000
2025/11/19	2040	05/02/2026	10.75 Put	Bond Future	62.4600	0.0625	66.8100	0.0668	6.964	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.15 Call	Bond Future	11820.0600	11.8201	11607.0800	11.6071	1.802	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.15 Put	Bond Future	25.7500	0.0258	27.3500	0.0274	6.214	0.0000	0.0000
2025/11/19	2040	05/02/2026	9.80 Put	Bond Future	596.6300	0.5966	641.7000	0.6417	7.554	0.0000	0.0000
2025/11/19	2040	05/02/2026	9.80 Call	Bond Future	3360.6300	3.3606	3191.1200	3.1911	5.044	0.0000	0.0000
2025/11/19	2040	05/02/2026	13.23 Call	Bond Future	23381.4400	23.3814	23166.8600	23.1669	0.918	0.0000	0.0000
2025/11/19	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.82 Put	Bond Future	2.2800	0.0023	2.4100	0.0024	5.702	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.82 Call	Bond Future	15811.5100	15.8115	15597.0600	15.5971	1.356	0.0000	0.0000
2025/11/19	2040	05/02/2026		Bond Future	9.4238	96.9881	9.4525	96.7736	0.304	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.49 Call	Bond Future	13876.3300	13.8763	13662.2600	13.6623	1.543	0.0000	0.0000
2025/11/19	2040	05/02/2026	11.49 Put	Bond Future	8.5800	0.0086	9.0900	0.0091	5.944	0.0000	0.0000
2025/11/19	2040	07/05/2026		Bond Future	9.4913	98.7593	9.5210	98.5407	0.312	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.67 Call	Bond Future	14426.8600	14.4269	14213.0300	14.2130	1.482	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.67 Put	Bond Future	93.7100	0.0937	98.4600	0.0985	5.069	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.53 Call	Bond Future	19150.3700	19.1504	18932.4900	18.9325	1.138	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.53 Put	Bond Future	12.4900	0.0125	13.1900	0.0132	5.604	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.03 Call	Bond Future	16439.2400	16.4392	16222.9000	16.2229	1.316	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.03 Put	Bond Future	42.0200	0.0420	44.2600	0.0443	5.331	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.12 Put	Bond Future	211.9100	0.2119	222.8000	0.2228	5.139	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.12 Call	Bond Future	11236.1300	11.2361	11028.4400	11.0284	1.848	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.22 Call	Bond Future	17482.4100	17.4824	17265.3000	17.2653	1.242	0.0000	0.0000
2025/11/19	2040	07/05/2026	12.22 Put	Bond Future	26.8500	0.0269	28.3200	0.0283	5.475	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.72 Call	Bond Future	14708.6700	14.7087	14494.3800	14.4944	1.457	0.0000	0.0000
2025/11/19	2040	07/05/2026	11.72 Put	Bond Future	84.1400	0.0841	88.4300	0.0884	5.099	0.0000	0.0000
2025/11/19	2040	07/05/2026	10.70 Put	Bond Future	367.8200	0.3678	387.2900	0.3873	5.293	0.0000	0.0000
2025/11/19	2040	07/05/2026	10.70 Call	Bond Future	8731.5500	8.7316	8532.4400	8.5324	2.280	0.0000	0.0000
2025/11/19	2040	06/08/2026		Bond Future	9.5677	96.0387	9.5984	95.8168	0.320	0.0000	0.0000
2025/11/19	2040	06/08/2026	12.19 Call	Bond Future	16722.0100	16.7220	16505.5600	16.5056	1.294	0.0000	0.0000
2025/11/19	2040	06/08/2026	12.19 Put	Bond Future	117.2000	0.1172	122.5800	0.1226	4.590	0.0000	0.0000
2025/11/19	2040	05/11/2026		Bond Future	9.6430	97.7201	9.6745	97.4952	0.327	0.0000	0.0000
2025/11/19	2040	05/11/2026	11.06 Call	Bond Future	10300.4400	10.3004	10108.0600	10.1081	1.868	0.0000	0.0000
2025/11/19	2040	05/11/2026	11.06 Put	Bond Future	905.9600	0.9060	938.4600	0.9385	3.587	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	
2025/11/19	2040	05/11/2026	11.27 Call	Bond Future	11436.6000	11.4366	11239.0500	1.727	0.0000	0.0000	
2025/11/19	2040	05/11/2026	11.27 Put	Bond Future	764.5900	0.7646	791.9200	3.574	0.0000	0.0000	
2025/11/19	2040	05/11/2026	10.67 Call	Bond Future	8207.0700	8.2071	8027.2800	2.191	0.0000	0.0000	
2025/11/19	2040	05/11/2026	10.67 Put	Bond Future	1260.4600	1.2605	1305.5500	3.577	0.0000	0.0000	
2025/11/19	2040	05/11/2026	9.91 Put	Bond Future	2471.6200	2.4716	2556.8000	3.446	0.0000	0.0000	
2025/11/19	2040	05/11/2026	9.91 Call	Bond Future	4350.8600	4.3509	4211.1600	3.211	0.0000	0.0000	
2025/11/19	2040	04/02/2027		Bond Future	9.7315	94.8928	9.7641	94.6650	0.335	0.0000	0.0000
2025/11/19	2040	04/02/2027	9.93 Call	Bond Future	4286.9000	4.2869	4151.9600	3.148	0.0000	0.0000	
2025/11/19	2040	04/02/2027	9.93 Put	Bond Future	2910.5300	2.9105	3003.3700	3.190	0.0000	0.0000	
2025/11/19	2043	05/02/2026		Bond Future	114.1082	114.1082	114.0769	0.027	0.0000	0.0000	
2025/11/19	2043	05/02/2026	109.66 Call	Bond Future	4497.1427	4.4971	4465.5979	0.701	0.0000	0.0000	
2025/11/19	2043	05/02/2026	109.66 Put	Bond Future	48.9527	0.0490	48.7479	0.418	0.0000	0.0000	
2025/11/19	2043	07/05/2026		Bond Future	116.2194	116.2194	116.1874	0.028	0.0000	0.0000	
2025/11/19	2043	07/05/2026	111.70 Call	Bond Future	4783.9255	4.7839	4753.5010	0.636	0.0000	0.0000	
2025/11/19	2043	07/05/2026	111.70 Put	Bond Future	264.5755	0.2646	266.1310	0.588	0.0000	0.0000	
2025/11/19	2043	06/08/2026		Bond Future	115.4915	115.4915	115.4661	0.022	0.0000	0.0000	
2025/11/19	2043	06/08/2026	110.88 Call	Bond Future	5114.7261	5.1147	5091.2425	0.459	0.0000	0.0000	
2025/11/19	2043	06/08/2026	110.88 Put	Bond Future	503.2761	0.5033	505.1825	0.379	0.0000	0.0000	
2025/11/19	2043	05/11/2026		Bond Future	117.5412	117.5412	117.5162	0.021	0.0000	0.0000	
2025/11/19	2043	05/11/2026	112.84 Call	Bond Future	5425.2993	5.4253	5402.9938	0.411	0.0000	0.0000	
2025/11/19	2043	05/11/2026	112.84 Put	Bond Future	724.0793	0.7241	726.8038	0.376	0.0000	0.0000	
2025/11/19	2043	04/02/2027		Bond Future	116.6878	116.6878	116.6704	0.015	0.0000	0.0000	
2025/11/19	2043	04/02/2027	117.63 Call	Bond Future	2303.8180	2.3038	2292.8146	0.478	0.0000	0.0000	
2025/11/19	2043	04/02/2027	117.63 Put	Bond Future	3246.0180	3.2460	3252.3746	0.196	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.00 Put	Bond Future	610.5700	0.6106	668.1300	9.427	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.00 Call	Bond Future	3550.5600	3.5506	3338.9100	5.961	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.45 Call	Bond Future	13019.4000	13.0194	12751.9600	2.054	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.45 Put	Bond Future	21.6500	0.0217	23.4200	8.176	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.25 Call	Bond Future	11751.6100	11.7516	11485.2200	2.267	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.25 Put	Bond Future	32.8100	0.0328	35.6300	8.595	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.50 Call	Bond Future	13332.0400	13.3320	13064.4000	2.007	0.0000	0.0000	
2025/11/19	2044	05/02/2026	11.50 Put	Bond Future	19.5700	0.0196	21.1400	8.022	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.90 Put	Bond Future	71.2100	0.0712	77.7600	9.198	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.90 Call	Bond Future	9472.2400	9.4722	9209.5800	2.773	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.07 Put	Bond Future	514.5600	0.5146	563.5500	9.521	0.0000	0.0000	
2025/11/19	2044	05/02/2026	10.07 Call	Bond Future	3984.5500	3.9846	3764.3300	5.527	0.0000	0.0000	
2025/11/19	2044	05/02/2026		Bond Future	9.6229	92.8402	9.6567	92.5710	0.351	0.0000	0.0000
2025/11/19	2044	05/02/2026	11.56 Call	Bond Future	13703.3400	13.7033	13435.4100	1.955	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
2025/11/19	2044	05/02/2026	11.56 Put	Bond Future	15.8000	0.0158	17.0800	0.0171	8.101	0.0000	0.0000
2025/11/19	2044	07/05/2026		Bond Future	9.6891	94.5355	9.7240	94.2614	0.360	0.0000	0.0000
2025/11/19	2044	07/05/2026	11.80 Call	Bond Future	14704.4500	14.7045	14437.7500	14.4378	1.814	0.0000	0.0000
2025/11/19	2044	07/05/2026	11.80 Put	Bond Future	120.6700	0.1207	128.1200	0.1281	6.174	0.0000	0.0000
2025/11/19	2044	07/05/2026	Put	Bond Future	6131.4200	6.1314	6347.2600	6.3473	3.520	0.0000	0.0000
2025/11/19	2044	07/05/2026	Call	Bond Future	666.9500	0.6670	608.6400	0.6086	8.743	0.0000	0.0000
2025/11/19	2044	07/05/2026	10.00 Call	Bond Future	3918.5100	3.9185	3732.7400	3.7327	4.741	0.0000	0.0000
2025/11/19	2044	07/05/2026	10.00 Put	Bond Future	1515.7100	1.5157	1604.0900	1.6041	5.831	0.0000	0.0000
2025/11/19	2044	06/08/2026		Bond Future	9.7633	91.8637	9.7992	91.5853	0.368	0.0000	0.0000
2025/11/19	2044	06/08/2026	12.42 Call	Bond Future	17658.5900	17.6586	17387.1700	17.3872	1.537	0.0000	0.0000
2025/11/19	2044	06/08/2026	12.42 Put	Bond Future	124.4900	0.1245	131.4600	0.1315	5.599	0.0000	0.0000
2025/11/19	2044	05/11/2026		Bond Future	9.8359	93.4719	9.8728	93.1894	0.376	0.0000	0.0000
2025/11/19	2044	05/11/2026	11.34 Call	Bond Future	11385.6200	11.3856	11141.3500	11.1414	2.145	0.0000	0.0000
2025/11/19	2044	05/11/2026	11.34 Put	Bond Future	886.7100	0.8867	925.0100	0.9250	4.319	0.0000	0.0000
2025/11/19	2044	04/02/2027		Bond Future	9.9202	90.6967	9.9583	90.4102	0.384	0.0000	0.0000
2025/11/19	2044	04/02/2027	10.18 Call	Bond Future	5031.7800	5.0318	4857.5700	4.8576	3.462	0.0000	0.0000
2025/11/19	2044	04/02/2027	10.18 Put	Bond Future	3103.9400	3.1039	3216.2400	3.2162	3.618	0.0000	0.0000
2025/11/19	2046	05/02/2026		Bond Future	133.0925	133.0925	133.1494	133.1494	0.043	0.0000	0.0000
2025/11/19	2046	05/02/2026	121.65 Call	Bond Future	11442.4700	11.4425	11499.3500	11.4994	0.497	0.0000	0.0000
2025/11/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2046	07/05/2026		Bond Future	133.2567	133.2567	133.3184	133.3184	0.046	0.0000	0.0000
2025/11/19	2046	07/05/2026	124.95 Call	Bond Future	8306.6900	8.3067	8368.3700	8.3684	0.743	0.0000	0.0000
2025/11/19	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2046	06/08/2026		Bond Future	135.7040	135.7040	135.7680	135.7680	0.047	0.0000	0.0000
2025/11/19	2046	06/08/2026	122.38 Call	Bond Future	13324.0000	13.3240	13387.9700	13.3880	0.480	0.0000	0.0000
2025/11/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2046	05/11/2026		Bond Future	135.7786	135.7786	135.8497	135.8497	0.052	0.0000	0.0000
2025/11/19	2046	05/11/2026	125.48 Call	Bond Future	10298.5900	10.2986	10369.7400	10.3697	0.691	0.0000	0.0000
2025/11/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2046	04/02/2027		Bond Future	138.1469	138.1469	138.2206	138.2206	0.053	0.0000	0.0000
2025/11/19	2046	04/02/2027	131.09 Call	Bond Future	7056.9400	7.0569	7130.5600	7.1306	1.043	0.0000	0.0000
2025/11/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2050	05/02/2026		Bond Future	133.2027	133.2027	132.9353	132.9353	0.201	0.0000	0.0000
2025/11/19	2050	05/02/2026	122.82 Call	Bond Future	10382.7200	10.3827	10115.3000	10.1153	2.576	0.0000	0.0000
2025/11/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2050	07/05/2026		Bond Future	135.6672	135.6672	135.3949	135.3949	0.201	0.0000	0.0000
2025/11/19	2050	07/05/2026	124.07 Call	Bond Future	11597.2200	11.5972	11324.8800	11.3249	2.348	0.0000	0.0000
2025/11/19	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	
2025/11/19	2050	06/08/2026		Bond Future	135.7013	135.7013	135.4308	135.4308	0.199	0.0000	0.0000
2025/11/19	2050	06/08/2026	123.27 Call	Bond Future	12431.3400	12.4313	12160.7600	12.1608	2.177	0.0000	0.0000
2025/11/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2050	05/11/2026		Bond Future	138.1109	138.1109	137.8365	137.8365	0.199	0.0000	0.0000
2025/11/19	2050	05/11/2026	123.84 Call	Bond Future	14270.8700	14.2709	13996.5300	13.9965	1.922	0.0000	0.0000
2025/11/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	2050	04/02/2027		Bond Future	138.0274	138.0274	137.7553	137.7553	0.197	0.0000	0.0000
2025/11/19	2050	04/02/2027	132.39 Call	Bond Future	5637.3800	5.6374	5365.3100	5.3653	4.826	0.0000	0.0000
2025/11/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/19	AL37	05/02/2026		Index Future	1247.3540	1247.3540	1248.7280	1248.7280	0.110	0.0000	0.0000
2025/11/19	AL37	07/05/2026		Index Future	1270.1310	1270.1310	1271.5290	1271.5290	0.110	0.0000	0.0000
2025/11/19	AL37	06/08/2026		Index Future	1292.9240	1292.9240	1294.3500	1294.3500	0.110	0.0000	0.0000
2025/11/19	AL37	05/11/2026		Index Future	1315.8700	1315.8700	1317.3250	1317.3250	0.111	0.0000	0.0000
2025/11/19	AL37	04/02/2027		Index Future	1338.5790	1338.5790	1340.0630	1340.0630	0.111	0.0000	0.0000
2025/11/19	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/19	AL7T	05/02/2026		Index Future	1585.2220	1585.2220	1584.9930	1584.9930	0.014	0.0000	0.0000
2025/11/19	AL7T	07/05/2026		Index Future	1614.1680	1614.1680	1613.9340	1613.9340	0.014	0.0000	0.0000
2025/11/19	AL7T	06/08/2026		Index Future	1643.1350	1643.1350	1642.9010	1642.9010	0.014	0.0000	0.0000
2025/11/19	AL7T	05/11/2026		Index Future	1672.2960	1672.2960	1672.0620	1672.0620	0.014	0.0000	0.0000
2025/11/19	AL7T	04/02/2027		Index Future	1701.1560	1701.1560	1700.9240	1700.9240	0.014	0.0000	0.0000
2025/11/19	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/19	ALBI	05/02/2026		Index Future	1339.9070	1339.9070	1338.7260	1338.7260	0.088	0.0000	0.0000
2025/11/19	ALBI	07/05/2026		Index Future	1364.3730	1364.3730	1363.1710	1363.1710	0.088	0.0000	0.0000
2025/11/19	ALBI	06/08/2026		Index Future	1388.8580	1388.8580	1387.6370	1387.6370	0.088	0.0000	0.0000
2025/11/19	ALBI	05/11/2026		Index Future	1413.5060	1413.5060	1412.2670	1412.2670	0.088	0.0000	0.0000
2025/11/19	ALBI	04/02/2027		Index Future	1437.9000	1437.9000	1436.6440	1436.6440	0.087	0.0000	0.0000
2025/11/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/11/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	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	
2025/11/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/19	ES33	05/02/2026		Bond Future	9.2813	93.5004	9.2783	93.5151	0.031	0.0000	0.0000
2025/11/19	ES33	05/02/2026	11.49 Call	Bond Future	10304.9500	10.3050	10319.6000	10.3196	0.142	0.0000	0.0000
2025/11/19	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES33	07/05/2026		Bond Future	9.3615	91.4361	9.3585	91.4510	0.032	0.0000	0.0000
2025/11/19	ES33	07/05/2026	11.69 Call	Bond Future	10555.5700	10.5556	10570.4700	10.5705	0.141	0.0000	0.0000
2025/11/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES33	06/08/2026		Bond Future	9.4530	93.1148	9.4496	93.1307	0.035	0.0000	0.0000
2025/11/19	ES33	06/08/2026	12.02 Call	Bond Future	11246.1600	11.2462	11262.0600	11.2621	0.141	0.0000	0.0000
2025/11/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES33	05/11/2026		Bond Future	9.5576	90.9751	9.5540	90.9920	0.038	0.0000	0.0000
2025/11/19	ES33	05/11/2026	10.83 Call	Bond Future	5646.7200	5.6467	5663.6400	5.6636	0.300	0.0000	0.0000
2025/11/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES33	04/02/2027		Bond Future	9.6861	92.5589	9.6820	92.5771	0.042	0.0000	0.0000
2025/11/19	ES33	04/02/2027	9.70 Call	Bond Future	62.3500	0.0624	80.5500	0.0806	29.190	0.0000	0.0000
2025/11/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES42	05/02/2026		Bond Future	9.8191	91.9053	9.8476	91.6957	0.289	0.0000	0.0000
2025/11/19	ES42	05/02/2026	11.85 Call	Bond Future	13305.5800	13.3056	13095.9300	13.0959	1.576	0.0000	0.0000
2025/11/19	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES42	07/05/2026		Bond Future	9.8905	89.3410	9.9199	89.1275	0.297	0.0000	0.0000
2025/11/19	ES42	07/05/2026	12.20 Call	Bond Future	14699.5800	14.6996	14486.0500	14.4861	1.453	0.0000	0.0000
2025/11/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES42	06/08/2026		Bond Future	9.9674	90.9807	9.9977	90.7639	0.303	0.0000	0.0000
2025/11/19	ES42	06/08/2026	12.65 Call	Bond Future	16506.3300	16.5063	16289.5700	16.2896	1.313	0.0000	0.0000
2025/11/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES42	05/11/2026		Bond Future	10.0499	88.3315	10.0810	88.1117	0.310	0.0000	0.0000
2025/11/19	ES42	05/11/2026	11.66 Call	Bond Future	10366.7100	10.3667	10146.8600	10.1469	2.121	0.0000	0.0000
2025/11/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	ES42	04/02/2027		Bond Future	10.1438	89.8673	10.1759	89.6445	0.317	0.0000	0.0000
2025/11/19	ES42	04/02/2027	10.29 Call	Bond Future	1007.3600	1.0074	784.5600	0.7846	22.117	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	
2025/11/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/19	GOVI	05/02/2026		GOVI	1315.4500	1315.4500	1314.2430	1314.2430	0.092	0.0000	0.0000
2025/11/19	GOVI	05/02/2026	1,150. Call 00	GOVI	1654500.0000	165.4500	1642430.0000	164.2430	0.730	0.0000	0.0000
2025/11/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GOVI	07/05/2026		GOVI	1339.4700	1339.4700	1338.2410	1338.2410	0.092	0.0000	0.0000
2025/11/19	GOVI	07/05/2026	1,177. Call 00	GOVI	1624700.0000	162.4700	1612410.0000	161.2410	0.756	0.0000	0.0000
2025/11/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GOVI	06/08/2026		GOVI	1363.5080	1363.5080	1362.2590	1362.2590	0.092	0.0000	0.0000
2025/11/19	GOVI	06/08/2026	1,189. Call 00	GOVI	1745080.0000	174.5080	1732590.0000	173.2590	0.716	0.0000	0.0000
2025/11/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GOVI	05/11/2026		GOVI	1387.7060	1387.7060	1386.4390	1386.4390	0.091	0.0000	0.0000
2025/11/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1107060.0000	110.7060	1094390.0000	109.4390	1.144	0.0000	0.0000
2025/11/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GOVI	04/02/2027		GOVI	1411.6550	1411.6550	1410.3710	1410.3710	0.091	0.0000	0.0000
2025/11/19	GOVI	04/02/2027	1,369. Call 00	GOVI	426550.0000	42.6550	413710.0000	41.3710	3.010	0.0000	0.0000
2025/11/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/19	I258	05/02/2026		Bond Future	120.2506	120.2506	120.6136	120.6136	0.302	0.0000	0.0000
2025/11/19	I258	05/02/2026	111.65 Call	Bond Future	8615.4218	8.6154	8974.3739	8.9744	4.166	0.0000	0.0000
2025/11/19	I258	05/02/2026	111.65 Put	Bond Future	14.8618	0.0149	10.7639	0.0108	27.573	0.0000	0.0000
2025/11/19	I258	07/05/2026		Bond Future	122.4754	122.4754	122.8450	122.8450	0.302	0.0000	0.0000
2025/11/19	I258	07/05/2026	113.73 Call	Bond Future	8916.4831	8.9165	9261.9388	9.2619	3.874	0.0000	0.0000
2025/11/19	I258	07/05/2026	113.73 Put	Bond Future	171.1231	0.1711	146.8988	0.1469	14.156	0.0000	0.0000
2025/11/19	I258	06/08/2026		Bond Future	121.8624	121.8624	122.2461	122.2461	0.315	0.0000	0.0000
2025/11/19	I258	06/08/2026	112.95 Call	Bond Future	9322.2371	9.3222	9663.6109	9.6636	3.662	0.0000	0.0000
2025/11/19	I258	06/08/2026	112.95 Put	Bond Future	409.8271	0.4098	367.5509	0.3676	10.316	0.0000	0.0000
2025/11/19	I258	05/11/2026		Bond Future	124.0254	124.0254	124.4168	124.4168	0.316	0.0000	0.0000
2025/11/19	I258	05/11/2026	114.95 Call	Bond Future	9745.4756	9.7455	10080.9769	10.0810	3.443	0.0000	0.0000
2025/11/19	I258	05/11/2026	114.95 Put	Bond Future	670.0556	0.6701	614.1669	0.6142	8.341	0.0000	0.0000
2025/11/19	I258	04/02/2027		Bond Future	123.2852	123.2852	123.6916	123.6916	0.330	0.0000	0.0000
2025/11/19	I258	04/02/2027	118.90 Call	Bond Future	6603.6515	6.6037	6879.7934	6.8798	4.182	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	
2025/11/19	I258	04/02/2027	118.90 Put	Bond Future	2218.4115	2.2184	2088.1734	2.0882	5.871	0.0000	0.0000
2025/11/19	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/19	IGOV	05/02/2026		Index Future	419.7200	419.7200	419.4320	419.4320	0.069	0.0000	0.0000
2025/11/19	IGOV	07/05/2026		Index Future	427.4860	427.4860	427.1920	427.1920	0.069	0.0000	0.0000
2025/11/19	IGOV	06/08/2026		Index Future	435.2570	435.2570	434.9580	434.9580	0.069	0.0000	0.0000
2025/11/19	IGOV	05/11/2026		Index Future	443.0790	443.0790	442.7760	442.7760	0.068	0.0000	0.0000
2025/11/19	IGOV	04/02/2027		Index Future	450.8220	450.8220	450.5150	450.5150	0.068	0.0000	0.0000
2025/11/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/19	R033	05/02/2026		Bond Future	8.3773	112.2182	8.3442	112.4031	0.395	0.0000	0.0000
2025/11/19	R033	05/02/2026	10.49 Call	Bond Future	11065.8200	11.0658	11244.2300	11.2442	1.612	0.0000	0.0000
2025/11/19	R033	05/02/2026	10.49 Put	Bond Future	57.3700	0.0574	50.8700	0.0509	11.330	0.0000	0.0000
2025/11/19	R033	07/05/2026		Bond Future	8.4265	109.2243	8.3918	109.4124	0.412	0.0000	0.0000
2025/11/19	R033	07/05/2026	10.38 Call	Bond Future	10268.0400	10.2680	10436.3600	10.4364	1.639	0.0000	0.0000
2025/11/19	R033	07/05/2026	10.38 Put	Bond Future	331.9900	0.3320	312.1500	0.3122	5.976	0.0000	0.0000
2025/11/19	R033	06/08/2026		Bond Future	8.4857	111.2036	8.4490	111.3960	0.433	0.0000	0.0000
2025/11/19	R033	06/08/2026	10.25 Call	Bond Future	9621.5700	9.6216	9778.5400	9.7785	1.631	0.0000	0.0000
2025/11/19	R033	06/08/2026	10.25 Put	Bond Future	872.2700	0.8723	836.8500	0.8369	4.061	0.0000	0.0000
2025/11/19	R033	05/11/2026		Bond Future	8.5541	108.1117	8.5153	108.3083	0.454	0.0000	0.0000
2025/11/19	R033	05/11/2026	9.33 Call	Bond Future	5613.3700	5.6134	5745.6200	5.7456	2.356	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/19	R033	05/11/2026	9.33 Put	Bond Future	1778.5900	1.7786	1714.1500	1.7142	3.623	0.0000	0.0000
2025/11/19	R033	04/02/2027		Bond Future	8.6421	109.9693	8.6009	110.1705	0.477	0.0000	0.0000
2025/11/19	R033	04/02/2027	8.65 Call	Bond Future	3447.4100	3.4474	3548.5500	3.5486	2.934	0.0000	0.0000
2025/11/19	R033	04/02/2027	8.65 Put	Bond Future	3409.0500	3.4091	3309.0200	3.3090	2.934	0.0000	0.0000
2025/11/19	R035	05/02/2026	11.17 Call	Bond Future	13896.3900	13.8964	13908.9800	13.9090	0.091	0.0000	0.0000
2025/11/19	R035	05/02/2026	11.17 Put	Bond Future	1.0800	0.0011	0.9900	0.0010	8.333	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.67 Call	Bond Future	11295.8800	11.2959	11308.0700	11.3081	0.108	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.67 Put	Bond Future	7.7700	0.0078	7.2800	0.0073	6.306	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.17 Put	Bond Future	25.7300	0.0257	24.4300	0.0244	5.052	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.17 Call	Bond Future	8601.8400	8.6018	8613.2200	8.6132	0.132	0.0000	0.0000
2025/11/19	R035	05/02/2026	11.00 Put	Bond Future	2.2900	0.0023	2.1200	0.0021	7.424	0.0000	0.0000
2025/11/19	R035	05/02/2026	11.00 Call	Bond Future	13022.6300	13.0226	13035.1400	13.0351	0.096	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.25 Call	Bond Future	3569.1000	3.5691	3574.8200	3.5748	0.160	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.25 Put	Bond Future	273.0100	0.2730	266.0500	0.2661	2.549	0.0000	0.0000
2025/11/19	R035	05/02/2026	8.85 Put	Bond Future	769.0500	0.7691	757.3000	0.7573	1.528	0.0000	0.0000
2025/11/19	R035	05/02/2026	8.85 Call	Bond Future	1645.7700	1.6458	1646.7000	1.6467	0.057	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.64 Call	Bond Future	5681.5800	5.6816	5690.6500	5.6907	0.160	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.64 Put	Bond Future	99.9300	0.0999	96.3200	0.0963	3.613	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.14 Call	Bond Future	3001.3700	3.0014	3005.8500	3.0059	0.149	0.0000	0.0000
2025/11/19	R035	05/02/2026	9.14 Put	Bond Future	362.9000	0.3629	354.7000	0.3547	2.260	0.0000	0.0000
2025/11/19	R035	05/02/2026	8.64 Put	Bond Future	1303.5900	1.3036	1289.7700	1.2898	1.060	0.0000	0.0000
2025/11/19	R035	05/02/2026	8.64 Call	Bond Future	878.7300	0.8787	877.5900	0.8776	0.130	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.44 Put	Bond Future	13.2900	0.0133	12.5200	0.0125	5.794	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.44 Call	Bond Future	10067.1800	10.0672	10079.0900	10.0791	0.118	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.94 Put	Bond Future	2.9600	0.0030	2.7400	0.0027	7.432	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.94 Call	Bond Future	12711.6800	12.7117	12724.1400	12.7241	0.098	0.0000	0.0000
2025/11/19	R035	05/02/2026	12.44 Call	Bond Future	20076.8300	20.0768	20089.5100	20.0895	0.063	0.0000	0.0000
2025/11/19	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R035	05/02/2026		Bond Future	8.7082	105.0177	8.7061	105.0304	0.023	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.79 Call	Bond Future	11928.7400	11.9287	11941.0500	11.9411	0.103	0.0000	0.0000
2025/11/19	R035	05/02/2026	10.79 Put	Bond Future	5.5200	0.0055	5.1500	0.0052	6.703	0.0000	0.0000
2025/11/19	R035	07/05/2026		Bond Future	8.7601	102.4329	8.7580	102.4458	0.024	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.86 Call	Bond Future	11847.0000	11.8470	11858.2600	11.8583	0.095	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.86 Put	Bond Future	74.3800	0.0744	72.7500	0.0728	2.191	0.0000	0.0000
2025/11/19	R035	07/05/2026	8.29 Put	Bond Future	3387.3000	3.3873	3374.0300	3.3740	0.392	0.0000	0.0000
2025/11/19	R035	07/05/2026	8.29 Call	Bond Future	476.8000	0.4768	476.4200	0.4764	0.080	0.0000	0.0000
2025/11/19	R035	07/05/2026	8.79 Put	Bond Future	1614.4500	1.6145	1603.3200	1.6033	0.689	0.0000	0.0000
2025/11/19	R035	07/05/2026	8.79 Call	Bond Future	1796.1500	1.7962	1797.9100	1.7979	0.098	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
2025/11/19	R035	07/05/2026	9.20 Call	Bond Future	3496.2300	3.4962	3500.6900	3.5007	0.128	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.20 Put	Bond Future	867.9800	0.8680	859.5500	0.8596	0.971	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.66 Call	Bond Future	10839.1600	10.8392	10849.9000	10.8499	0.099	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.66 Put	Bond Future	107.0300	0.1070	104.8800	0.1049	2.009	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.16 Call	Bond Future	8271.6300	8.2716	8281.0000	8.2810	0.113	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.16 Put	Bond Future	212.0700	0.2121	208.5500	0.2086	1.660	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.66 Put	Bond Future	439.4300	0.4394	433.7200	0.4337	1.299	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.66 Call	Bond Future	5720.8500	5.7209	5728.0300	5.7280	0.126	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.71 Call	Bond Future	11094.0100	11.0940	11104.8500	11.1049	0.098	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.71 Put	Bond Future	100.2500	0.1003	98.2000	0.0982	2.045	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.21 Call	Bond Future	8529.0900	8.5291	8538.6300	8.5386	0.112	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.21 Put	Bond Future	197.6000	0.1976	194.2500	0.1943	1.695	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.71 Put	Bond Future	409.0500	0.4091	403.5900	0.4036	1.335	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.71 Call	Bond Future	5973.1700	5.9732	5980.6000	5.9806	0.124	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.64 Call	Bond Future	10737.0500	10.7371	10747.7500	10.7478	0.100	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.64 Put	Bond Future	109.8500	0.1099	107.6600	0.1077	1.994	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.14 Call	Bond Future	8168.6500	8.1687	8177.9500	8.1780	0.114	0.0000	0.0000
2025/11/19	R035	07/05/2026	10.14 Put	Bond Future	218.1600	0.2182	214.5700	0.2146	1.646	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.64 Put	Bond Future	452.4100	0.4524	446.6000	0.4466	1.284	0.0000	0.0000
2025/11/19	R035	07/05/2026	9.64 Call	Bond Future	5620.4400	5.6204	5627.5200	5.6275	0.126	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.29 Put	Bond Future	3921.6800	3.9217	3908.4700	3.9085	0.337	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.29 Call	Bond Future	706.7900	0.7068	707.4600	0.7075	0.095	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.79 Put	Bond Future	2211.0100	2.2110	2199.9700	2.2000	0.499	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.79 Call	Bond Future	2026.5800	2.0266	2029.4200	2.0294	0.140	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.39 Call	Bond Future	4413.5800	4.4136	4419.5700	4.4196	0.136	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.39 Put	Bond Future	1111.5600	1.1116	1103.6700	1.1037	0.710	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.71 Call	Bond Future	5875.4200	5.8754	5882.8900	5.8829	0.127	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.71 Put	Bond Future	778.2500	0.7783	771.8400	0.7718	0.824	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.21 Call	Bond Future	3637.1800	3.6372	3642.2500	3.6423	0.139	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.21 Put	Bond Future	1364.3500	1.3644	1355.5400	1.3555	0.646	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.71 Put	Bond Future	2425.7300	2.4257	2414.2800	2.4143	0.472	0.0000	0.0000
2025/11/19	R035	06/08/2026	8.71 Call	Bond Future	1764.2100	1.7642	1766.6400	1.7666	0.138	0.0000	0.0000
2025/11/19	R035	06/08/2026	10.22 Call	Bond Future	8310.1900	8.3102	8319.6300	8.3196	0.114	0.0000	0.0000
2025/11/19	R035	06/08/2026	10.22 Put	Bond Future	440.7300	0.4407	436.2900	0.4363	1.007	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.72 Call	Bond Future	5922.5200	5.9225	5930.0500	5.9301	0.127	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.72 Put	Bond Future	769.9500	0.7700	763.6000	0.7636	0.825	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.22 Put	Bond Future	1348.9500	1.3490	1340.1800	1.3402	0.650	0.0000	0.0000
2025/11/19	R035	06/08/2026	9.22 Call	Bond Future	3679.3200	3.6793	3684.4300	3.6844	0.139	0.0000	0.0000
2025/11/19	R035	06/08/2026	10.13 Call	Bond Future	7874.3800	7.8744	7883.5300	7.8835	0.116	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
2025/11/19	R035	06/08/2026	10.13 Put			Bond Future	486.3900	0.4864	481.6600	0.4817	0.972	0.0000
2025/11/19	R035	06/08/2026	9.63 Call			Bond Future	5502.1600	5.5022	5509.2900	5.5093	0.130	0.0000
2025/11/19	R035	06/08/2026	9.63 Put			Bond Future	849.6800	0.8497	842.9300	0.8429	0.794	0.0000
2025/11/19	R035	06/08/2026	9.13 Put			Bond Future	1494.6200	1.4946	1485.3800	1.4854	0.618	0.0000
2025/11/19	R035	06/08/2026	9.13 Call			Bond Future	3305.4700	3.3055	3310.1100	3.3101	0.140	0.0000
2025/11/19	R035	06/08/2026				Bond Future	8.8211	104.2896	8.8187	104.3035	0.027	0.0000
2025/11/19	R035	06/08/2026	11.06 Call			Bond Future	12357.6900	12.3577	12369.5300	12.3695	0.096	0.0000
2025/11/19	R035	06/08/2026	11.06 Put			Bond Future	148.8700	0.1489	146.8300	0.1468	1.370	0.0000
2025/11/19	R035	05/11/2026	9.80 Call			Bond Future	6118.8700	6.1189	6127.1600	6.1272	0.135	0.0000
2025/11/19	R035	05/11/2026	9.80 Put			Bond Future	1043.1100	1.0431	1036.4200	1.0364	0.641	0.0000
2025/11/19	R035	05/11/2026	9.30 Call			Bond Future	4001.6800	4.0017	4007.8000	4.0078	0.153	0.0000
2025/11/19	R035	05/11/2026	9.30 Put			Bond Future	1679.6600	1.6797	1670.8000	1.6708	0.527	0.0000
2025/11/19	R035	05/11/2026	8.80 Put			Bond Future	2723.1700	2.7232	2711.8800	2.7119	0.415	0.0000
2025/11/19	R035	05/11/2026	8.80 Call			Bond Future	2186.8700	2.1869	2190.5600	2.1906	0.169	0.0000
2025/11/19	R035	05/11/2026				Bond Future	8.8924	101.6170	8.8898	101.6320	0.029	0.0000
2025/11/19	R035	05/11/2026	10.03 Call			Bond Future	7143.5800	7.1436	7152.7500	7.1528	0.128	0.0000
2025/11/19	R035	05/11/2026	10.03 Put			Bond Future	835.0300	0.8350	829.2200	0.8292	0.696	0.0000
2025/11/19	R035	04/02/2027				Bond Future	8.9809	103.3644	8.9780	103.3806	0.032	0.0000
2025/11/19	R035	04/02/2027	9.02 Call			Bond Future	2790.0100	2.7900	2795.5400	2.7955	0.198	0.0000
2025/11/19	R035	04/02/2027	9.02 Put			Bond Future	2570.5300	2.5705	2559.8000	2.5598	0.417	0.0000
2025/11/19	R038	05/02/2026				Bond Future	9.2107	115.9597	9.2239	115.8568	0.143	0.0000
2025/11/19	R038	05/02/2026	11.44 Call			Bond Future	15677.7700	15.6778	15574.8100	15.5748	0.657	0.0000
2025/11/19	R038	05/02/2026	11.44 Put			Bond Future	3.3200	0.0033	3.2900	0.0033	0.904	0.0000
2025/11/19	R038	07/05/2026				Bond Future	9.2765	112.5928	9.2902	112.4880	0.147	0.0000
2025/11/19	R038	07/05/2026	11.40 Call			Bond Future	14830.8300	14.8308	14727.3200	14.7273	0.698	0.0000
2025/11/19	R038	07/05/2026	11.40 Put			Bond Future	87.2800	0.0873	88.5800	0.0886	1.489	0.0000
2025/11/19	R038	06/08/2026				Bond Future	9.3501	114.6330	9.3642	114.5271	0.151	0.0000
2025/11/19	R038	06/08/2026	11.77 Call			Bond Future	16437.4900	16.4375	16334.0700	16.3341	0.629	0.0000
2025/11/19	R038	06/08/2026	11.77 Put			Bond Future	161.3900	0.1614	163.8500	0.1639	1.524	0.0000
2025/11/19	R038	05/11/2026				Bond Future	9.4301	111.1600	9.4446	111.0531	0.154	0.0000
2025/11/19	R038	05/11/2026	10.72 Call			Bond Future	9806.4600	9.8065	9713.3300	9.7133	0.950	0.0000
2025/11/19	R038	05/11/2026	10.72 Put			Bond Future	852.3900	0.8524	866.1400	0.8661	1.613	0.0000
2025/11/19	R038	04/02/2027				Bond Future	9.5242	113.0696	9.5391	112.9620	0.157	0.0000
2025/11/19	R038	04/02/2027	9.60 Call			Bond Future	3962.9100	3.9629	3900.9200	3.9009	1.564	0.0000
2025/11/19	R038	04/02/2027	9.60 Put			Bond Future	3418.6700	3.4187	3464.2900	3.4643	1.334	0.0000
2025/11/19	R053	05/02/2026				Bond Future	9.4608	125.2344	9.4999	124.7881	0.413	0.0000
2025/11/19	R053	05/02/2026	11.49 Call			Bond Future	19916.0200	19.9160	19471.3700	19.4714	2.233	0.0000
2025/11/19	R053	05/02/2026	11.49 Put			Bond Future	15.4000	0.0154	17.0700	0.0171	10.844	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
2025/11/19	R053	07/05/2026		Bond Future	9.5154	121.6598	9.5557	121.2052	0.423	0.0000
2025/11/19	R053	07/05/2026	11.69 Call	Bond Future	21028.6200	21.0286	20585.2000	20.5852	2.109	0.0000
2025/11/19	R053	07/05/2026	11.69 Put	Bond Future	143.9500	0.1440	155.1300	0.1551	7.767	0.0000
2025/11/19	R053	06/08/2026		Bond Future	9.5752	123.8644	9.6166	123.4024	0.433	0.0000
2025/11/19	R053	06/08/2026	12.28 Call	Bond Future	24918.0100	24.9180	24467.4300	24.4674	1.808	0.0000
2025/11/19	R053	06/08/2026	12.28 Put	Bond Future	164.9100	0.1649	176.2700	0.1763	6.889	0.0000
2025/11/19	R053	05/11/2026		Bond Future	9.6386	120.1750	9.6813	119.7060	0.442	0.0000
2025/11/19	R053	05/11/2026	11.21 Call	Bond Future	16576.4100	16.5764	16167.8900	16.1679	2.464	0.0000
2025/11/19	R053	05/11/2026	11.21 Put	Bond Future	1177.1200	1.1771	1237.6100	1.2376	5.139	0.0000
2025/11/19	R053	04/02/2027		Bond Future	9.7115	122.2396	9.7554	121.7637	0.452	0.0000
2025/11/19	R053	04/02/2027	9.99 Call	Bond Future	7281.3700	7.2814	6989.9900	6.9900	4.002	0.0000
2025/11/19	R053	04/02/2027	9.99 Put	Bond Future	4315.0200	4.3150	4499.5600	4.4996	4.277	0.0000
2025/11/19	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/19	R186	05/02/2026	8.43 Call	Bond Future	73.3100	0.0733	72.8500	0.0729	0.627	0.0000
2025/11/19	R186	05/02/2026	8.43 Put	Bond Future	73.3100	0.0733	72.8500	0.0729	0.627	0.0000
2025/11/19	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/19	R186	07/05/2026	8.69 Call	Bond Future	107.6200	0.1076	107.3100	0.1073	0.288	0.0000
2025/11/19	R186	07/05/2026	8.69 Put	Bond Future	107.6200	0.1076	107.3100	0.1073	0.288	0.0000
2025/11/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/19	R186	06/08/2026	8.57 Call	Bond Future	90.9400	0.0909	90.7700	0.0908	0.187	0.0000
2025/11/19	R186	06/08/2026	8.57 Put	Bond Future	90.9400	0.0909	90.7700	0.0908	0.187	0.0000
2025/11/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/19	R186	05/11/2026	8.12 Call	Bond Future	52.3000	0.0523	52.2300	0.0522	0.134	0.0000
2025/11/19	R186	05/11/2026	8.12 Put	Bond Future	52.3000	0.0523	52.2300	0.0522	0.134	0.0000
2025/11/19	R202	05/02/2026		Bond Future	288.3949	288.3949	288.3009	288.3009	0.033	0.0000
2025/11/19	R202	05/02/2026	277.82 Call	Bond Future	10574.9100	10.5749	10480.8900	10.4809	0.889	0.0000
2025/11/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R202	07/05/2026		Bond Future	293.7306	293.7306	293.6350	293.6350	0.033	0.0000
2025/11/19	R202	07/05/2026	277.55 Call	Bond Future	16180.5800	16.1806	16084.9800	16.0850	0.591	0.0000
2025/11/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R202	06/08/2026		Bond Future	293.6932	293.6932	293.6106	293.6106	0.028	0.0000
2025/11/19	R202	06/08/2026	278.86 Call	Bond Future	14833.1800	14.8332	14750.5900	14.7506	0.557	0.0000
2025/11/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R202	05/11/2026		Bond Future	298.9087	298.9087	298.8270	298.8270	0.027	0.0000
2025/11/19	R202	05/11/2026	280.46 Call	Bond Future	18448.7000	18.4487	18367.0400	18.3670	0.443	0.0000
2025/11/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R202	04/02/2027		Bond Future	298.6101	298.6101	298.5422	298.5422	0.023	0.0000
2025/11/19	R202	04/02/2027	294.73 Call	Bond Future	3880.0800	3.8801	3812.1900	3.8122	1.750	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	
2025/11/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R209	05/02/2026		Bond Future	8.9572	84.4826	8.9552	84.4942	0.022	0.0000	0.0000
2025/11/19	R209	05/02/2026	10.93 Call	Bond Future	10478.6100	10.4786	10489.7000	10.4897	0.106	0.0000	0.0000
2025/11/19	R209	05/02/2026	10.93 Put	Bond Future	7.8100	0.0078	7.3200	0.0073	6.274	0.0000	0.0000
2025/11/19	R209	07/05/2026		Bond Future	9.0130	82.8741	9.0109	82.8858	0.023	0.0000	0.0000
2025/11/19	R209	07/05/2026	11.07 Call	Bond Future	10791.1500	10.7912	10801.0800	10.8011	0.092	0.0000	0.0000
2025/11/19	R209	07/05/2026	11.07 Put	Bond Future	86.9500	0.0870	85.1600	0.0852	2.059	0.0000	0.0000
2025/11/19	R209	06/08/2026		Bond Future	9.0764	84.3760	9.0741	84.3886	0.025	0.0000	0.0000
2025/11/19	R209	06/08/2026	11.39 Call	Bond Future	11850.5100	11.8505	11861.1700	11.8612	0.090	0.0000	0.0000
2025/11/19	R209	06/08/2026	11.39 Put	Bond Future	141.0000	0.1410	139.1000	0.1391	1.348	0.0000	0.0000
2025/11/19	R209	05/11/2026		Bond Future	9.1459	82.7046	9.1435	82.7180	0.027	0.0000	0.0000
2025/11/19	R209	05/11/2026	10.32 Call	Bond Future	6936.8200	6.9368	6944.8000	6.9448	0.115	0.0000	0.0000
2025/11/19	R209	05/11/2026	10.32 Put	Bond Future	819.3200	0.8193	813.8900	0.8139	0.663	0.0000	0.0000
2025/11/19	R209	04/02/2027		Bond Future	9.2292	84.1266	9.2265	84.1412	0.029	0.0000	0.0000
2025/11/19	R209	04/02/2027	9.28 Call	Bond Future	2759.4200	2.7594	2764.1900	2.7642	0.173	0.0000	0.0000
2025/11/19	R209	04/02/2027	9.28 Put	Bond Future	2487.8100	2.4878	2478.0600	2.4781	0.392	0.0000	0.0000
2025/11/19	R210	05/02/2026		Bond Future	259.5185	259.5185	258.9063	258.9063	0.236	0.0000	0.0000
2025/11/19	R210	05/02/2026	253.10 Call	Bond Future	6418.5400	6.4185	5806.3100	5.8063	9.538	0.0000	0.0000
2025/11/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R210	07/05/2026		Bond Future	260.8362	260.8362	260.2183	260.2183	0.237	0.0000	0.0000
2025/11/19	R210	07/05/2026	255.40 Call	Bond Future	5436.1900	5.4362	4818.3400	4.8183	11.365	0.0000	0.0000
2025/11/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R210	06/08/2026		Bond Future	265.6268	265.6268	264.9996	264.9996	0.236	0.0000	0.0000
2025/11/19	R210	06/08/2026	259.84 Call	Bond Future	5786.8400	5.7868	5159.6300	5.1596	10.839	0.0000	0.0000
2025/11/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R210	05/11/2026		Bond Future	266.8044	266.8044	266.1757	266.1757	0.236	0.0000	0.0000
2025/11/19	R210	05/11/2026	253.33 Call	Bond Future	13474.3800	13.4744	12845.6500	12.8457	4.666	0.0000	0.0000
2025/11/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R210	04/02/2027		Bond Future	271.4597	271.4597	270.8226	270.8226	0.235	0.0000	0.0000
2025/11/19	R210	04/02/2027	266.03 Call	Bond Future	5429.6700	5.4297	4792.6000	4.7926	11.733	0.0000	0.0000
2025/11/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R213	05/02/2026		Bond Future	7.9695	99.1791	7.9469	99.2694	0.284	0.0000	0.0000
2025/11/19	R213	05/02/2026	9.89 Call	Bond Future	7313.7300	7.3137	7403.3500	7.4034	1.225	0.0000	0.0000
2025/11/19	R213	05/02/2026	9.89 Put	Bond Future	4.8500	0.0049	4.1500	0.0042	14.433	0.0000	0.0000
2025/11/19	R213	07/05/2026		Bond Future	8.0027	97.4389	7.9787	97.5308	0.300	0.0000	0.0000
2025/11/19	R213	07/05/2026	9.80 Call	Bond Future	6659.7100	6.6597	6747.0500	6.7471	1.311	0.0000	0.0000
2025/11/19	R213	07/05/2026	9.80 Put	Bond Future	65.6100	0.0656	61.0100	0.0610	7.011	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
2025/11/19	R213	06/08/2026		Bond Future	8.0475	99.2052	8.0217	99.2995	0.320	0.0000
2025/11/19	R213	06/08/2026	9.69 Call	Bond Future	5967.7600	5.9678	6052.8400	6.0528	1.426	0.0000
2025/11/19	R213	06/08/2026	9.69 Put	Bond Future	178.7400	0.1787	169.4900	0.1695	5.175	0.0000
2025/11/19	R213	05/11/2026		Bond Future	8.1088	97.3947	8.0811	97.4914	0.342	0.0000
2025/11/19	R213	05/11/2026	8.75 Call	Bond Future	2959.2000	2.9592	3026.6000	3.0266	2.278	0.0000
2025/11/19	R213	05/11/2026	8.75 Put	Bond Future	753.8600	0.7539	724.5500	0.7246	3.888	0.0000
2025/11/19	R213	04/02/2027		Bond Future	8.1963	99.0704	8.1663	99.1698	0.367	0.0000
2025/11/19	R213	04/02/2027	8.14 Call	Bond Future	1452.1600	1.4522	1499.5000	1.4995	3.260	0.0000
2025/11/19	R213	04/02/2027	8.14 Put	Bond Future	1638.6600	1.6387	1586.5800	1.5866	3.178	0.0000
2025/11/19	R214	05/02/2026		Bond Future	9.4212	79.6711	9.4499	79.4820	0.304	0.0000
2025/11/19	R214	05/02/2026	11.26 Call	Bond Future	10912.6800	10.9127	10724.6200	10.7246	1.723	0.0000
2025/11/19	R214	05/02/2026	11.26 Put	Bond Future	16.7100	0.0167	17.7300	0.0177	6.104	0.0000
2025/11/19	R214	07/05/2026		Bond Future	9.4783	77.8283	9.5078	77.6358	0.312	0.0000
2025/11/19	R214	07/05/2026	11.53 Call	Bond Future	11986.8600	11.9869	11799.4300	11.7994	1.564	0.0000
2025/11/19	R214	07/05/2026	11.53 Put	Bond Future	102.0000	0.1020	107.1100	0.1071	5.010	0.0000
2025/11/19	R214	06/08/2026		Bond Future	9.5420	79.2390	9.5724	79.0435	0.319	0.0000
2025/11/19	R214	06/08/2026	11.97 Call	Bond Future	13752.3600	13.7524	13563.0600	13.5631	1.376	0.0000
2025/11/19	R214	06/08/2026	11.97 Put	Bond Future	139.1400	0.1391	145.3700	0.1454	4.478	0.0000
2025/11/19	R214	05/11/2026		Bond Future	9.6123	77.3319	9.6436	77.1336	0.325	0.0000
2025/11/19	R214	05/11/2026	10.97 Call	Bond Future	8785.9600	8.7860	8616.8400	8.6168	1.925	0.0000
2025/11/19	R214	05/11/2026	10.97 Put	Bond Future	805.1900	0.8052	834.3900	0.8344	3.626	0.0000
2025/11/19	R214	04/02/2027		Bond Future	9.6945	78.6617	9.7267	78.4608	0.332	0.0000
2025/11/19	R214	04/02/2027	9.90 Call	Bond Future	3948.3600	3.9484	3828.6900	3.8287	3.031	0.0000
2025/11/19	R214	04/02/2027	9.90 Put	Bond Future	2678.1100	2.6781	2759.3800	2.7594	3.035	0.0000
2025/11/19	R248	05/02/2026	9.65 Put	Bond Future	1343.5300	1.3435	1484.1300	1.4841	10.465	0.0000
2025/11/19	R248	05/02/2026	9.65 Call	Bond Future	1883.8000	1.8838	1692.7900	1.6928	10.140	0.0000
2025/11/19	R248	05/02/2026	8.90 Put	Bond Future	6225.7600	6.2258	6545.7200	6.5457	5.139	0.0000
2025/11/19	R248	05/02/2026	8.90 Call	Bond Future	44.6100	0.0446	32.9600	0.0330	26.115	0.0000
2025/11/19	R248	05/02/2026	9.40 Put	Bond Future	2423.3500	2.4234	2640.1200	2.6401	8.945	0.0000
2025/11/19	R248	05/02/2026	9.40 Call	Bond Future	806.9400	0.8069	692.1000	0.6921	14.232	0.0000
2025/11/19	R248	05/02/2026	9.90 Call	Bond Future	3343.0400	3.3430	3094.0500	3.0941	7.448	0.0000
2025/11/19	R248	05/02/2026	9.90 Put	Bond Future	724.9700	0.7250	807.5900	0.8076	11.396	0.0000
2025/11/19	R248	05/02/2026	9.50 Put	Bond Future	1922.4700	1.9225	2107.7500	2.1078	9.638	0.0000
2025/11/19	R248	05/02/2026	9.50 Call	Bond Future	1178.4300	1.1784	1032.1000	1.0321	12.417	0.0000
2025/11/19	R248	05/02/2026	10.00 Put	Bond Future	565.7700	0.5658	631.5200	0.6315	11.621	0.0000
2025/11/19	R248	05/02/2026	10.00 Call	Bond Future	3993.6600	3.9937	3727.8000	3.7278	6.657	0.0000
2025/11/19	R248	05/02/2026	10.48 Call	Bond Future	7329.9400	7.3299	7019.2800	7.0193	4.238	0.0000
2025/11/19	R248	05/02/2026	10.48 Put	Bond Future	176.1600	0.1762	197.1100	0.1971	11.893	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
2025/11/19	R248	05/02/2026		Bond Future	9.5865	96.3119	9.6254	95.9803	0.406	0.0000
2025/11/19	R248	05/02/2026	11.46 Call	Bond Future	14024.1700	14.0242	13694.6400	13.6946	2.350	0.0000
2025/11/19	R248	05/02/2026	11.46 Put	Bond Future	19.8100	0.0198	21.8900	0.0219	10.500	0.0000
2025/11/19	R248	07/05/2026		Bond Future	9.6439	93.6316	9.6840	93.2938	0.416	0.0000
2025/11/19	R248	07/05/2026	11.72 Call	Bond Future	15286.0000	15.2860	14958.2400	14.9582	2.144	0.0000
2025/11/19	R248	07/05/2026	11.72 Put	Bond Future	134.7200	0.1347	144.7600	0.1448	7.452	0.0000
2025/11/19	R248	06/08/2026		Bond Future	9.7075	95.3286	9.7488	94.9854	0.425	0.0000
2025/11/19	R248	06/08/2026	12.37 Call	Bond Future	18612.8500	18.6129	18278.6100	18.2786	1.796	0.0000
2025/11/19	R248	06/08/2026	12.37 Put	Bond Future	133.4700	0.1335	142.4300	0.1424	6.713	0.0000
2025/11/19	R248	05/11/2026		Bond Future	9.7769	92.5623	9.8194	92.2138	0.434	0.0000
2025/11/19	R248	05/11/2026	11.31 Call	Bond Future	12215.7400	12.2157	11912.7300	11.9127	2.480	0.0000
2025/11/19	R248	05/11/2026	11.31 Put	Bond Future	878.2000	0.8782	923.7200	0.9237	5.183	0.0000
2025/11/19	R248	04/02/2027		Bond Future	9.8574	94.1535	9.9011	93.7999	0.443	0.0000
2025/11/19	R248	04/02/2027	10.11 Call	Bond Future	5259.0600	5.2591	5045.2600	5.0453	4.065	0.0000
2025/11/19	R248	04/02/2027	10.11 Put	Bond Future	3245.8000	3.2458	3385.5300	3.3855	4.305	0.0000
2025/11/19	R2R9	05/02/2026		Bond Future	9.3721	107.3405	9.3903	107.2008	0.195	0.0000
2025/11/19	R2R9	05/02/2026	102.99 Call	Bond Future	94350.0100	94.3500	94210.2300	94.2102	0.148	0.0000
2025/11/19	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R2R9	07/05/2026		Bond Future	9.4394	104.3216	9.4584	104.1791	0.200	0.0000
2025/11/19	R2R9	07/05/2026	99.91 Call	Bond Future	93471.8700	93.4719	93329.4400	93.3294	0.152	0.0000
2025/11/19	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R2R9	06/08/2026		Bond Future	9.5144	106.2119	9.5339	106.0677	0.205	0.0000
2025/11/19	R2R9	06/08/2026	101.74 Call	Bond Future	93092.3900	93.0924	92948.1900	92.9482	0.155	0.0000
2025/11/19	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R2R9	05/11/2026		Bond Future	9.5951	103.0955	9.6153	102.9495	0.210	0.0000
2025/11/19	R2R9	05/11/2026	98.56 Call	Bond Future	92125.4200	92.1254	91979.4800	91.9795	0.158	0.0000
2025/11/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R2R9	04/02/2027		Bond Future	9.6893	104.8666	9.7100	104.7192	0.214	0.0000
2025/11/19	R2R9	04/02/2027	9.89 Call	Bond Future	4257.9000	4.2579	4168.9100	4.1689	2.090	0.0000
2025/11/19	R2R9	04/02/2027	9.89 Put	Bond Future	2843.8000	2.8438	2902.2200	2.9022	2.054	0.0000
2025/11/19	R4R2	05/02/2026		Bond Future	9.5158	108.6494	9.5444	108.4081	0.300	0.0000
2025/11/19	R4R2	05/02/2026	103.43 Call	Bond Future	95374.1900	95.3742	95132.8200	95.1328	0.253	0.0000
2025/11/19	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R4R2	07/05/2026		Bond Future	9.5818	105.5283	9.6113	105.2825	0.308	0.0000
2025/11/19	R4R2	07/05/2026	100.23 Call	Bond Future	94439.1900	94.4392	94193.3600	94.1934	0.260	0.0000
2025/11/19	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/19	R4R2	06/08/2026		Bond Future	9.6546	107.4405	9.6850	107.1910	0.315	0.0000
2025/11/19	R4R2	06/08/2026	102.06 Call	Bond Future	94023.2200	94.0232	93773.7200	93.7737	0.265	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
2025/11/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R4R2	05/11/2026		Bond Future	9.7323	104.2195	9.7637	103.9665	0.322	0.0000	0.0000
2025/11/19	R4R2	05/11/2026	98.76 Call	Bond Future	92996.9400	92.9969	92743.9300	92.7439	0.272	0.0000	0.0000
2025/11/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	R4R2	04/02/2027		Bond Future	9.8220	106.0099	9.8544	105.7535	0.330	0.0000	0.0000
2025/11/19	R4R2	04/02/2027	10.13 Call	Bond Future	5155.4300	5.1554	4994.5200	4.9945	3.121	0.0000	0.0000
2025/11/19	R4R2	04/02/2027	10.13 Put	Bond Future	2753.9100	2.7539	2849.3800	2.8494	3.467	0.0000	0.0000
2025/11/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

