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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2025 TO 21/11/2025

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
2025/11/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/21	2029	05/02/2026		Bond Future	144.8134	144.8134	144.8151	0.001	0.0000	0.0000
2025/11/21	2029	05/02/2026	140.11 Call	Bond Future	4703.4200	4.7034	4705.1300	0.036	0.0000	0.0000
2025/11/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2029	07/05/2026		Bond Future	146.0326	146.0326	146.0172	0.011	0.0000	0.0000
2025/11/21	2029	07/05/2026	141.82 Call	Bond Future	4212.5900	4.2126	4197.1600	0.366	0.0000	0.0000
2025/11/21	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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1,850
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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
2025/11/21	2029	06/08/2026		Bond Future	148.7163	148.7163	148.7017	148.7017	0.010	0.0000
2025/11/21	2029	06/08/2026	144.10 Call	Bond Future	4616.3200	4.6163	4601.6500	4.6017	0.318	0.0000
2025/11/21	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2029	05/11/2026		Bond Future	149.8768	149.8768	149.8501	149.8501	0.018	0.0000
2025/11/21	2029	05/11/2026	147.56 Call	Bond Future	2316.8100	2.3168	2290.0900	2.2901	1.153	0.0000
2025/11/21	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2029	04/02/2027		Bond Future	152.4946	152.4946	152.4585	152.4585	0.024	0.0000
2025/11/21	2029	04/02/2027	149.72 Call	Bond Future	2774.6400	2.7746	2738.5400	2.7385	1.301	0.0000
2025/11/21	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2030	05/02/2026		Bond Future	7.6187	101.5032	7.6509	101.3939	0.423	0.0000
2025/11/21	2030	05/02/2026	9.49 Call	Bond Future	6126.1900	6.1262	6018.6100	6.0186	1.756	0.0000
2025/11/21	2030	05/02/2026	9.49 Put	Bond Future	1.8100	0.0018	3.6000	0.0036	98.895	0.0000
2025/11/21	2030	07/05/2026		Bond Future	7.6412	103.3567	7.6796	103.2335	0.503	0.0000
2025/11/21	2030	07/05/2026	9.39 Call	Bond Future	5473.1500	5.4732	5354.6400	5.3546	2.165	0.0000
2025/11/21	2030	07/05/2026	9.39 Put	Bond Future	43.9400	0.0439	48.6400	0.0486	10.696	0.0000
2025/11/21	2030	07/05/2026	7.21 Put	Bond Future	1602.2800	1.6023	1698.2300	1.6982	5.988	0.0000
2025/11/21	2030	07/05/2026	7.21 Call	Bond Future	205.8000	0.2058	178.5400	0.1785	13.246	0.0000
2025/11/21	2030	07/05/2026	7.71 Put	Bond Future	698.7800	0.6988	748.0800	0.7481	7.055	0.0000
2025/11/21	2030	07/05/2026	7.71 Call	Bond Future	919.2800	0.9193	845.3700	0.8454	8.040	0.0000
2025/11/21	2030	07/05/2026	7.92 Call	Bond Future	1379.8600	1.3799	1293.3300	1.2933	6.271	0.0000
2025/11/21	2030	07/05/2026	7.92 Put	Bond Future	489.5600	0.4896	526.2400	0.5262	7.492	0.0000
2025/11/21	2030	06/08/2026	7.21 Put	Bond Future	1730.0000	1.7300	1821.1200	1.8211	5.267	0.0000
2025/11/21	2030	06/08/2026	7.21 Call	Bond Future	309.1900	0.3092	275.7100	0.2757	10.828	0.0000
2025/11/21	2030	06/08/2026	7.71 Put	Bond Future	921.9400	0.9219	974.2700	0.9743	5.676	0.0000
2025/11/21	2030	06/08/2026	7.71 Call	Bond Future	1019.6100	1.0196	947.3400	0.9473	7.088	0.0000
2025/11/21	2030	06/08/2026	8.06 Call	Bond Future	1740.8900	1.7409	1654.0700	1.6541	4.987	0.0000
2025/11/21	2030	06/08/2026	8.06 Put	Bond Future	596.7600	0.5968	634.5400	0.6345	6.331	0.0000
2025/11/21	2030	06/08/2026		Bond Future	7.6776	101.2218	7.7190	101.0972	0.539	0.0000
2025/11/21	2030	06/08/2026	9.22 Call	Bond Future	4662.8900	4.6629	4552.0500	4.5521	2.377	0.0000
2025/11/21	2030	06/08/2026	9.22 Put	Bond Future	144.7900	0.1448	158.5500	0.1586	9.503	0.0000
2025/11/21	2030	05/11/2026		Bond Future	7.7160	102.9957	7.7635	102.8615	0.617	0.0000
2025/11/21	2030	05/11/2026	8.39 Call	Bond Future	2432.9400	2.4329	2338.2600	2.3383	3.892	0.0000
2025/11/21	2030	05/11/2026	8.39 Put	Bond Future	552.6500	0.5527	592.1400	0.5921	7.146	0.0000
2025/11/21	2030	04/02/2027		Bond Future	7.7829	100.7623	7.8373	100.6198	0.699	0.0000
2025/11/21	2030	04/02/2027	7.82 Call	Bond Future	1237.2600	1.2373	1166.8600	1.1669	5.690	0.0000
2025/11/21	2030	04/02/2027	7.82 Put	Bond Future	1139.9700	1.1400	1212.0500	1.2121	6.323	0.0000
2025/11/21	2031	05/02/2026		Bond Future	112.7404	112.7404	112.6267	112.6267	0.101	0.0000
2025/11/21	2031	05/02/2026	111.76 Call	Bond Future	1075.9300	1.0759	982.8800	0.9829	8.648	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	
2025/11/21	2031	05/02/2026	111.76 Put	Bond Future	95.5800	0.0956	116.1800	0.1162	21.553	0.0000	0.0000
2025/11/21	2031	07/05/2026		Bond Future	114.8262	114.8262	114.6972	114.6972	0.112	0.0000	0.0000
2025/11/21	2031	07/05/2026	113.84 Call	Bond Future	1210.4700	1.2105	1114.1300	1.1141	7.959	0.0000	0.0000
2025/11/21	2031	07/05/2026	113.84 Put	Bond Future	224.2600	0.2243	256.9400	0.2569	14.572	0.0000	0.0000
2025/11/21	2031	06/08/2026		Bond Future	114.5121	114.5121	114.3805	114.3805	0.115	0.0000	0.0000
2025/11/21	2031	06/08/2026	113.81 Call	Bond Future	1122.4700	1.1225	1033.1300	1.0331	7.959	0.0000	0.0000
2025/11/21	2031	06/08/2026	113.81 Put	Bond Future	420.3500	0.4204	462.6000	0.4626	10.051	0.0000	0.0000
2025/11/21	2031	05/11/2026		Bond Future	116.5460	116.5460	116.4037	116.4037	0.122	0.0000	0.0000
2025/11/21	2031	05/11/2026	111.49 Call	Bond Future	5058.9900	5.0590	4917.3900	4.9174	2.799	0.0000	0.0000
2025/11/21	2031	05/11/2026	111.49 Put	Bond Future	2.9700	0.0030	3.6700	0.0037	23.569	0.0000	0.0000
2025/11/21	2031	04/02/2027		Bond Future	116.1226	116.1226	115.9689	115.9689	0.132	0.0000	0.0000
2025/11/21	2031	04/02/2027	116.18 Call	Bond Future	832.3800	0.8324	762.8500	0.7629	8.353	0.0000	0.0000
2025/11/21	2031	04/02/2027	116.18 Put	Bond Future	889.7800	0.8898	973.9700	0.9740	9.462	0.0000	0.0000
2025/11/21	2032	05/02/2026		Bond Future	8.1173	103.6296	8.1471	103.4876	0.366	0.0000	0.0000
2025/11/21	2032	05/02/2026	10.16 Call	Bond Future	9202.4600	9.2025	9061.6100	9.0616	1.531	0.0000	0.0000
2025/11/21	2032	05/02/2026	10.16 Put	Bond Future	3.3200	0.0033	4.4600	0.0045	34.337	0.0000	0.0000
2025/11/21	2032	07/05/2026		Bond Future	8.1566	101.3621	8.1905	101.2055	0.416	0.0000	0.0000
2025/11/21	2032	07/05/2026	10.14 Call	Bond Future	8715.2000	8.7152	8562.7500	8.5628	1.749	0.0000	0.0000
2025/11/21	2032	07/05/2026	10.14 Put	Bond Future	56.6000	0.0566	60.7300	0.0607	7.297	0.0000	0.0000
2025/11/21	2032	06/08/2026		Bond Future	8.2059	103.2001	8.2416	103.0416	0.435	0.0000	0.0000
2025/11/21	2032	06/08/2026	10.12 Call	Bond Future	8238.8100	8.2388	8090.2000	8.0902	1.804	0.0000	0.0000
2025/11/21	2032	06/08/2026	10.12 Put	Bond Future	156.1500	0.1562	166.0200	0.1660	6.321	0.0000	0.0000
2025/11/21	2032	05/11/2026		Bond Future	8.2648	100.8513	8.3043	100.6827	0.477	0.0000	0.0000
2025/11/21	2032	05/11/2026	9.16 Call	Bond Future	4435.8300	4.4358	4306.3600	4.3064	2.919	0.0000	0.0000
2025/11/21	2032	05/11/2026	9.16 Put	Bond Future	695.0600	0.6951	734.2300	0.7342	5.635	0.0000	0.0000
2025/11/21	2032	04/02/2027		Bond Future	8.3445	102.5864	8.3878	102.4090	0.519	0.0000	0.0000
2025/11/21	2032	04/02/2027	8.48 Call	Bond Future	2134.7300	2.1347	2137.4500	2.1375	0.127	0.0000	0.0000
2025/11/21	2032	04/02/2027	8.48 Put	Bond Future	1580.9800	1.5810	1761.0800	1.7611	11.392	0.0000	0.0000
2025/11/21	2033	05/02/2026		Bond Future	139.6858	139.6858	139.8284	139.8284	0.102	0.0000	0.0000
2025/11/21	2033	05/02/2026	132.88 Call	Bond Future	6805.7900	6.8058	6948.4000	6.9484	2.095	0.0000	0.0000
2025/11/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2033	07/05/2026		Bond Future	140.7075	140.7075	140.8364	140.8364	0.092	0.0000	0.0000
2025/11/21	2033	07/05/2026	135.16 Call	Bond Future	5547.4900	5.5475	5676.4300	5.6764	2.324	0.0000	0.0000
2025/11/21	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2033	06/08/2026		Bond Future	143.2934	143.2934	143.4257	143.4257	0.092	0.0000	0.0000
2025/11/21	2033	06/08/2026	134.25 Call	Bond Future	9043.4200	9.0434	9175.6800	9.1757	1.462	0.0000	0.0000
2025/11/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2033	05/11/2026		Bond Future	144.2541	144.2541	144.3774	144.3774	0.085	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
2025/11/21	2033	05/11/2026	137.26 Call	Bond Future	6994.1100	6.9941	7117.3900	1.763	0.0000	0.0000
2025/11/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2033	04/02/2027		Bond Future	146.7739	146.7739	146.8907	0.080	0.0000	0.0000
2025/11/21	2033	04/02/2027	142.71 Call	Bond Future	4063.8500	4.0639	4180.7200	4.1807	2.876	0.0000
2025/11/21	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2037	05/02/2026	11.40 Put	Bond Future	2.3000	0.0023	2.9600	0.0030	28.696	0.0000
2025/11/21	2037	05/02/2026	11.40 Call	Bond Future	13948.8700	13.9489	13728.8300	13.7288	1.577	0.0000
2025/11/21	2037	05/02/2026	12.73 Call	Bond Future	20695.1400	20.6951	20474.4400	20.4744	1.066	0.0000
2025/11/21	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2037	05/02/2026	12.27 Call	Bond Future	18452.0400	18.4520	18231.3600	18.2314	1.196	0.0000
2025/11/21	2037	05/02/2026	12.27 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000
2025/11/21	2037	05/02/2026	10.90 Put	Bond Future	14.4800	0.0145	17.7700	0.0178	22.721	0.0000
2025/11/21	2037	05/02/2026	10.90 Call	Bond Future	11205.9000	11.2059	10988.4900	10.9885	1.940	0.0000
2025/11/21	2037	05/02/2026	11.86 Call	Bond Future	16373.1900	16.3732	16152.5900	16.1526	1.347	0.0000
2025/11/21	2037	05/02/2026	11.86 Put	Bond Future	0.2800	0.0003	0.3800	0.0004	35.714	0.0000
2025/11/21	2037	05/02/2026	11.36 Call	Bond Future	13733.4800	13.7335	13513.5500	13.5136	1.601	0.0000
2025/11/21	2037	05/02/2026	11.36 Put	Bond Future	2.7300	0.0027	3.5000	0.0035	28.205	0.0000
2025/11/21	2037	05/02/2026	10.65 Put	Bond Future	25.6200	0.0256	31.1200	0.0311	21.468	0.0000
2025/11/21	2037	05/02/2026	10.65 Call	Bond Future	9791.4800	9.7915	9576.2800	9.5763	2.198	0.0000
2025/11/21	2037	05/02/2026		Bond Future	9.0770	96.2733	9.1101	96.0526	0.365	0.0000
2025/11/21	2037	05/02/2026	11.20 Call	Bond Future	12864.8700	12.8649	12645.5300	12.6455	1.705	0.0000
2025/11/21	2037	05/02/2026	11.20 Put	Bond Future	5.3000	0.0053	6.6600	0.0067	25.660	0.0000
2025/11/21	2037	05/02/2026	9.65 Call	Bond Future	4022.8000	4.0228	3846.1200	3.8461	4.392	0.0000
2025/11/21	2037	05/02/2026	9.65 Put	Bond Future	299.2200	0.2992	343.2400	0.3432	14.712	0.0000
2025/11/21	2037	05/02/2026	10.10 Call	Bond Future	6609.9100	6.6099	6406.9800	6.4070	3.070	0.0000
2025/11/21	2037	05/02/2026	10.10 Put	Bond Future	98.0900	0.0981	115.8600	0.1159	18.116	0.0000
2025/11/21	2037	07/05/2026	9.00 Put	Bond Future	2220.4100	2.2204	2369.2900	2.3693	6.705	0.0000
2025/11/21	2037	07/05/2026	9.00 Call	Bond Future	1296.8100	1.2968	1209.8300	1.2098	6.707	0.0000
2025/11/21	2037	07/05/2026	9.49 Put	Bond Future	1038.8200	1.0388	1128.5600	1.1286	8.639	0.0000
2025/11/21	2037	07/05/2026	9.49 Call	Bond Future	3294.0900	3.2941	3147.9700	3.1480	4.436	0.0000
2025/11/21	2037	07/05/2026	10.06 Call	Bond Future	6228.8200	6.2288	6039.0300	6.0390	3.047	0.0000
2025/11/21	2037	07/05/2026	10.06 Put	Bond Future	450.5500	0.4506	496.6200	0.4966	10.225	0.0000
2025/11/21	2037	07/05/2026		Bond Future	9.1401	98.0312	9.1762	97.7953	0.395	0.0000
2025/11/21	2037	07/05/2026	11.32 Call	Bond Future	13028.6600	13.0287	12804.3200	12.8043	1.722	0.0000
2025/11/21	2037	07/05/2026	11.32 Put	Bond Future	79.3400	0.0793	90.8600	0.0909	14.520	0.0000
2025/11/21	2037	07/05/2026	12.40 Call	Bond Future	18489.0200	18.4890	18254.3700	18.2544	1.269	0.0000
2025/11/21	2037	07/05/2026	12.40 Put	Bond Future	5.4600	0.0055	6.6700	0.0067	22.161	0.0000
2025/11/21	2037	07/05/2026	10.95 Put	Bond Future	133.7500	0.1338	151.3300	0.1513	13.144	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	
2025/11/21	2037	07/05/2026	10.95 Call	Bond Future	11061.0300	11.0610	10842.7500	10.8428	1.973	0.0000	0.0000
2025/11/21	2037	06/08/2026	11.30 Call	Bond Future	12463.0400	12.4630	12254.6000	12.2546	1.672	0.0000	0.0000
2025/11/21	2037	06/08/2026	11.30 Put	Bond Future	246.5000	0.2465	277.3500	0.2774	12.515	0.0000	0.0000
2025/11/21	2037	06/08/2026	10.70 Call	Bond Future	9389.4100	9.3894	9198.4500	9.1985	2.034	0.0000	0.0000
2025/11/21	2037	06/08/2026	10.70 Put	Bond Future	455.5700	0.4556	503.9000	0.5039	10.609	0.0000	0.0000
2025/11/21	2037	06/08/2026	10.02 Put	Bond Future	930.9000	0.9309	1009.7400	1.0097	8.469	0.0000	0.0000
2025/11/21	2037	06/08/2026	10.02 Call	Bond Future	5927.1500	5.9272	5766.7000	5.7667	2.707	0.0000	0.0000
2025/11/21	2037	06/08/2026		Bond Future	9.2127	95.5490	9.2500	95.3097	0.406	0.0000	0.0000
2025/11/21	2037	06/08/2026	11.71 Call	Bond Future	14485.7900	14.4858	14264.7800	14.2648	1.526	0.0000	0.0000
2025/11/21	2037	06/08/2026	11.71 Put	Bond Future	123.7400	0.1237	142.0200	0.1420	14.773	0.0000	0.0000
2025/11/21	2037	05/11/2026		Bond Future	9.2846	97.2231	9.3245	96.9726	0.430	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.62 Call	Bond Future	8743.4500	8.7435	8566.3800	8.5664	2.025	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.62 Put	Bond Future	817.9800	0.8180	891.3900	0.8914	8.975	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.83 Call	Bond Future	9774.3000	9.7743	9588.8600	9.5889	1.897	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.83 Put	Bond Future	684.5300	0.6845	749.5700	0.7496	9.501	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.23 Call	Bond Future	6859.2600	6.8593	6701.1900	6.7012	2.304	0.0000	0.0000
2025/11/21	2037	05/11/2026	10.23 Put	Bond Future	1153.3800	1.1534	1245.7900	1.2458	8.012	0.0000	0.0000
2025/11/21	2037	05/11/2026	9.46 Put	Bond Future	2319.2600	2.3193	2460.2500	2.4603	6.079	0.0000	0.0000
2025/11/21	2037	05/11/2026	9.46 Call	Bond Future	3413.9400	3.4139	3304.4500	3.3045	3.207	0.0000	0.0000
2025/11/21	2037	04/02/2027		Bond Future	9.3712	94.6393	9.4136	94.3789	0.452	0.0000	0.0000
2025/11/21	2037	04/02/2027	9.51 Call	Bond Future	3641.6900	3.6417	3370.6100	3.3706	7.444	0.0000	0.0000
2025/11/21	2037	04/02/2027	9.51 Put	Bond Future	2792.5800	2.7926	2781.8900	2.7819	0.383	0.0000	0.0000
2025/11/21	2038	05/02/2026		Bond Future	151.2815	151.2815	151.4697	151.4697	0.124	0.0000	0.0000
2025/11/21	2038	05/02/2026	143.20 Call	Bond Future	8081.5000	8.0815	8269.7100	8.2697	2.329	0.0000	0.0000
2025/11/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2038	07/05/2026		Bond Future	154.0803	154.0803	154.2544	154.2544	0.113	0.0000	0.0000
2025/11/21	2038	07/05/2026	144.53 Call	Bond Future	9550.3000	9.5503	9724.3800	9.7244	1.823	0.0000	0.0000
2025/11/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2038	06/08/2026		Bond Future	154.7112	154.7112	154.8883	154.8883	0.114	0.0000	0.0000
2025/11/21	2038	06/08/2026	144.72 Call	Bond Future	9991.1800	9.9912	10168.3000	10.1683	1.773	0.0000	0.0000
2025/11/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2038	05/11/2026		Bond Future	157.4599	157.4599	157.6290	157.6290	0.107	0.0000	0.0000
2025/11/21	2038	05/11/2026	146.31 Call	Bond Future	11149.8900	11.1499	11318.9600	11.3190	1.516	0.0000	0.0000
2025/11/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2038	04/02/2027		Bond Future	157.9783	157.9783	158.1392	158.1392	0.102	0.0000	0.0000
2025/11/21	2038	04/02/2027	153.83 Call	Bond Future	4148.3200	4.1483	4309.1900	4.3092	3.878	0.0000	0.0000
2025/11/21	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2040	05/02/2026	10.35 Put	Bond Future	145.5100	0.1455	152.6400	0.1526	4.900	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
2025/11/21	2040	05/02/2026	10.35 Call	Bond Future	6849.4100	6.8494	6342.3200	6.3423	7.403	0.0000	0.0000
2025/11/21	2040	05/02/2026	10.75 Call	Bond Future	9410.4400	9.4104	8898.8400	8.8988	5.437	0.0000	0.0000
2025/11/21	2040	05/02/2026	10.75 Put	Bond Future	55.2100	0.0552	57.8300	0.0578	4.746	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.15 Call	Bond Future	11916.2000	11.9162	11402.6100	11.4026	4.310	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.15 Put	Bond Future	22.2800	0.0223	22.9100	0.0229	2.828	0.0000	0.0000
2025/11/21	2040	05/02/2026	13.23 Call	Bond Future	23481.0500	23.4811	22966.8300	22.9668	2.190	0.0000	0.0000
2025/11/21	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.82 Put	Bond Future	1.8500	0.0019	3.1100	0.0031	68.108	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.82 Call	Bond Future	15910.6900	15.9107	15397.7300	15.3977	3.224	0.0000	0.0000
2025/11/21	2040	05/02/2026		Bond Future	9.4105	97.0878	9.4793	96.5735	0.730	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.49 Call	Bond Future	13974.5800	13.9746	13464.2300	13.4642	3.652	0.0000	0.0000
2025/11/21	2040	05/02/2026	11.49 Put	Bond Future	7.2200	0.0072	11.0900	0.0111	53.601	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.80 Put	Bond Future	557.0000	0.5570	599.9400	0.5999	7.709	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.80 Call	Bond Future	3420.6100	3.4206	2949.3300	2.9493	13.778	0.0000	0.0000
2025/11/21	2040	05/02/2026	10.24 Call	Bond Future	6145.4600	6.1455	5639.5500	5.6396	8.232	0.0000	0.0000
2025/11/21	2040	05/02/2026	10.24 Put	Bond Future	191.2000	0.1912	199.5100	0.1995	4.346	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.05 Put	Bond Future	3097.2100	3.0972	3487.2200	3.4872	12.592	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.05 Call	Bond Future	333.5800	0.3336	209.3700	0.2094	37.235	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.20 Put	Bond Future	2205.1300	2.2051	2568.3800	2.5684	16.473	0.0000	0.0000
2025/11/21	2040	05/02/2026	9.20 Call	Bond Future	604.7800	0.6048	453.8100	0.4538	24.963	0.0000	0.0000
2025/11/21	2040	07/05/2026		Bond Future	9.4776	98.8606	9.5502	98.3257	0.766	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.67 Call	Bond Future	14522.2400	14.5222	14013.7200	14.0137	3.502	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.67 Put	Bond Future	87.7800	0.0878	114.1000	0.1141	29.984	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.22 Call	Bond Future	17581.6100	17.5816	17056.1400	17.0561	2.989	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.22 Put	Bond Future	24.7400	0.0247	34.1100	0.0341	37.874	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.72 Call	Bond Future	14804.5400	14.8045	14293.8200	14.2938	3.450	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.72 Put	Bond Future	78.7000	0.0787	102.8200	0.1028	30.648	0.0000	0.0000
2025/11/21	2040	07/05/2026	10.70 Put	Bond Future	349.8900	0.3499	430.6500	0.4307	23.082	0.0000	0.0000
2025/11/21	2040	07/05/2026	10.70 Call	Bond Future	8814.9300	8.8149	8360.8500	8.3609	5.151	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.53 Call	Bond Future	19250.5800	19.2506	18720.6200	18.7206	2.753	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.53 Put	Bond Future	11.3900	0.0114	16.2700	0.0163	42.845	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.03 Call	Bond Future	16537.4700	16.5375	16016.2600	16.0163	3.152	0.0000	0.0000
2025/11/21	2040	07/05/2026	12.03 Put	Bond Future	38.9400	0.0389	52.5700	0.0526	35.003	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.12 Put	Bond Future	200.3900	0.2004	251.8500	0.2519	25.680	0.0000	0.0000
2025/11/21	2040	07/05/2026	11.12 Call	Bond Future	11325.9200	11.3259	10842.5400	10.8425	4.268	0.0000	0.0000
2025/11/21	2040	06/08/2026		Bond Future	9.5534	96.1428	9.6285	95.5991	0.786	0.0000	0.0000
2025/11/21	2040	06/08/2026	12.19 Call	Bond Future	16820.6200	16.8206	16308.6200	16.3086	3.044	0.0000	0.0000
2025/11/21	2040	06/08/2026	12.19 Put	Bond Future	111.6800	0.1117	143.4100	0.1434	28.412	0.0000	0.0000
2025/11/21	2040	05/11/2026		Bond Future	9.6280	97.8271	9.7067	97.2669	0.817	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
2025/11/21	2040	05/11/2026	11.06 Call	Bond Future	10383.6000	10.3836	9869.1400	4.955	0.0000	0.0000
2025/11/21	2040	05/11/2026	11.06 Put	Bond Future	882.1100	0.8821	927.8500	5.185	0.0000	0.0000
2025/11/21	2040	05/11/2026	11.27 Call	Bond Future	11522.8200	11.5228	11001.1300	4.527	0.0000	0.0000
2025/11/21	2040	05/11/2026	11.27 Put	Bond Future	743.8000	0.7438	782.3100	5.177	0.0000	0.0000
2025/11/21	2040	05/11/2026	10.67 Call	Bond Future	8283.1300	8.2831	7783.3700	6.033	0.0000	0.0000
2025/11/21	2040	05/11/2026	10.67 Put	Bond Future	1229.5100	1.2295	1289.9500	4.916	0.0000	0.0000
2025/11/21	2040	05/11/2026	9.91 Put	Bond Future	2420.5000	2.4205	2533.5600	4.671	0.0000	0.0000
2025/11/21	2040	05/11/2026	9.91 Call	Bond Future	4406.7500	4.4068	3959.6100	10.147	0.0000	0.0000
2025/11/21	2040	04/02/2027		Bond Future	9.7158	95.0030	9.7981	0.848	0.0000	0.0000
2025/11/21	2040	04/02/2027	9.93 Call	Bond Future	4343.1500	4.3432	4076.9300	6.130	0.0000	0.0000
2025/11/21	2040	04/02/2027	9.93 Put	Bond Future	2856.5700	2.8566	3165.8400	10.827	0.0000	0.0000
2025/11/21	2043	05/02/2026		Bond Future	116.7434	116.7434	116.9802	0.203	0.0000	0.0000
2025/11/21	2043	05/02/2026	109.66 Call	Bond Future	7086.1840	7.0862	7321.7786	3.325	0.0000	0.0000
2025/11/21	2043	05/02/2026	109.66 Put	Bond Future	2.7940	0.0028	1.6186	42.069	0.0000	0.0000
2025/11/21	2043	07/05/2026		Bond Future	118.9034	118.9034	119.1306	0.191	0.0000	0.0000
2025/11/21	2043	07/05/2026	111.70 Call	Bond Future	7264.4450	7.2644	7476.3896	2.918	0.0000	0.0000
2025/11/21	2043	07/05/2026	111.70 Put	Bond Future	61.0450	0.0610	45.7596	25.040	0.0000	0.0000
2025/11/21	2043	06/08/2026		Bond Future	118.2327	118.2327	118.4638	0.196	0.0000	0.0000
2025/11/21	2043	06/08/2026	110.88 Call	Bond Future	7526.2695	7.5263	7725.0463	2.641	0.0000	0.0000
2025/11/21	2043	06/08/2026	110.88 Put	Bond Future	173.5895	0.1736	141.2063	18.655	0.0000	0.0000
2025/11/21	2043	05/11/2026		Bond Future	120.3324	120.3324	120.5590	0.188	0.0000	0.0000
2025/11/21	2043	05/11/2026	112.84 Call	Bond Future	7795.0642	7.7951	7976.5826	2.329	0.0000	0.0000
2025/11/21	2043	05/11/2026	112.84 Put	Bond Future	302.6742	0.3027	257.6126	14.888	0.0000	0.0000
2025/11/21	2043	04/02/2027		Bond Future	119.5371	119.5371	119.7582	0.185	0.0000	0.0000
2025/11/21	2043	04/02/2027	117.63 Call	Bond Future	3833.5141	3.8335	3899.3975	1.719	0.0000	0.0000
2025/11/21	2043	04/02/2027	117.63 Put	Bond Future	1926.4141	1.9264	1771.1875	8.058	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.25 Call	Bond Future	11852.8200	11.8528	11282.1000	4.815	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.25 Put	Bond Future	28.5200	0.0285	43.0700	51.017	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.50 Call	Bond Future	13434.7700	13.4348	12858.5900	4.289	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.50 Put	Bond Future	16.8000	0.0168	25.8900	54.107	0.0000	0.0000
2025/11/21	2044	05/02/2026	10.90 Put	Bond Future	63.0600	0.0631	92.1400	46.115	0.0000	0.0000
2025/11/21	2044	05/02/2026	10.90 Call	Bond Future	9569.5900	9.5696	9013.4000	5.812	0.0000	0.0000
2025/11/21	2044	05/02/2026	10.07 Put	Bond Future	477.9200	0.4779	627.9400	31.390	0.0000	0.0000
2025/11/21	2044	05/02/2026	10.07 Call	Bond Future	4053.4100	4.0534	3618.1600	10.738	0.0000	0.0000
2025/11/21	2044	05/02/2026		Bond Future	9.6098	92.9457	9.6832	0.764	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.56 Call	Bond Future	13806.5300	13.8065	13228.8300	4.184	0.0000	0.0000
2025/11/21	2044	05/02/2026	11.56 Put	Bond Future	13.4900	0.0135	21.0600	56.116	0.0000	0.0000
2025/11/21	2044	05/02/2026	10.00 Put	Bond Future	569.4500	0.5695	740.2700	29.997	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
2025/11/21	2044	05/02/2026	10.00 Call	Bond Future	3614.9400	3.6149	3200.4900	3.2005	11.465	0.0000
2025/11/21	2044	05/02/2026	11.45 Call	Bond Future	13121.8800	13.1219	12546.5900	12.5466	4.384	0.0000
2025/11/21	2044	05/02/2026	11.45 Put	Bond Future	18.6300	0.0186	28.6100	0.0286	53.570	0.0000
2025/11/21	2044	07/05/2026	Put	Bond Future	6035.6100	6.0356	6566.9300	6.5669	8.803	0.0000
2025/11/21	2044	07/05/2026	Call	Bond Future	678.5700	0.6786	603.1800	0.6032	11.110	0.0000
2025/11/21	2044	07/05/2026	10.00 Call	Bond Future	3975.8600	3.9759	3445.7100	3.4457	13.334	0.0000
2025/11/21	2044	07/05/2026	10.00 Put	Bond Future	1465.6300	1.4656	1542.1900	1.5422	5.224	0.0000
2025/11/21	2044	07/05/2026		Bond Future	9.6755	94.6430	9.7527	94.0363	0.798	0.0000
2025/11/21	2044	07/05/2026	11.80 Call	Bond Future	14804.5600	14.8046	14232.4100	14.2324	3.865	0.0000
2025/11/21	2044	07/05/2026	11.80 Put	Bond Future	113.3500	0.1134	147.9100	0.1479	30.490	0.0000
2025/11/21	2044	06/08/2026		Bond Future	9.7491	91.9740	9.8288	91.3571	0.817	0.0000
2025/11/21	2044	06/08/2026	12.42 Call	Bond Future	17763.0600	17.7631	17182.6500	17.1827	3.268	0.0000
2025/11/21	2044	06/08/2026	12.42 Put	Bond Future	118.6700	0.1187	155.1400	0.1551	30.732	0.0000
2025/11/21	2044	05/11/2026		Bond Future	9.8211	93.5852	9.9042	92.9508	0.846	0.0000
2025/11/21	2044	05/11/2026	11.34 Call	Bond Future	11475.3100	11.4753	10998.9400	10.9989	4.151	0.0000
2025/11/21	2044	05/11/2026	11.34 Put	Bond Future	863.1100	0.8631	1021.1500	1.0212	18.311	0.0000
2025/11/21	2044	04/02/2027		Bond Future	9.9048	90.8132	9.9913	90.1625	0.874	0.0000
2025/11/21	2044	04/02/2027	10.18 Call	Bond Future	5092.8600	5.0929	4587.0600	4.5871	9.932	0.0000
2025/11/21	2044	04/02/2027	10.18 Put	Bond Future	3048.5400	3.0485	3193.4300	3.1934	4.753	0.0000
2025/11/21	2046	05/02/2026		Bond Future	133.0378	133.0378	133.0963	133.0963	0.044	0.0000
2025/11/21	2046	05/02/2026	121.65 Call	Bond Future	11387.7500	11.3878	11446.3100	11.4463	0.514	0.0000
2025/11/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2046	07/05/2026		Bond Future	133.2048	133.2048	133.2489	133.2489	0.033	0.0000
2025/11/21	2046	07/05/2026	124.95 Call	Bond Future	8254.8400	8.2548	8298.8700	8.2989	0.533	0.0000
2025/11/21	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2046	06/08/2026		Bond Future	135.6526	135.6526	135.6983	135.6983	0.034	0.0000
2025/11/21	2046	06/08/2026	122.38 Call	Bond Future	13272.5500	13.2726	13318.2600	13.3183	0.344	0.0000
2025/11/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2046	05/11/2026		Bond Future	135.7332	135.7332	135.7684	135.7684	0.026	0.0000
2025/11/21	2046	05/11/2026	125.48 Call	Bond Future	10253.1800	10.2532	10288.3600	10.2884	0.343	0.0000
2025/11/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2046	04/02/2027		Bond Future	138.1025	138.1025	138.1304	138.1304	0.020	0.0000
2025/11/21	2046	04/02/2027	131.09 Call	Bond Future	7012.4600	7.0125	7040.3800	7.0404	0.398	0.0000
2025/11/21	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2050	05/02/2026		Bond Future	132.9212	132.9212	133.5569	133.5569	0.478	0.0000
2025/11/21	2050	05/02/2026	122.82 Call	Bond Future	10101.1900	10.1012	10736.8600	10.7369	6.293	0.0000
2025/11/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	2050	07/05/2026		Bond Future	135.3805	135.3805	136.0121	136.0121	0.467	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	
2025/11/21	2050	07/05/2026	124.07 Call	Bond Future	11310.4700	11.3105	11942.1300	11.9421	5.585	0.0000	0.0000
2025/11/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2050	06/08/2026		Bond Future	135.4168	135.4168	136.0602	136.0602	0.475	0.0000	0.0000
2025/11/21	2050	06/08/2026	123.27 Call	Bond Future	12146.7700	12.1468	12790.1600	12.7902	5.297	0.0000	0.0000
2025/11/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2050	05/11/2026		Bond Future	137.8227	137.8227	138.4676	138.4676	0.468	0.0000	0.0000
2025/11/21	2050	05/11/2026	123.84 Call	Bond Future	13982.6900	13.9827	14627.5900	14.6276	4.612	0.0000	0.0000
2025/11/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	2050	04/02/2027		Bond Future	137.7424	137.7424	138.3885	138.3885	0.469	0.0000	0.0000
2025/11/21	2050	04/02/2027	132.39 Call	Bond Future	5352.3600	5.3524	5998.5400	5.9985	12.073	0.0000	0.0000
2025/11/21	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	AL37	05/02/2026		Index Future	1251.9440	1251.9440	1250.4260	1250.4260	0.121	0.0000	0.0000
2025/11/21	AL37	07/05/2026		Index Future	1274.8040	1274.8040	1273.1100	1273.1100	0.133	0.0000	0.0000
2025/11/21	AL37	06/08/2026		Index Future	1297.6870	1297.6870	1295.9710	1295.9710	0.132	0.0000	0.0000
2025/11/21	AL37	05/11/2026		Index Future	1320.7240	1320.7240	1318.8800	1318.8800	0.140	0.0000	0.0000
2025/11/21	AL37	04/02/2027		Index Future	1343.5250	1343.5250	1341.5700	1341.5700	0.146	0.0000	0.0000
2025/11/21	AL7T	05/02/2026		Index Future	1590.6520	1590.6520	1587.3650	1587.3650	0.207	0.0000	0.0000
2025/11/21	AL7T	07/05/2026		Index Future	1619.6960	1619.6960	1616.1610	1616.1610	0.218	0.0000	0.0000
2025/11/21	AL7T	06/08/2026		Index Future	1648.7700	1648.7700	1645.1820	1645.1820	0.218	0.0000	0.0000
2025/11/21	AL7T	05/11/2026		Index Future	1678.0400	1678.0400	1674.2640	1674.2640	0.225	0.0000	0.0000
2025/11/21	AL7T	04/02/2027		Index Future	1707.0100	1707.0100	1703.0680	1703.0680	0.231	0.0000	0.0000
2025/11/21	ALBI	05/02/2026		Index Future	1343.1430	1343.1430	1338.6690	1338.6690	0.333	0.0000	0.0000
2025/11/21	ALBI	07/05/2026		Index Future	1367.6690	1367.6690	1362.9540	1362.9540	0.345	0.0000	0.0000
2025/11/21	ALBI	06/08/2026		Index Future	1392.2190	1392.2190	1387.4280	1387.4280	0.344	0.0000	0.0000
2025/11/21	ALBI	05/11/2026		Index Future	1416.9340	1416.9340	1411.9530	1411.9530	0.352	0.0000	0.0000
2025/11/21	ALBI	04/02/2027		Index Future	1441.3960	1441.3960	1436.2450	1436.2450	0.357	0.0000	0.0000
2025/11/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	C030	31/01/2030		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
2025/11/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/21	ES33	05/02/2026		Bond Future	9.2254	93.7820	9.2592	93.6115	0.366	0.0000	0.0000
2025/11/21	ES33	05/02/2026	11.49 Call	Bond Future	10586.5700	10.5866	10416.0400	10.4160	1.611	0.0000	0.0000
2025/11/21	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES33	07/05/2026		Bond Future	9.3031	91.7229	9.3406	91.5386	0.403	0.0000	0.0000
2025/11/21	ES33	07/05/2026	11.69 Call	Bond Future	10842.3400	10.8423	10658.0700	10.6581	1.700	0.0000	0.0000
2025/11/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES33	06/08/2026		Bond Future	9.3916	93.4078	9.4307	93.2209	0.417	0.0000	0.0000
2025/11/21	ES33	06/08/2026	12.02 Call	Bond Future	11539.1800	11.5392	11352.2800	11.3523	1.620	0.0000	0.0000
2025/11/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES33	05/11/2026		Bond Future	9.4930	91.2743	9.5355	91.0775	0.447	0.0000	0.0000
2025/11/21	ES33	05/11/2026	10.83 Call	Bond Future	5945.8800	5.9459	5749.1100	5.7491	3.309	0.0000	0.0000
2025/11/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES33	04/02/2027		Bond Future	9.6178	92.8646	9.6637	92.6591	0.477	0.0000	0.0000
2025/11/21	ES33	04/02/2027	9.70 Call	Bond Future	368.0600	0.3681	162.5400	0.1625	55.839	0.0000	0.0000
2025/11/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES42	05/02/2026		Bond Future	9.8056	92.0053	9.8740	91.5013	0.697	0.0000	0.0000
2025/11/21	ES42	05/02/2026	11.85 Call	Bond Future	13405.6100	13.4056	12901.5500	12.9016	3.760	0.0000	0.0000
2025/11/21	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES42	07/05/2026		Bond Future	9.8765	89.4429	9.9486	88.9188	0.730	0.0000	0.0000
2025/11/21	ES42	07/05/2026	12.20 Call	Bond Future	14801.4400	14.8014	14277.4100	14.2774	3.540	0.0000	0.0000
2025/11/21	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES42	06/08/2026		Bond Future	9.9529	91.0853	10.0273	90.5526	0.748	0.0000	0.0000
2025/11/21	ES42	06/08/2026	12.65 Call	Bond Future	16610.9400	16.6109	16078.2200	16.0782	3.207	0.0000	0.0000
2025/11/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES42	05/11/2026		Bond Future	10.0347	88.4390	10.1126	87.8902	0.776	0.0000	0.0000
2025/11/21	ES42	05/11/2026	11.66 Call	Bond Future	10474.2200	10.4742	9925.4300	9.9254	5.239	0.0000	0.0000
2025/11/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	ES42	04/02/2027		Bond Future	10.1279	89.9779	10.2092	89.4145	0.803	0.0000	0.0000
2025/11/21	ES42	04/02/2027	10.29 Call	Bond Future	1118.0200	1.1180	554.6100	0.5546	50.394	0.0000	0.0000
2025/11/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/11/21	GOVI	05/02/2026		GOVI	1318.6070	1318.6070	1314.1620	1314.1620	0.337	0.0000	0.0000
2025/11/21	GOVI	05/02/2026	1,150. Call 00	GOVI	1686070.0000	168.6070	1641620.0000	164.1620	2.636	0.0000	0.0000
2025/11/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	GOVI	07/05/2026		GOVI	1342.6840	1342.6840	1338.0020	1338.0020	0.349	0.0000	0.0000
2025/11/21	GOVI	07/05/2026	1,177. Call 00	GOVI	1656840.0000	165.6840	1610020.0000	161.0020	2.826	0.0000	0.0000
2025/11/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	GOVI	06/08/2026		GOVI	1366.7850	1366.7850	1362.0290	1362.0290	0.348	0.0000	0.0000
2025/11/21	GOVI	06/08/2026	1,189. Call 00	GOVI	1777850.0000	177.7850	1730290.0000	173.0290	2.675	0.0000	0.0000
2025/11/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	GOVI	05/11/2026		GOVI	1391.0490	1391.0490	1386.1050	1386.1050	0.355	0.0000	0.0000
2025/11/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1140490.0000	114.0490	1091050.0000	109.1050	4.335	0.0000	0.0000
2025/11/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	GOVI	04/02/2027		GOVI	1415.0640	1415.0640	1409.9520	1409.9520	0.361	0.0000	0.0000
2025/11/21	GOVI	04/02/2027	1,369. Call 00	GOVI	460640.0000	46.0640	409520.0000	40.9520	11.098	0.0000	0.0000
2025/11/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/21	I258	05/02/2026		Bond Future	120.6005	120.6005	120.5637	120.5637	0.030	0.0000	0.0000
2025/11/21	I258	05/02/2026	111.65 Call	Bond Future	8960.7644	8.9608	8924.3600	8.9244	0.406	0.0000	0.0000
2025/11/21	I258	05/02/2026	111.65 Put	Bond Future	10.3144	0.0103	10.6600	0.0107	3.351	0.0000	0.0000
2025/11/21	I258	07/05/2026		Bond Future	122.8316	122.8316	122.7800	122.7800	0.042	0.0000	0.0000
2025/11/21	I258	07/05/2026	113.73 Call	Bond Future	9247.2119	9.2472	9198.3837	9.1984	0.528	0.0000	0.0000
2025/11/21	I258	07/05/2026	113.73 Put	Bond Future	145.6319	0.1456	148.3737	0.1484	1.883	0.0000	0.0000
2025/11/21	I258	06/08/2026		Bond Future	122.2333	122.2333	122.1804	122.1804	0.043	0.0000	0.0000
2025/11/21	I258	06/08/2026	112.95 Call	Bond Future	9649.5122	9.6495	9606.5239	9.6065	0.445	0.0000	0.0000
2025/11/21	I258	06/08/2026	112.95 Put	Bond Future	366.2422	0.3662	376.0939	0.3761	2.690	0.0000	0.0000
2025/11/21	I258	05/11/2026		Bond Future	124.4040	124.4040	124.3413	124.3413	0.050	0.0000	0.0000
2025/11/21	I258	05/11/2026	114.95 Call	Bond Future	10067.0886	10.0671	10022.9469	10.0229	0.438	0.0000	0.0000
2025/11/21	I258	05/11/2026	114.95 Put	Bond Future	613.0986	0.6131	631.6169	0.6316	3.020	0.0000	0.0000
2025/11/21	I258	04/02/2027		Bond Future	123.6800	123.6800	123.6065	123.6065	0.059	0.0000	0.0000
2025/11/21	I258	04/02/2027	118.90 Call	Bond Future	6867.6270	6.8676	6821.9085	6.8219	0.666	0.0000	0.0000
2025/11/21	I258	04/02/2027	118.90 Put	Bond Future	2087.6070	2.0876	2115.4485	2.1154	1.334	0.0000	0.0000
2025/11/21	IGOV	05/02/2026		Index Future	419.3080	419.3080	419.8010	419.8010	0.118	0.0000	0.0000
2025/11/21	IGOV	07/05/2026		Index Future	427.0660	427.0660	427.5180	427.5180	0.106	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
2025/11/21	IGOV	06/08/2026		Index Future	434.8310	434.8310	435.2950	435.2950	0.107	0.0000
2025/11/21	IGOV	05/11/2026		Index Future	442.6480	442.6480	443.0880	443.0880	0.099	0.0000
2025/11/21	IGOV	04/02/2027		Index Future	450.3870	450.3870	450.8070	450.8070	0.093	0.0000
2025/11/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/11/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/11/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/11/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/11/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/11/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/11/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/11/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/11/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/11/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/11/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/11/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/11/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/11/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/11/21	R033	05/02/2026		Bond Future	8.2759	112.7858	8.3052	112.6213	0.354	0.0000
2025/11/21	R033	05/02/2026	10.49 Call	Bond Future	11617.1300	11.6171	11455.6800	11.4557	1.390	0.0000
2025/11/21	R033	05/02/2026	10.49 Put	Bond Future	41.1100	0.0411	44.1600	0.0442	7.419	0.0000
2025/11/21	R033	07/05/2026		Bond Future	8.3201	109.8021	8.3532	109.6217	0.399	0.0000
2025/11/21	R033	07/05/2026	10.38 Call	Bond Future	10791.4200	10.7914	10631.3900	10.6314	1.483	0.0000
2025/11/21	R033	07/05/2026	10.38 Put	Bond Future	277.5600	0.2776	297.9700	0.2980	7.353	0.0000
2025/11/21	R033	06/08/2026		Bond Future	8.3735	111.7930	8.4082	111.6103	0.414	0.0000
2025/11/21	R033	06/08/2026	10.25 Call	Bond Future	10110.4900	10.1105	9966.2800	9.9663	1.426	0.0000
2025/11/21	R033	06/08/2026	10.25 Put	Bond Future	771.7700	0.7718	810.2400	0.8102	4.985	0.0000
2025/11/21	R033	05/11/2026		Bond Future	8.4358	108.7126	8.4739	108.5187	0.452	0.0000
2025/11/21	R033	05/11/2026	9.33 Call	Bond Future	6027.0000	6.0270	5891.1800	5.8912	2.254	0.0000
2025/11/21	R033	05/11/2026	9.33 Put	Bond Future	1591.3000	1.5913	1649.3500	1.6494	3.648	0.0000
2025/11/21	R033	04/02/2027		Bond Future	8.5169	110.5821	8.5584	110.3786	0.487	0.0000
2025/11/21	R033	04/02/2027	8.65 Call	Bond Future	3765.3700	3.7654	3636.9500	3.6370	3.411	0.0000
2025/11/21	R033	04/02/2027	8.65 Put	Bond Future	3114.2100	3.1142	3189.3100	3.1893	2.412	0.0000
2025/11/21	R035	05/02/2026	11.00 Put	Bond Future	1.5100	0.0015	1.8200	0.0018	20.530	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
2025/11/21	R035	05/02/2026	11.00 Call	Bond Future	13393.6600	13.3937	13184.2000	13.1842	1.564	0.0000	0.0000
2025/11/21	R035	05/02/2026	11.17 Call	Bond Future	14267.8100	14.2678	14058.1900	14.0582	1.469	0.0000	0.0000
2025/11/21	R035	05/02/2026	11.17 Put	Bond Future	0.6900	0.0007	0.8400	0.0008	21.739	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.67 Call	Bond Future	11665.2900	11.6653	11456.4900	11.4565	1.790	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.67 Put	Bond Future	5.3700	0.0054	6.3400	0.0063	18.063	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.17 Put	Bond Future	18.3700	0.0184	21.4100	0.0214	16.549	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.17 Call	Bond Future	8966.2900	8.9663	8759.5600	8.7596	2.306	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.44 Put	Bond Future	9.3100	0.0093	10.9400	0.0109	17.508	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.44 Call	Bond Future	10435.0100	10.4350	10226.8700	10.2269	1.995	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.94 Put	Bond Future	1.9700	0.0020	2.3600	0.0024	19.797	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.94 Call	Bond Future	13082.5000	13.0825	12873.1200	12.8731	1.600	0.0000	0.0000
2025/11/21	R035	05/02/2026	12.44 Call	Bond Future	20448.6400	20.4486	20238.8700	20.2389	1.026	0.0000	0.0000
2025/11/21	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R035	05/02/2026		Bond Future	8.6485	105.3896	8.6821	105.1798	0.389	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.79 Call	Bond Future	12298.8000	12.2988	12089.7400	12.0897	1.700	0.0000	0.0000
2025/11/21	R035	05/02/2026	10.79 Put	Bond Future	3.7700	0.0038	4.4800	0.0045	18.833	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.64 Call	Bond Future	6028.0100	6.0280	5829.1100	5.8291	3.300	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.64 Put	Bond Future	74.5500	0.0746	85.4200	0.0854	14.581	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.14 Call	Bond Future	3294.6300	3.2946	3120.2900	3.1203	5.292	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.14 Put	Bond Future	284.3500	0.2844	319.7800	0.3198	12.460	0.0000	0.0000
2025/11/21	R035	05/02/2026	8.64 Put	Bond Future	1092.7600	1.0928	1195.7600	1.1958	9.426	0.0000	0.0000
2025/11/21	R035	05/02/2026	8.64 Call	Bond Future	1039.7100	1.0397	932.9400	0.9329	10.269	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.25 Call	Bond Future	3879.3000	3.8793	3696.9600	3.6970	4.700	0.0000	0.0000
2025/11/21	R035	05/02/2026	9.25 Put	Bond Future	211.4000	0.2114	238.8300	0.2388	12.975	0.0000	0.0000
2025/11/21	R035	05/02/2026	8.85 Put	Bond Future	624.8100	0.6248	692.3300	0.6923	10.806	0.0000	0.0000
2025/11/21	R035	05/02/2026	8.85 Call	Bond Future	1873.3400	1.8733	1731.0900	1.7311	7.593	0.0000	0.0000
2025/11/21	R035	07/05/2026	8.29 Put	Bond Future	3092.9600	3.0930	3259.5300	3.2595	5.385	0.0000	0.0000
2025/11/21	R035	07/05/2026	8.29 Call	Bond Future	561.0600	0.5611	502.1000	0.5021	10.509	0.0000	0.0000
2025/11/21	R035	07/05/2026	8.79 Put	Bond Future	1431.3800	1.4314	1529.1800	1.5292	6.833	0.0000	0.0000
2025/11/21	R035	07/05/2026	8.79 Call	Bond Future	1991.6800	1.9917	1863.9500	1.8640	6.413	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.20 Call	Bond Future	3763.6100	3.7636	3599.5700	3.5996	4.359	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.20 Put	Bond Future	756.7600	0.7568	818.2500	0.8183	8.125	0.0000	0.0000
2025/11/21	R035	07/05/2026		Bond Future	8.6979	102.8115	8.7349	102.5860	0.425	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.86 Call	Bond Future	12213.2700	12.2133	11996.9100	11.9969	1.772	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.86 Put	Bond Future	62.0500	0.0621	71.2200	0.0712	14.778	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.66 Call	Bond Future	11200.7400	11.2007	10987.5900	10.9876	1.903	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.66 Put	Bond Future	90.0100	0.0900	102.3900	0.1024	13.754	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.16 Call	Bond Future	8618.2100	8.6182	8414.1200	8.4141	2.368	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.16 Put	Bond Future	180.0500	0.1801	201.4900	0.2015	11.908	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
2025/11/21	R035	07/05/2026	9.66 Put	Bond Future	377.8200	0.3778	415.6200	0.4156	10.005	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.66 Call	Bond Future	6037.8400	6.0378	5850.1100	5.8501	3.109	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.71 Call	Bond Future	11456.6000	11.4566	11242.8600	11.2429	1.866	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.71 Put	Bond Future	84.2400	0.0842	96.0300	0.0960	13.996	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.21 Call	Bond Future	8877.6700	8.8777	8672.4100	8.6724	2.312	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.21 Put	Bond Future	167.5800	0.1676	187.8500	0.1879	12.096	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.71 Put	Bond Future	351.2700	0.3513	387.2500	0.3873	10.243	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.71 Call	Bond Future	6293.9900	6.2940	6104.4400	6.1044	3.012	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.64 Call	Bond Future	11098.2200	11.0982	10885.3700	10.8854	1.918	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.64 Put	Bond Future	92.4200	0.0924	105.1000	0.1051	13.720	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.14 Call	Bond Future	8514.3900	8.5144	8310.8700	8.3109	2.390	0.0000	0.0000
2025/11/21	R035	07/05/2026	10.14 Put	Bond Future	185.3000	0.1853	207.3100	0.2073	11.878	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.64 Put	Bond Future	389.1900	0.3892	427.6800	0.4277	9.890	0.0000	0.0000
2025/11/21	R035	07/05/2026	9.64 Call	Bond Future	5935.8200	5.9358	5748.7800	5.7488	3.151	0.0000	0.0000
2025/11/21	R035	06/08/2026	10.22 Call	Bond Future	8646.8100	8.6468	8450.4000	8.4504	2.271	0.0000	0.0000
2025/11/21	R035	06/08/2026	10.22 Put	Bond Future	390.9300	0.3909	423.1900	0.4232	8.252	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.72 Call	Bond Future	6227.1000	6.2271	6047.5900	6.0476	2.883	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.72 Put	Bond Future	688.1100	0.6881	737.2700	0.7373	7.144	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.22 Put	Bond Future	1216.1300	1.2161	1290.6400	1.2906	6.127	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.22 Call	Bond Future	3932.9200	3.9329	3778.7600	3.7788	3.920	0.0000	0.0000
2025/11/21	R035	06/08/2026	10.13 Call	Bond Future	8206.3700	8.2064	8012.4300	8.0124	2.363	0.0000	0.0000
2025/11/21	R035	06/08/2026	10.13 Put	Bond Future	431.9600	0.4320	466.6900	0.4667	8.040	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.63 Call	Bond Future	5799.2700	5.7993	5623.6000	5.6236	3.029	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.63 Put	Bond Future	760.3700	0.7604	813.3700	0.8134	6.970	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.13 Put	Bond Future	1349.9900	1.3500	1430.2300	1.4302	5.944	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.13 Call	Bond Future	3547.2600	3.5473	3398.8300	3.3988	4.184	0.0000	0.0000
2025/11/21	R035	06/08/2026		Bond Future	8.7561	104.6760	8.7945	104.4473	0.439	0.0000	0.0000
2025/11/21	R035	06/08/2026	11.06 Call	Bond Future	12724.9900	12.7250	12509.9900	12.5100	1.690	0.0000	0.0000
2025/11/21	R035	06/08/2026	11.06 Put	Bond Future	129.7500	0.1298	143.4200	0.1434	10.536	0.0000	0.0000
2025/11/21	R035	06/08/2026	8.29 Put	Bond Future	3633.5300	3.6335	3796.3800	3.7964	4.482	0.0000	0.0000
2025/11/21	R035	06/08/2026	8.29 Call	Bond Future	805.0600	0.8051	739.2400	0.7392	8.176	0.0000	0.0000
2025/11/21	R035	06/08/2026	8.79 Put	Bond Future	2013.8300	2.0138	2120.9800	2.1210	5.321	0.0000	0.0000
2025/11/21	R035	06/08/2026	8.79 Call	Bond Future	2215.8200	2.2158	2094.3000	2.0943	5.484	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.39 Call	Bond Future	4687.2200	4.6872	4523.2500	4.5233	3.498	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.39 Put	Bond Future	998.7800	0.9988	1063.4800	1.0635	6.478	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.71 Call	Bond Future	6179.2000	6.1792	6000.4200	6.0004	2.893	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.71 Put	Bond Future	695.6100	0.6956	745.5000	0.7455	7.172	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.21 Call	Bond Future	3889.5200	3.8895	3736.1200	3.7361	3.944	0.0000	0.0000
2025/11/21	R035	06/08/2026	9.21 Put	Bond Future	1230.2700	1.2303	1305.5400	1.3055	6.118	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	
2025/11/21	R035	06/08/2026	8.71 Put	Bond Future	2214.5500	2.2146	2329.4600	2.3295	5.189	0.0000	0.0000
2025/11/21	R035	06/08/2026	8.71 Call	Bond Future	1939.4500	1.9395	1825.6900	1.8257	5.866	0.0000	0.0000
2025/11/21	R035	05/11/2026	9.80 Call	Bond Future	6418.8600	6.4189	6246.9000	6.2469	2.679	0.0000	0.0000
2025/11/21	R035	05/11/2026	9.80 Put	Bond Future	948.7800	0.9488	1016.8400	1.0168	7.173	0.0000	0.0000
2025/11/21	R035	05/11/2026	9.30 Call	Bond Future	4254.1900	4.2542	4106.9200	4.1069	3.462	0.0000	0.0000
2025/11/21	R035	05/11/2026	9.30 Put	Bond Future	1537.8500	1.5379	1630.6000	1.6306	6.031	0.0000	0.0000
2025/11/21	R035	05/11/2026	8.80 Put	Bond Future	2515.1000	2.5151	2645.5400	2.6455	5.186	0.0000	0.0000
2025/11/21	R035	05/11/2026	8.80 Call	Bond Future	2373.1200	2.3731	2263.5400	2.2635	4.618	0.0000	0.0000
2025/11/21	R035	05/11/2026		Bond Future	8.8244	102.0114	8.8658	101.7713	0.469	0.0000	0.0000
2025/11/21	R035	05/11/2026	10.03 Call	Bond Future	7460.1900	7.4602	7279.0900	7.2791	2.428	0.0000	0.0000
2025/11/21	R035	05/11/2026	10.03 Put	Bond Future	757.3200	0.7573	816.2400	0.8162	7.780	0.0000	0.0000
2025/11/21	R035	04/02/2027		Bond Future	8.9096	103.7669	8.9539	103.5168	0.497	0.0000	0.0000
2025/11/21	R035	04/02/2027	9.02 Call	Bond Future	3000.4700	3.0005	2879.8600	2.8799	4.020	0.0000	0.0000
2025/11/21	R035	04/02/2027	9.02 Put	Bond Future	2378.4600	2.3785	2507.9500	2.5080	5.444	0.0000	0.0000
2025/11/21	R038	05/02/2026		Bond Future	9.1664	116.3073	9.2046	116.0080	0.417	0.0000	0.0000
2025/11/21	R038	05/02/2026	11.44 Call	Bond Future	16024.3800	16.0244	15725.9900	15.7260	1.862	0.0000	0.0000
2025/11/21	R038	05/02/2026	11.44 Put	Bond Future	2.3500	0.0024	3.2800	0.0033	39.574	0.0000	0.0000
2025/11/21	R038	07/05/2026		Bond Future	9.2305	112.9466	9.2719	112.6285	0.448	0.0000	0.0000
2025/11/21	R038	07/05/2026	11.40 Call	Bond Future	15172.9000	15.1729	14869.8500	14.8699	1.997	0.0000	0.0000
2025/11/21	R038	07/05/2026	11.40 Put	Bond Future	75.4900	0.0755	90.5400	0.0905	19.936	0.0000	0.0000
2025/11/21	R038	06/08/2026		Bond Future	9.3022	114.9945	9.3450	114.6717	0.460	0.0000	0.0000
2025/11/21	R038	06/08/2026	11.77 Call	Bond Future	16782.5900	16.7826	16485.9900	16.4860	1.767	0.0000	0.0000
2025/11/21	R038	06/08/2026	11.77 Put	Bond Future	145.0300	0.1450	171.2300	0.1712	18.065	0.0000	0.0000
2025/11/21	R038	05/11/2026		Bond Future	9.3801	111.5290	9.4257	111.1923	0.486	0.0000	0.0000
2025/11/21	R038	05/11/2026	10.72 Call	Bond Future	10111.8600	10.1119	9870.3200	9.8703	2.389	0.0000	0.0000
2025/11/21	R038	05/11/2026	10.72 Put	Bond Future	788.8100	0.7888	883.9100	0.8839	12.056	0.0000	0.0000
2025/11/21	R038	04/02/2027		Bond Future	9.4720	113.4464	9.5203	113.0976	0.510	0.0000	0.0000
2025/11/21	R038	04/02/2027	9.60 Call	Bond Future	4161.0400	4.1610	4018.8000	4.0188	3.418	0.0000	0.0000
2025/11/21	R038	04/02/2027	9.60 Put	Bond Future	3239.9700	3.2400	3446.5300	3.4465	6.375	0.0000	0.0000
2025/11/21	R053	05/02/2026		Bond Future	9.4428	125.4404	9.5212	124.5461	0.830	0.0000	0.0000
2025/11/21	R053	05/02/2026	11.49 Call	Bond Future	20119.3300	20.1193	19233.0800	19.2331	4.405	0.0000	0.0000
2025/11/21	R053	05/02/2026	11.49 Put	Bond Future	12.7500	0.0128	20.7300	0.0207	62.588	0.0000	0.0000
2025/11/21	R053	07/05/2026		Bond Future	9.4969	121.8694	9.5789	120.9446	0.863	0.0000	0.0000
2025/11/21	R053	07/05/2026	11.69 Call	Bond Future	21227.6100	21.2276	20346.3300	20.3463	4.152	0.0000	0.0000
2025/11/21	R053	07/05/2026	11.69 Put	Bond Future	133.3300	0.1333	176.9300	0.1769	32.701	0.0000	0.0000
2025/11/21	R053	06/08/2026		Bond Future	9.5560	124.0790	9.6404	123.1386	0.883	0.0000	0.0000
2025/11/21	R053	06/08/2026	12.28 Call	Bond Future	25123.2100	25.1232	24231.9000	24.2319	3.548	0.0000	0.0000
2025/11/21	R053	06/08/2026	12.28 Put	Bond Future	155.5400	0.1555	204.6200	0.2046	31.555	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
2025/11/21	R053	05/11/2026		Bond Future	9.6188	120.3947	9.7066	119.4290	0.913	0.0000
2025/11/21	R053	05/11/2026	11.21 Call	Bond Future	16756.5900	16.7566	16008.8800	16.0089	4.462	0.0000
2025/11/21	R053	05/11/2026	11.21 Put	Bond Future	1137.6100	1.1376	1355.5800	1.3556	19.160	0.0000
2025/11/21	R053	04/02/2027		Bond Future	9.6908	122.4647	9.7821	121.4755	0.942	0.0000
2025/11/21	R053	04/02/2027	9.99 Call	Bond Future	7405.8100	7.4058	6636.1400	6.6361	10.393	0.0000
2025/11/21	R053	04/02/2027	9.99 Put	Bond Future	4214.3600	4.2144	4433.9200	4.4339	5.210	0.0000
2025/11/21	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/21	R186	05/02/2026	8.43 Call	Bond Future	72.3800	0.0724	71.9100	0.0719	0.649	0.0000
2025/11/21	R186	05/02/2026	8.43 Put	Bond Future	72.3800	0.0724	71.9100	0.0719	0.649	0.0000
2025/11/21	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/21	R186	07/05/2026	8.69 Call	Bond Future	106.9900	0.1070	106.6700	0.1067	0.299	0.0000
2025/11/21	R186	07/05/2026	8.69 Put	Bond Future	106.9900	0.1070	106.6700	0.1067	0.299	0.0000
2025/11/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/21	R186	06/08/2026	8.57 Call	Bond Future	90.5900	0.0906	90.4200	0.0904	0.188	0.0000
2025/11/21	R186	06/08/2026	8.57 Put	Bond Future	90.5900	0.0906	90.4200	0.0904	0.188	0.0000
2025/11/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/21	R186	05/11/2026	8.12 Call	Bond Future	52.1500	0.0522	52.0800	0.0521	0.134	0.0000
2025/11/21	R186	05/11/2026	8.12 Put	Bond Future	52.1500	0.0522	52.0800	0.0521	0.134	0.0000
2025/11/21	R202	05/02/2026		Bond Future	288.2697	288.2697	287.7862	287.7862	0.168	0.0000
2025/11/21	R202	05/02/2026	277.82 Call	Bond Future	10449.6800	10.4497	9966.2000	9.9662	4.627	0.0000
2025/11/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	R202	07/05/2026		Bond Future	293.6030	293.6030	293.0766	293.0766	0.179	0.0000
2025/11/21	R202	07/05/2026	277.55 Call	Bond Future	16053.0200	16.0530	15526.5700	15.5266	3.279	0.0000
2025/11/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	R202	06/08/2026		Bond Future	293.5794	293.5794	293.0439	293.0439	0.182	0.0000
2025/11/21	R202	06/08/2026	278.86 Call	Bond Future	14719.4400	14.7194	14183.9000	14.1839	3.638	0.0000
2025/11/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	R202	05/11/2026		Bond Future	298.7962	298.7962	298.2294	298.2294	0.190	0.0000
2025/11/21	R202	05/11/2026	280.46 Call	Bond Future	18336.1900	18.3362	17769.3600	17.7694	3.091	0.0000
2025/11/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	R202	04/02/2027		Bond Future	298.5133	298.5133	297.9154	297.9154	0.200	0.0000
2025/11/21	R202	04/02/2027	294.73 Call	Bond Future	3783.2700	3.7833	3185.4000	3.1854	15.803	0.0000
2025/11/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/21	R209	05/02/2026		Bond Future	8.9030	84.7974	8.9360	84.6052	0.371	0.0000
2025/11/21	R209	05/02/2026	10.93 Call	Bond Future	10791.0800	10.7911	10600.3100	10.6003	1.768	0.0000
2025/11/21	R209	05/02/2026	10.93 Put	Bond Future	5.5600	0.0056	6.9400	0.0069	24.820	0.0000
2025/11/21	R209	07/05/2026		Bond Future	8.9568	83.1944	8.9928	82.9890	0.402	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	
2025/11/21	R209	07/05/2026	11.07 Call	Bond Future	11098.7400	11.0987	10903.8700	10.9039	1.756	0.0000	0.0000
2025/11/21	R209	07/05/2026	11.07 Put	Bond Future	74.2200	0.0742	84.7500	0.0848	14.188	0.0000	0.0000
2025/11/21	R209	06/08/2026		Bond Future	9.0180	84.7030	9.0552	84.4946	0.413	0.0000	0.0000
2025/11/21	R209	06/08/2026	11.39 Call	Bond Future	12161.2900	12.1613	11968.3900	11.9684	1.586	0.0000	0.0000
2025/11/21	R209	06/08/2026	11.39 Put	Bond Future	124.7700	0.1248	140.3100	0.1403	12.455	0.0000	0.0000
2025/11/21	R209	05/11/2026		Bond Future	9.0851	83.0382	9.1248	82.8200	0.437	0.0000	0.0000
2025/11/21	R209	05/11/2026	10.32 Call	Bond Future	7203.9100	7.2039	7049.3400	7.0493	2.146	0.0000	0.0000
2025/11/21	R209	05/11/2026	10.32 Put	Bond Future	752.8200	0.7528	816.4100	0.8164	8.447	0.0000	0.0000
2025/11/21	R209	04/02/2027		Bond Future	9.1658	84.4671	9.2080	84.2404	0.460	0.0000	0.0000
2025/11/21	R209	04/02/2027	9.28 Call	Bond Future	2938.1500	2.9382	2837.1500	2.8372	3.438	0.0000	0.0000
2025/11/21	R209	04/02/2027	9.28 Put	Bond Future	2326.0600	2.3261	2451.8000	2.4518	5.406	0.0000	0.0000
2025/11/21	R210	05/02/2026		Bond Future	258.6457	258.6457	259.0289	259.0289	0.148	0.0000	0.0000
2025/11/21	R210	05/02/2026	253.10 Call	Bond Future	5545.6800	5.5457	5928.9300	5.9289	6.911	0.0000	0.0000
2025/11/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R210	07/05/2026		Bond Future	259.9530	259.9530	260.3127	260.3127	0.138	0.0000	0.0000
2025/11/21	R210	07/05/2026	255.40 Call	Bond Future	4553.0400	4.5530	4912.6600	4.9127	7.898	0.0000	0.0000
2025/11/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R210	06/08/2026		Bond Future	264.7301	264.7301	265.0982	265.0982	0.139	0.0000	0.0000
2025/11/21	R210	06/08/2026	259.84 Call	Bond Future	4890.0900	4.8901	5258.2100	5.2582	7.528	0.0000	0.0000
2025/11/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R210	05/11/2026		Bond Future	265.9029	265.9029	266.2560	266.2560	0.133	0.0000	0.0000
2025/11/21	R210	05/11/2026	253.33 Call	Bond Future	12572.8500	12.5729	12926.0300	12.9260	2.809	0.0000	0.0000
2025/11/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R210	04/02/2027		Bond Future	270.5459	270.5459	270.8895	270.8895	0.127	0.0000	0.0000
2025/11/21	R210	04/02/2027	266.03 Call	Bond Future	4515.9000	4.5159	4859.4800	4.8595	7.608	0.0000	0.0000
2025/11/21	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	R213	05/02/2026		Bond Future	7.8833	99.5240	7.9139	99.4015	0.388	0.0000	0.0000
2025/11/21	R213	05/02/2026	9.89 Call	Bond Future	7656.7100	7.6567	7534.7100	7.5347	1.593	0.0000	0.0000
2025/11/21	R213	05/02/2026	9.89 Put	Bond Future	2.9600	0.0030	3.4100	0.0034	15.203	0.0000	0.0000
2025/11/21	R213	07/05/2026		Bond Future	7.9112	97.7900	7.9466	97.6540	0.447	0.0000	0.0000
2025/11/21	R213	07/05/2026	9.80 Call	Bond Future	6996.2000	6.9962	6864.8500	6.8649	1.877	0.0000	0.0000
2025/11/21	R213	07/05/2026	9.80 Put	Bond Future	50.9800	0.0510	55.5900	0.0556	9.043	0.0000	0.0000
2025/11/21	R213	06/08/2026		Bond Future	7.9497	99.5636	7.9872	99.4260	0.471	0.0000	0.0000
2025/11/21	R213	06/08/2026	9.69 Call	Bond Future	6295.1500	6.2952	6169.6000	6.1696	1.994	0.0000	0.0000
2025/11/21	R213	06/08/2026	9.69 Put	Bond Future	147.7100	0.1477	159.7800	0.1598	8.171	0.0000	0.0000
2025/11/21	R213	05/11/2026		Bond Future	8.0042	97.7604	8.0462	97.6133	0.525	0.0000	0.0000
2025/11/21	R213	05/11/2026	8.75 Call	Bond Future	3221.6900	3.2217	3112.8200	3.1128	3.379	0.0000	0.0000
2025/11/21	R213	05/11/2026	8.75 Put	Bond Future	650.6200	0.6506	688.9000	0.6889	5.884	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	
2025/11/21	R213	04/02/2027		Bond Future	8.0837	99.4438	8.1305	99.2884	0.579	0.0000	0.0000
2025/11/21	R213	04/02/2027	8.14 Call	Bond Future	1638.2800	1.6383	1562.8300	1.5628	4.605	0.0000	0.0000
2025/11/21	R213	04/02/2027	8.14 Put	Bond Future	1451.3700	1.4514	1531.3400	1.5313	5.510	0.0000	0.0000
2025/11/21	R214	05/02/2026		Bond Future	9.4081	79.7578	9.4764	79.3076	0.726	0.0000	0.0000
2025/11/21	R214	05/02/2026	11.26 Call	Bond Future	10997.0700	10.9971	10547.4100	10.5474	4.089	0.0000	0.0000
2025/11/21	R214	05/02/2026	11.26 Put	Bond Future	14.3500	0.0144	14.9100	0.0149	3.902	0.0000	0.0000
2025/11/21	R214	07/05/2026		Bond Future	9.4648	77.9166	9.5365	77.4492	0.758	0.0000	0.0000
2025/11/21	R214	07/05/2026	11.53 Call	Bond Future	12068.9600	12.0690	11629.0400	11.6290	3.645	0.0000	0.0000
2025/11/21	R214	07/05/2026	11.53 Put	Bond Future	95.8400	0.0958	123.2700	0.1233	28.621	0.0000	0.0000
2025/11/21	R214	06/08/2026		Bond Future	9.5279	79.3297	9.6019	78.8544	0.776	0.0000	0.0000
2025/11/21	R214	06/08/2026	11.97 Call	Bond Future	13836.8500	13.8369	13396.9100	13.3969	3.179	0.0000	0.0000
2025/11/21	R214	06/08/2026	11.97 Put	Bond Future	132.9900	0.1330	168.2900	0.1683	26.543	0.0000	0.0000
2025/11/21	R214	05/11/2026		Bond Future	9.5977	77.4249	9.6749	76.9358	0.804	0.0000	0.0000
2025/11/21	R214	05/11/2026	10.97 Call	Bond Future	8857.9800	8.8580	8501.4000	8.5014	4.026	0.0000	0.0000
2025/11/21	R214	05/11/2026	10.97 Put	Bond Future	784.1800	0.7842	916.6800	0.9167	16.897	0.0000	0.0000
2025/11/21	R214	04/02/2027		Bond Future	9.6793	78.7575	9.7597	78.2554	0.831	0.0000	0.0000
2025/11/21	R214	04/02/2027	9.90 Call	Bond Future	3997.0200	3.9970	3606.6100	3.6066	9.768	0.0000	0.0000
2025/11/21	R214	04/02/2027	9.90 Put	Bond Future	2631.0300	2.6310	2742.6500	2.7427	4.242	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.50 Put	Bond Future	1864.6500	1.8647	2285.7600	2.2858	22.584	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.50 Call	Bond Future	1189.0300	1.1890	943.1500	0.9432	20.679	0.0000	0.0000
2025/11/21	R248	05/02/2026	10.00 Put	Bond Future	534.6800	0.5347	714.5100	0.7145	33.633	0.0000	0.0000
2025/11/21	R248	05/02/2026	10.00 Call	Bond Future	4030.9900	4.0310	3543.8300	3.5438	12.085	0.0000	0.0000
2025/11/21	R248	05/02/2026	10.48 Call	Bond Future	7384.3400	7.3843	6787.0000	6.7870	8.089	0.0000	0.0000
2025/11/21	R248	05/02/2026	10.48 Put	Bond Future	162.1400	0.1621	231.7900	0.2318	42.957	0.0000	0.0000
2025/11/21	R248	05/02/2026		Bond Future	9.5785	96.3803	9.6569	95.7133	0.819	0.0000	0.0000
2025/11/21	R248	05/02/2026	11.46 Call	Bond Future	14090.1100	14.0901	13433.1900	13.4332	4.662	0.0000	0.0000
2025/11/21	R248	05/02/2026	11.46 Put	Bond Future	17.3300	0.0173	27.4000	0.0274	58.107	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.65 Put	Bond Future	1293.6400	1.2936	1629.2000	1.6292	25.939	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.65 Call	Bond Future	1902.3300	1.9023	1570.9000	1.5709	17.422	0.0000	0.0000
2025/11/21	R248	05/02/2026	8.90 Put	Bond Future	6156.5100	6.1565	6809.4100	6.8094	10.605	0.0000	0.0000
2025/11/21	R248	05/02/2026	8.90 Call	Bond Future	43.7800	0.0438	29.6900	0.0297	32.184	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.40 Put	Bond Future	2361.0700	2.3611	2840.2100	2.8402	20.293	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.40 Call	Bond Future	813.0800	0.8131	625.2300	0.6252	23.104	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.90 Call	Bond Future	3375.3700	3.3754	2925.1000	2.9251	13.340	0.0000	0.0000
2025/11/21	R248	05/02/2026	9.90 Put	Bond Future	688.8800	0.6889	905.6000	0.9056	31.460	0.0000	0.0000
2025/11/21	R248	07/05/2026		Bond Future	9.6356	93.7011	9.7177	93.0112	0.851	0.0000	0.0000
2025/11/21	R248	07/05/2026	11.72 Call	Bond Future	15348.9200	15.3489	14695.0600	14.6951	4.260	0.0000	0.0000
2025/11/21	R248	07/05/2026	11.72 Put	Bond Future	128.1300	0.1281	164.1500	0.1642	28.112	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/21	R248	06/08/2026		Bond Future	9.6989		95.4003	9.7834		94.6987	0.871	0.0000	0.0000
2025/11/21	R248	06/08/2026	12.37 Call	Bond Future	18679.6400		18.6796	18018.6000		18.0186	3.539	0.0000	0.0000
2025/11/21	R248	06/08/2026	12.37 Put	Bond Future	128.5300		0.1285	169.1000		0.1691	31.565	0.0000	0.0000
2025/11/21	R248	05/11/2026		Bond Future	9.7680		92.6363	9.8559		91.9157	0.900	0.0000	0.0000
2025/11/21	R248	05/11/2026	11.31 Call	Bond Future	12272.1500		12.2722	11721.5800		11.7216	4.486	0.0000	0.0000
2025/11/21	R248	05/11/2026	11.31 Put	Bond Future	860.6700		0.8607	1030.6800		1.0307	19.753	0.0000	0.0000
2025/11/21	R248	04/02/2027		Bond Future	9.8480		94.2300	9.9394		93.4917	0.929	0.0000	0.0000
2025/11/21	R248	04/02/2027	10.11 Call	Bond Future	5295.6800		5.2957	4941.4400		4.9414	6.689	0.0000	0.0000
2025/11/21	R248	04/02/2027	10.11 Put	Bond Future	3205.9200		3.2059	3589.9800		3.5900	11.980	0.0000	0.0000
2025/11/21	R2R9	05/02/2026		Bond Future	9.3329		107.6418	9.3708		107.3501	0.407	0.0000	0.0000
2025/11/21	R2R9	05/02/2026	102.99 Call	Bond Future	94651.2400		94.6512	94359.5900		94.3596	0.308	0.0000	0.0000
2025/11/21	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R2R9	07/05/2026		Bond Future	9.3988		104.6282	9.4398		104.3189	0.436	0.0000	0.0000
2025/11/21	R2R9	07/05/2026	99.91 Call	Bond Future	93778.5100		93.7785	93469.1500		93.4692	0.330	0.0000	0.0000
2025/11/21	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R2R9	06/08/2026		Bond Future	9.4721		106.5252	9.5145		106.2113	0.447	0.0000	0.0000
2025/11/21	R2R9	06/08/2026	101.74 Call	Bond Future	93405.6600		93.4057	93091.8000		93.0918	0.336	0.0000	0.0000
2025/11/21	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R2R9	05/11/2026		Bond Future	9.5512		103.4153	9.5961		103.0884	0.470	0.0000	0.0000
2025/11/21	R2R9	05/11/2026	98.56 Call	Bond Future	92445.2400		92.4452	92118.3100		92.1183	0.354	0.0000	0.0000
2025/11/21	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R2R9	04/02/2027		Bond Future	9.6434		105.1935	9.6909		104.8548	0.492	0.0000	0.0000
2025/11/21	R2R9	04/02/2027	9.89 Call	Bond Future	4442.1800		4.4422	4284.3300		4.2843	3.553	0.0000	0.0000
2025/11/21	R2R9	04/02/2027	9.89 Put	Bond Future	2701.2700		2.7013	2882.0400		2.8820	6.692	0.0000	0.0000
2025/11/21	R4R2	05/02/2026		Bond Future	9.4973		108.8064	9.5710		108.1839	0.776	0.0000	0.0000
2025/11/21	R4R2	05/02/2026	103.43 Call	Bond Future	95531.1200		95.5311	94908.6000		94.9086	0.652	0.0000	0.0000
2025/11/21	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R4R2	07/05/2026		Bond Future	9.5627		105.6880	9.6403		105.0417	0.812	0.0000	0.0000
2025/11/21	R4R2	07/05/2026	100.23 Call	Bond Future	94598.8800		94.5989	93952.6100		93.9526	0.683	0.0000	0.0000
2025/11/21	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R4R2	06/08/2026		Bond Future	9.6346		107.6042	9.7148		106.9472	0.832	0.0000	0.0000
2025/11/21	R4R2	06/08/2026	102.06 Call	Bond Future	94186.8900		94.1869	93529.9300		93.5299	0.698	0.0000	0.0000
2025/11/21	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R4R2	05/11/2026		Bond Future	9.7116		104.3872	9.7955		103.7111	0.864	0.0000	0.0000
2025/11/21	R4R2	05/11/2026	98.76 Call	Bond Future	93164.5900		93.1646	92488.4700		92.4885	0.726	0.0000	0.0000
2025/11/21	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/21	R4R2	04/02/2027		Bond Future	9.8003		106.1819	9.8880		105.4881	0.894	0.0000	0.0000
2025/11/21	R4R2	04/02/2027	10.13 Call	Bond Future	5253.6500		5.2537	4898.3500		4.8984	6.763	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
2025/11/21	R4R2	04/02/2027	10.13 Put	Bond Future	2680.1200	2.6801	3018.6400	3.0186	12.631	0.0000	0.0000
2025/11/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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