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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2025 TO 14/11/2025

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
2025/11/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	2029	05/02/2026		Bond Future	145.2209	145.2209	145.3295	0.075	0.0000	0.0000
2025/11/14	2029	05/02/2026	140.11 Call	Bond Future	5110.8900	5.1109	5219.4700	2.124	0.0000	0.0000
2025/11/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2029	07/05/2026		Bond Future	146.4522	146.4522	146.5555	0.071	0.0000	0.0000
2025/11/14	2029	07/05/2026	141.82 Call	Bond Future	4632.2400	4.6322	4735.5100	2.229	0.0000	0.0000
2025/11/14	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/14	2029	06/08/2026		Bond Future	149.1480	149.1480	149.2467	149.2467	0.066	0.0000	0.0000
2025/11/14	2029	06/08/2026	144.10 Call	Bond Future	5047.9500	5.0480	5146.7000	5.1467	1.956	0.0000	0.0000
2025/11/14	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2029	05/11/2026		Bond Future	150.3185	150.3185	150.4103	150.4103	0.061	0.0000	0.0000
2025/11/14	2029	05/11/2026	147.56 Call	Bond Future	2758.5400	2.7585	2850.3200	2.8503	3.327	0.0000	0.0000
2025/11/14	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2029	04/02/2027		Bond Future	152.9451	152.9451	153.0345	153.0345	0.058	0.0000	0.0000
2025/11/14	2029	04/02/2027	149.72 Call	Bond Future	3225.0500	3.2251	3314.4800	3.3145	2.773	0.0000	0.0000
2025/11/14	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2030	05/02/2026		Bond Future	7.6230	101.4885	7.6737	101.3163	0.665	0.0000	0.0000
2025/11/14	2030	05/02/2026	9.49 Call	Bond Future	6112.4400	6.1124	5940.8600	5.9409	2.807	0.0000	0.0000
2025/11/14	2030	05/02/2026	9.49 Put	Bond Future	2.7800	0.0028	3.4000	0.0034	22.302	0.0000	0.0000
2025/11/14	2030	07/05/2026		Bond Future	7.6443	103.3469	7.7006	103.1665	0.736	0.0000	0.0000
2025/11/14	2030	07/05/2026	9.39 Call	Bond Future	5467.1500	5.4672	5294.9600	5.2950	3.150	0.0000	0.0000
2025/11/14	2030	07/05/2026	9.39 Put	Bond Future	47.7600	0.0478	56.0100	0.0560	17.274	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.21 Put	Bond Future	1620.9600	1.6210	1763.1700	1.7632	8.773	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.21 Call	Bond Future	214.6600	0.2147	176.4300	0.1764	17.810	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.71 Put	Bond Future	717.4600	0.7175	802.6800	0.8027	11.878	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.71 Call	Bond Future	928.1400	0.9281	832.9200	0.8329	10.259	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.92 Call	Bond Future	1387.1300	1.3871	1271.1800	1.2712	8.359	0.0000	0.0000
2025/11/14	2030	07/05/2026	7.92 Put	Bond Future	506.6500	0.5067	571.1400	0.5711	12.729	0.0000	0.0000
2025/11/14	2030	06/08/2026	7.21 Put	Bond Future	1738.6500	1.7387	1886.1100	1.8861	8.481	0.0000	0.0000
2025/11/14	2030	06/08/2026	7.21 Call	Bond Future	310.8000	0.3108	270.0700	0.2701	13.105	0.0000	0.0000
2025/11/14	2030	06/08/2026	7.71 Put	Bond Future	928.6900	0.9287	1029.7700	1.0298	10.884	0.0000	0.0000
2025/11/14	2030	06/08/2026	7.71 Call	Bond Future	1019.3200	1.0193	932.2100	0.9322	8.546	0.0000	0.0000
2025/11/14	2030	06/08/2026	8.06 Call	Bond Future	1739.9500	1.7400	1624.3600	1.6244	6.643	0.0000	0.0000
2025/11/14	2030	06/08/2026	8.06 Put	Bond Future	602.8600	0.6029	675.4600	0.6755	12.043	0.0000	0.0000
2025/11/14	2030	06/08/2026		Bond Future	7.6799	101.2148	7.7424	101.0266	0.814	0.0000	0.0000
2025/11/14	2030	06/08/2026	9.22 Call	Bond Future	4659.8400	4.6598	4492.9000	4.4929	3.583	0.0000	0.0000
2025/11/14	2030	06/08/2026	9.22 Put	Bond Future	148.7800	0.1488	170.0300	0.1700	14.283	0.0000	0.0000
2025/11/14	2030	05/11/2026		Bond Future	7.7170	102.9928	7.7870	102.7954	0.907	0.0000	0.0000
2025/11/14	2030	05/11/2026	8.39 Call	Bond Future	2433.7500	2.4338	2299.0500	2.2991	5.535	0.0000	0.0000
2025/11/14	2030	05/11/2026	8.39 Put	Bond Future	556.3700	0.5564	619.0300	0.6190	11.262	0.0000	0.0000
2025/11/14	2030	04/02/2027		Bond Future	7.7838	100.7598	7.8615	100.5564	0.998	0.0000	0.0000
2025/11/14	2030	04/02/2027	7.82 Call	Bond Future	1165.3000	1.1653	1141.3200	1.1413	2.058	0.0000	0.0000
2025/11/14	2030	04/02/2027	7.82 Put	Bond Future	1070.4700	1.0705	1249.8700	1.2499	16.759	0.0000	0.0000
2025/11/14	2031	05/02/2026		Bond Future	112.9724	112.9724	113.0534	113.0534	0.072	0.0000	0.0000
2025/11/14	2031	05/02/2026	111.76 Call	Bond Future	1286.2900	1.2863	1353.7900	1.3538	5.248	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	
2025/11/14	2031	05/02/2026	111.76 Put	Bond Future	73.9200	0.0739	60.3800	0.0604	18.317	0.0000	0.0000
2025/11/14	2031	07/05/2026		Bond Future	115.0683	115.0683	115.1451	115.1451	0.067	0.0000	0.0000
2025/11/14	2031	07/05/2026	113.84 Call	Bond Future	1411.1700	1.4112	1466.9100	1.4669	3.950	0.0000	0.0000
2025/11/14	2031	07/05/2026	113.84 Put	Bond Future	182.8700	0.1829	161.7800	0.1618	11.533	0.0000	0.0000
2025/11/14	2031	06/08/2026		Bond Future	114.7557	114.7557	114.8288	114.8288	0.064	0.0000	0.0000
2025/11/14	2031	06/08/2026	113.81 Call	Bond Future	1299.7000	1.2997	1346.8800	1.3469	3.630	0.0000	0.0000
2025/11/14	2031	06/08/2026	113.81 Put	Bond Future	354.0300	0.3540	328.0600	0.3281	7.336	0.0000	0.0000
2025/11/14	2031	05/11/2026		Bond Future	116.7988	116.7988	116.8665	116.8665	0.058	0.0000	0.0000
2025/11/14	2031	05/11/2026	111.49 Call	Bond Future	5310.9500	5.3110	5378.4500	5.3785	1.271	0.0000	0.0000
2025/11/14	2031	05/11/2026	111.49 Put	Bond Future	2.1800	0.0022	1.9300	0.0019	11.468	0.0000	0.0000
2025/11/14	2031	04/02/2027		Bond Future	116.3723	116.3723	116.4381	116.4381	0.057	0.0000	0.0000
2025/11/14	2031	04/02/2027	116.18 Call	Bond Future	973.1500	0.9732	1002.9200	1.0029	3.059	0.0000	0.0000
2025/11/14	2031	04/02/2027	116.18 Put	Bond Future	780.8800	0.7809	744.8500	0.7449	4.614	0.0000	0.0000
2025/11/14	2032	05/02/2026		Bond Future	8.1556	103.4470	8.1938	103.2650	0.469	0.0000	0.0000
2025/11/14	2032	05/02/2026	10.16 Call	Bond Future	9022.1100	9.0221	8841.0600	8.8411	2.007	0.0000	0.0000
2025/11/14	2032	05/02/2026	10.16 Put	Bond Future	5.5500	0.0056	6.5200	0.0065	17.477	0.0000	0.0000
2025/11/14	2032	07/05/2026		Bond Future	8.1958	101.1814	8.2372	100.9909	0.505	0.0000	0.0000
2025/11/14	2032	07/05/2026	10.14 Call	Bond Future	8547.0000	8.5470	8362.8500	8.3629	2.155	0.0000	0.0000
2025/11/14	2032	07/05/2026	10.14 Put	Bond Future	69.1200	0.0691	75.4400	0.0754	9.144	0.0000	0.0000
2025/11/14	2032	06/08/2026		Bond Future	8.2467	103.0190	8.2914	102.8206	0.543	0.0000	0.0000
2025/11/14	2032	06/08/2026	10.12 Call	Bond Future	8047.0200	8.0470	7893.7900	7.8938	1.904	0.0000	0.0000
2025/11/14	2032	06/08/2026	10.12 Put	Bond Future	145.4700	0.1455	190.5600	0.1906	30.996	0.0000	0.0000
2025/11/14	2032	05/11/2026		Bond Future	8.3069	100.6714	8.3557	100.4637	0.586	0.0000	0.0000
2025/11/14	2032	05/11/2026	9.16 Call	Bond Future	4225.5600	4.2256	4153.7900	4.1538	1.698	0.0000	0.0000
2025/11/14	2032	05/11/2026	9.16 Put	Bond Future	664.7400	0.6647	800.6700	0.8007	20.449	0.0000	0.0000
2025/11/14	2032	04/02/2027		Bond Future	8.3891	102.4038	8.4414	102.1899	0.624	0.0000	0.0000
2025/11/14	2032	04/02/2027	8.48 Call	Bond Future	2044.5300	2.0445	1933.2900	1.9333	5.441	0.0000	0.0000
2025/11/14	2032	04/02/2027	8.48 Put	Bond Future	1673.4000	1.6734	1775.9700	1.7760	6.129	0.0000	0.0000
2025/11/14	2033	05/02/2026		Bond Future	139.2489	139.2489	140.0509	140.0509	0.576	0.0000	0.0000
2025/11/14	2033	05/02/2026	132.88 Call	Bond Future	6368.8500	6.3689	7170.9100	7.1709	12.593	0.0000	0.0000
2025/11/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2033	07/05/2026		Bond Future	140.2672	140.2672	141.0770	141.0770	0.577	0.0000	0.0000
2025/11/14	2033	07/05/2026	135.16 Call	Bond Future	5107.2000	5.1072	5917.0400	5.9170	15.857	0.0000	0.0000
2025/11/14	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2033	06/08/2026		Bond Future	142.8491	142.8491	143.6677	143.6677	0.573	0.0000	0.0000
2025/11/14	2033	06/08/2026	134.25 Call	Bond Future	8599.1200	8.5991	9417.6800	9.4177	9.519	0.0000	0.0000
2025/11/14	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2033	05/11/2026		Bond Future	143.8038	143.8038	144.6287	144.6287	0.574	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	
2025/11/14	2033	05/11/2026	137.26 Call	Bond Future	6543.8200	6.5438	7368.6500	7.3687	12.605	0.0000	0.0000
2025/11/14	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2033	04/02/2027		Bond Future	146.3167	146.3167	147.1521	147.1521	0.571	0.0000	0.0000
2025/11/14	2033	04/02/2027	142.71 Call	Bond Future	3606.6500	3.6067	4442.1000	4.4421	23.164	0.0000	0.0000
2025/11/14	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2037	05/02/2026		Bond Future	9.0649	96.3539	9.1225	95.9700	0.636	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.20 Call	Bond Future	12946.2500	12.9463	12565.3800	12.5654	2.942	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.20 Put	Bond Future	6.0200	0.0060	9.0300	0.0090	50.000	0.0000	0.0000
2025/11/14	2037	05/02/2026	12.27 Call	Bond Future	18532.7200	18.5327	18148.8800	18.1489	2.071	0.0000	0.0000
2025/11/14	2037	05/02/2026	12.27 Put	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.90 Put	Bond Future	11.5900	0.0116	22.9200	0.0229	97.757	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.90 Call	Bond Future	11283.6700	11.2837	10911.1200	10.9111	3.302	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.86 Call	Bond Future	16453.9700	16.4540	16070.2900	16.0703	2.332	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.86 Put	Bond Future	0.4000	0.0004	0.6000	0.0006	50.000	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.36 Call	Bond Future	13814.9000	13.8149	13432.4200	13.4324	2.769	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.36 Put	Bond Future	3.4900	0.0035	4.8900	0.0049	40.115	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.65 Put	Bond Future	20.7000	0.0207	39.0200	0.0390	88.502	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.65 Call	Bond Future	9867.2200	9.8672	9501.6600	9.5017	3.705	0.0000	0.0000
2025/11/14	2037	05/02/2026	12.73 Call	Bond Future	20775.8000	20.7758	20391.9300	20.3919	1.848	0.0000	0.0000
2025/11/14	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.40 Put	Bond Future	2.9600	0.0030	4.1800	0.0042	41.216	0.0000	0.0000
2025/11/14	2037	05/02/2026	11.40 Call	Bond Future	14030.1900	14.0302	13647.5300	13.6475	2.727	0.0000	0.0000
2025/11/14	2037	05/02/2026	9.65 Call	Bond Future	4053.7000	4.0537	3805.2200	3.8052	6.130	0.0000	0.0000
2025/11/14	2037	05/02/2026	9.65 Put	Bond Future	249.4600	0.2495	384.8600	0.3849	54.277	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.10 Call	Bond Future	6672.2500	6.6723	6344.8500	6.3449	4.907	0.0000	0.0000
2025/11/14	2037	05/02/2026	10.10 Put	Bond Future	79.7700	0.0798	136.2500	0.1363	70.804	0.0000	0.0000
2025/11/14	2037	07/05/2026	9.00 Put	Bond Future	2194.7200	2.1947	2431.8000	2.4318	10.802	0.0000	0.0000
2025/11/14	2037	07/05/2026	9.00 Call	Bond Future	1358.1500	1.3582	1199.5300	1.1995	11.679	0.0000	0.0000
2025/11/14	2037	07/05/2026	9.49 Put	Bond Future	1042.9400	1.0429	1171.4100	1.1714	12.318	0.0000	0.0000
2025/11/14	2037	07/05/2026	9.49 Call	Bond Future	3385.2400	3.3852	3118.0100	3.1180	7.894	0.0000	0.0000
2025/11/14	2037	07/05/2026	10.06 Call	Bond Future	6322.4100	6.3224	5992.3100	5.9923	5.221	0.0000	0.0000
2025/11/14	2037	07/05/2026	10.06 Put	Bond Future	457.1100	0.4571	522.7100	0.5227	14.351	0.0000	0.0000
2025/11/14	2037	07/05/2026	12.40 Call	Bond Future	18576.4900	18.5765	18182.3400	18.1823	2.122	0.0000	0.0000
2025/11/14	2037	07/05/2026	12.40 Put	Bond Future	5.9000	0.0059	7.4500	0.0075	26.271	0.0000	0.0000
2025/11/14	2037	07/05/2026	10.95 Put	Bond Future	137.8800	0.1379	161.3300	0.1613	17.008	0.0000	0.0000
2025/11/14	2037	07/05/2026	10.95 Call	Bond Future	11152.1900	11.1522	10779.9400	10.7799	3.338	0.0000	0.0000
2025/11/14	2037	07/05/2026		Bond Future	9.1268	98.1182	9.1873	97.7225	0.663	0.0000	0.0000
2025/11/14	2037	07/05/2026	11.32 Call	Bond Future	13118.6500	13.1187	12738.0200	12.7380	2.901	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	
2025/11/14	2037	07/05/2026	11.32 Put	Bond Future	82.3000	0.0823	97.3700	0.0974	18.311	0.0000	0.0000
2025/11/14	2037	06/08/2026		Bond Future	9.1984	95.6404	9.2620	95.2333	0.691	0.0000	0.0000
2025/11/14	2037	06/08/2026	11.71 Call	Bond Future	14574.9800	14.5750	14189.8200	14.1898	2.643	0.0000	0.0000
2025/11/14	2037	06/08/2026	11.71 Put	Bond Future	121.5100	0.1215	143.4300	0.1434	18.040	0.0000	0.0000
2025/11/14	2037	06/08/2026	11.30 Call	Bond Future	12517.9400	12.5179	12181.0400	12.1810	2.691	0.0000	0.0000
2025/11/14	2037	06/08/2026	11.30 Put	Bond Future	209.9800	0.2100	280.1600	0.2802	33.422	0.0000	0.0000
2025/11/14	2037	06/08/2026	10.70 Call	Bond Future	9410.1300	9.4101	9129.1900	9.1292	2.986	0.0000	0.0000
2025/11/14	2037	06/08/2026	10.70 Put	Bond Future	384.8700	0.3849	511.0100	0.5110	32.775	0.0000	0.0000
2025/11/14	2037	06/08/2026	10.02 Put	Bond Future	804.6300	0.8046	1027.9700	1.0280	27.757	0.0000	0.0000
2025/11/14	2037	06/08/2026	10.02 Call	Bond Future	5892.3000	5.8923	5708.5600	5.7086	3.118	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.83 Call	Bond Future	9792.2300	9.7922	9516.0400	9.5160	2.821	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.83 Put	Bond Future	605.4000	0.6054	749.0500	0.7491	23.728	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.23 Call	Bond Future	6829.3800	6.8294	6634.0800	6.6341	2.860	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.23 Put	Bond Future	1026.4400	1.0264	1250.9800	1.2510	21.876	0.0000	0.0000
2025/11/14	2037	05/11/2026	9.46 Put	Bond Future	2131.7600	2.1318	2483.0700	2.4831	16.480	0.0000	0.0000
2025/11/14	2037	05/11/2026	9.46 Call	Bond Future	3323.5000	3.3235	3254.9700	3.2550	2.062	0.0000	0.0000
2025/11/14	2037	05/11/2026		Bond Future	9.2692	97.3201	9.3361	96.9003	0.721	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.62 Call	Bond Future	8749.5900	8.7496	8495.1700	8.4952	2.908	0.0000	0.0000
2025/11/14	2037	05/11/2026	10.62 Put	Bond Future	727.0600	0.7271	892.4800	0.8925	22.752	0.0000	0.0000
2025/11/14	2037	04/02/2027		Bond Future	9.3551	94.7384	9.4250	94.3089	0.747	0.0000	0.0000
2025/11/14	2037	04/02/2027	9.51 Call	Bond Future	3552.6100	3.5526	3481.3000	3.4813	2.007	0.0000	0.0000
2025/11/14	2037	04/02/2027	9.51 Put	Bond Future	2604.3800	2.6044	2962.5500	2.9626	13.753	0.0000	0.0000
2025/11/14	2038	05/02/2026		Bond Future	150.6271	150.6271	151.2189	151.2189	0.393	0.0000	0.0000
2025/11/14	2038	05/02/2026	143.20 Call	Bond Future	7427.1000	7.4271	8018.8700	8.0189	7.968	0.0000	0.0000
2025/11/14	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2038	07/05/2026		Bond Future	153.4216	153.4216	154.0166	154.0166	0.388	0.0000	0.0000
2025/11/14	2038	07/05/2026	144.53 Call	Bond Future	8891.6000	8.8916	9486.6200	9.4866	6.692	0.0000	0.0000
2025/11/14	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2038	06/08/2026		Bond Future	154.0389	154.0389	154.6383	154.6383	0.389	0.0000	0.0000
2025/11/14	2038	06/08/2026	144.72 Call	Bond Future	9318.9000	9.3189	9918.2800	9.9183	6.432	0.0000	0.0000
2025/11/14	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2038	05/11/2026		Bond Future	156.7823	156.7823	157.3833	157.3833	0.383	0.0000	0.0000
2025/11/14	2038	05/11/2026	146.31 Call	Bond Future	10472.2800	10.4723	11073.2700	11.0733	5.739	0.0000	0.0000
2025/11/14	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2038	04/02/2027		Bond Future	157.2825	157.2825	157.8898	157.8898	0.386	0.0000	0.0000
2025/11/14	2038	04/02/2027	153.83 Call	Bond Future	3452.4800	3.4525	4059.8300	4.0598	17.592	0.0000	0.0000
2025/11/14	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2040	05/02/2026		Bond Future	9.3474	97.5638	9.4047	97.1319	0.613	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	
2025/11/14	2040	05/02/2026	11.49 Call	Bond Future	14448.0900	14.4481	14021.4200	14.0214	2.953	0.0000	0.0000
2025/11/14	2040	05/02/2026	11.49 Put	Bond Future	4.6400	0.0046	9.9400	0.0099	114.224	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.35 Put	Bond Future	70.0300	0.0700	167.0700	0.1671	138.569	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.35 Call	Bond Future	7250.0200	7.2500	6915.0900	6.9151	4.620	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.75 Call	Bond Future	9857.4100	9.8574	9466.5200	9.4665	3.965	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.75 Put	Bond Future	26.0900	0.0261	67.1700	0.0672	157.455	0.0000	0.0000
2025/11/14	2040	05/02/2026	11.15 Call	Bond Future	12379.8500	12.3799	11966.7400	11.9667	3.337	0.0000	0.0000
2025/11/14	2040	05/02/2026	11.15 Put	Bond Future	9.8400	0.0098	28.7000	0.0287	191.667	0.0000	0.0000
2025/11/14	2040	05/02/2026	13.23 Call	Bond Future	23957.1400	23.9571	23525.1700	23.5252	1.803	0.0000	0.0000
2025/11/14	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2040	05/02/2026	11.82 Put	Bond Future	2.0500	0.0021	2.7700	0.0028	35.122	0.0000	0.0000
2025/11/14	2040	05/02/2026	11.82 Call	Bond Future	16386.9800	16.3870	15955.7300	15.9557	2.632	0.0000	0.0000
2025/11/14	2040	05/02/2026	9.80 Put	Bond Future	316.3800	0.3164	594.2500	0.5943	87.828	0.0000	0.0000
2025/11/14	2040	05/02/2026	9.80 Call	Bond Future	3656.0800	3.6561	3501.9800	3.5020	4.215	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.24 Call	Bond Future	6524.0800	6.5241	6214.5100	6.2145	4.745	0.0000	0.0000
2025/11/14	2040	05/02/2026	10.24 Put	Bond Future	93.7300	0.0937	216.1300	0.2161	130.588	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.53 Call	Bond Future	19739.9900	19.7400	19297.3000	19.2973	2.243	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.53 Put	Bond Future	11.0200	0.0110	13.1300	0.0131	19.147	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.03 Call	Bond Future	17025.5100	17.0255	16586.9600	16.5870	2.576	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.03 Put	Bond Future	37.2000	0.0372	43.4500	0.0435	16.801	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.12 Put	Bond Future	150.2900	0.1503	213.9600	0.2140	42.365	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.12 Call	Bond Future	11765.6000	11.7656	11384.4700	11.3845	3.239	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.22 Call	Bond Future	18070.3900	18.0704	17629.7900	17.6298	2.438	0.0000	0.0000
2025/11/14	2040	07/05/2026	12.22 Put	Bond Future	23.7400	0.0237	27.9400	0.0279	17.692	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.72 Call	Bond Future	15288.0100	15.2880	14857.0300	14.8570	2.819	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.72 Put	Bond Future	72.3900	0.0724	86.2100	0.0862	19.091	0.0000	0.0000
2025/11/14	2040	07/05/2026	10.70 Put	Bond Future	266.2600	0.2663	367.7400	0.3677	38.113	0.0000	0.0000
2025/11/14	2040	07/05/2026	10.70 Call	Bond Future	9221.0800	9.2211	8877.7600	8.8778	3.723	0.0000	0.0000
2025/11/14	2040	07/05/2026		Bond Future	9.4116	99.3503	9.4715	98.9055	0.637	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.67 Call	Bond Future	15000.8700	15.0009	14575.3300	14.5753	2.837	0.0000	0.0000
2025/11/14	2040	07/05/2026	11.67 Put	Bond Future	76.6300	0.0766	95.8900	0.0959	25.134	0.0000	0.0000
2025/11/14	2040	06/08/2026		Bond Future	9.4847	96.6443	9.5473	96.1871	0.661	0.0000	0.0000
2025/11/14	2040	06/08/2026	12.19 Call	Bond Future	17312.2400	17.3122	16871.2000	16.8712	2.548	0.0000	0.0000
2025/11/14	2040	06/08/2026	12.19 Put	Bond Future	101.8000	0.1018	117.9100	0.1179	15.825	0.0000	0.0000
2025/11/14	2040	05/11/2026		Bond Future	9.5563	98.3414	9.6219	97.8707	0.686	0.0000	0.0000
2025/11/14	2040	05/11/2026	11.06 Call	Bond Future	10663.8800	10.6639	10441.6100	10.4416	2.084	0.0000	0.0000
2025/11/14	2040	05/11/2026	11.06 Put	Bond Future	648.0800	0.6481	896.5000	0.8965	38.332	0.0000	0.0000
2025/11/14	2040	05/11/2026	11.27 Call	Bond Future	11833.9700	11.8340	11580.2600	11.5803	2.144	0.0000	0.0000
2025/11/14	2040	05/11/2026	11.27 Put	Bond Future	540.6400	0.5406	757.6200	0.7576	40.134	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	
2025/11/14	2040	05/11/2026	10.67 Call	Bond Future	8480.3900	8.4804	8341.6300	8.3416	1.636	0.0000	0.0000
2025/11/14	2040	05/11/2026	10.67 Put	Bond Future	912.4600	0.9125	1244.3900	1.2444	36.377	0.0000	0.0000
2025/11/14	2040	05/11/2026	9.91 Put	Bond Future	1914.4800	1.9145	2431.0600	2.4311	26.983	0.0000	0.0000
2025/11/14	2040	05/11/2026	9.91 Call	Bond Future	4415.0400	4.4150	4460.9300	4.4609	1.039	0.0000	0.0000
2025/11/14	2040	04/02/2027		Bond Future	9.6414	95.5266	9.7097	95.0453	0.708	0.0000	0.0000
2025/11/14	2040	04/02/2027	9.93 Call	Bond Future	4515.2200	4.5152	4391.6500	4.3917	2.737	0.0000	0.0000
2025/11/14	2040	04/02/2027	9.93 Put	Bond Future	2505.0400	2.5050	2862.7400	2.8627	14.279	0.0000	0.0000
2025/11/14	2043	05/02/2026		Bond Future	114.1542	114.1542	114.1314	114.1314	0.020	0.0000	0.0000
2025/11/14	2043	05/02/2026	109.66 Call	Bond Future	4540.7903	4.5408	4525.6809	4.5257	0.333	0.0000	0.0000
2025/11/14	2043	05/02/2026	109.66 Put	Bond Future	46.5903	0.0466	54.3309	0.0543	16.614	0.0000	0.0000
2025/11/14	2043	07/05/2026		Bond Future	116.2721	116.2721	116.2430	116.2430	0.025	0.0000	0.0000
2025/11/14	2043	07/05/2026	111.70 Call	Bond Future	4820.8858	4.8209	4814.6138	4.8146	0.130	0.0000	0.0000
2025/11/14	2043	07/05/2026	111.70 Put	Bond Future	248.8358	0.2488	271.6038	0.2716	9.150	0.0000	0.0000
2025/11/14	2043	06/08/2026		Bond Future	115.5490	115.5490	115.5143	115.5143	0.030	0.0000	0.0000
2025/11/14	2043	06/08/2026	110.88 Call	Bond Future	5132.2207	5.1322	5143.8370	5.1438	0.226	0.0000	0.0000
2025/11/14	2043	06/08/2026	110.88 Put	Bond Future	463.2207	0.4632	509.4970	0.5095	9.990	0.0000	0.0000
2025/11/14	2043	05/11/2026		Bond Future	117.6058	117.6058	117.5637	117.5637	0.036	0.0000	0.0000
2025/11/14	2043	05/11/2026	112.84 Call	Bond Future	5439.6542	5.4397	5452.9619	5.4530	0.245	0.0000	0.0000
2025/11/14	2043	05/11/2026	112.84 Put	Bond Future	673.8342	0.6738	729.2319	0.7292	8.221	0.0000	0.0000
2025/11/14	2043	04/02/2027		Bond Future	116.7540	116.7540	116.7081	116.7081	0.039	0.0000	0.0000
2025/11/14	2043	04/02/2027	117.63 Call	Bond Future	2272.5570	2.2726	2325.3892	2.3254	2.325	0.0000	0.0000
2025/11/14	2043	04/02/2027	117.63 Put	Bond Future	3148.5170	3.1485	3247.2792	3.2473	3.137	0.0000	0.0000
2025/11/14	2044	05/02/2026		Bond Future	9.5571	93.3689	9.6141	92.9108	0.597	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.56 Call	Bond Future	14222.6400	14.2226	13776.7300	13.7767	3.135	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.56 Put	Bond Future	6.4600	0.0065	18.6600	0.0187	188.854	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.45 Call	Bond Future	13534.5900	13.5346	13093.5400	13.0935	3.259	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.45 Put	Bond Future	8.2000	0.0082	25.2600	0.0253	208.049	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.25 Call	Bond Future	12260.3500	12.2604	11826.9400	11.8269	3.535	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.25 Put	Bond Future	12.9100	0.0129	37.6100	0.0376	191.325	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.50 Call	Bond Future	13848.4600	13.8485	13405.9300	13.4059	3.196	0.0000	0.0000
2025/11/14	2044	05/02/2026	11.50 Put	Bond Future	7.3500	0.0074	22.9300	0.0229	211.973	0.0000	0.0000
2025/11/14	2044	05/02/2026	10.90 Put	Bond Future	29.7600	0.0298	79.0800	0.0791	165.726	0.0000	0.0000
2025/11/14	2044	05/02/2026	10.90 Call	Bond Future	9959.4300	9.9594	9550.6400	9.5506	4.105	0.0000	0.0000
2025/11/14	2044	05/02/2026	10.07 Put	Bond Future	267.0300	0.2670	531.3400	0.5313	98.981	0.0000	0.0000
2025/11/14	2044	05/02/2026	10.07 Call	Bond Future	4265.6600	4.2657	4071.8600	4.0719	4.543	0.0000	0.0000
2025/11/14	2044	07/05/2026		Bond Future	9.6206	95.0786	9.6800	94.6074	0.618	0.0000	0.0000
2025/11/14	2044	07/05/2026	11.80 Call	Bond Future	15214.9300	15.2149	14781.7100	14.7817	2.847	0.0000	0.0000
2025/11/14	2044	07/05/2026	11.80 Put	Bond Future	88.1000	0.0881	126.0400	0.1260	43.065	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	
2025/11/14	2044	06/08/2026		Bond Future	9.6920	92.4202	9.7540	91.9364	0.639	0.0000	0.0000
2025/11/14	2044	06/08/2026	12.42 Call	Bond Future	18199.7500	18.1998	17734.5800	17.7346	2.556	0.0000	0.0000
2025/11/14	2044	06/08/2026	12.42 Put	Bond Future	109.1300	0.1091	127.7800	0.1278	17.090	0.0000	0.0000
2025/11/14	2044	05/11/2026		Bond Future	9.7617	94.0431	9.8263	93.5455	0.662	0.0000	0.0000
2025/11/14	2044	05/11/2026	11.34 Call	Bond Future	11703.5200	11.7035	11462.9400	11.4629	2.056	0.0000	0.0000
2025/11/14	2044	05/11/2026	11.34 Put	Bond Future	633.4500	0.6335	890.5000	0.8905	40.579	0.0000	0.0000
2025/11/14	2044	04/02/2027		Bond Future	9.8433	91.2794	9.9104	90.7708	0.681	0.0000	0.0000
2025/11/14	2044	04/02/2027	10.18 Call	Bond Future	5029.9400	5.0299	5093.8200	5.0938	1.270	0.0000	0.0000
2025/11/14	2044	04/02/2027	10.18 Put	Bond Future	2519.4600	2.5195	3091.8800	3.0919	22.720	0.0000	0.0000
2025/11/14	2046	05/02/2026		Bond Future	132.1697	132.1697	133.5129	133.5129	1.016	0.0000	0.0000
2025/11/14	2046	05/02/2026	121.65 Call	Bond Future	10519.6600	10.5197	11862.8700	11.8629	12.769	0.0000	0.0000
2025/11/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2046	07/05/2026		Bond Future	132.3231	132.3231	133.6846	133.6846	1.029	0.0000	0.0000
2025/11/14	2046	07/05/2026	124.95 Call	Bond Future	7373.1300	7.3731	8734.5700	8.7346	18.465	0.0000	0.0000
2025/11/14	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2046	06/08/2026		Bond Future	134.7584	134.7584	136.1391	136.1391	1.025	0.0000	0.0000
2025/11/14	2046	06/08/2026	122.38 Call	Bond Future	12378.4200	12.3784	13759.1400	13.7591	11.154	0.0000	0.0000
2025/11/14	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2046	05/11/2026		Bond Future	134.8226	134.8226	136.2198	136.2198	1.036	0.0000	0.0000
2025/11/14	2046	05/11/2026	125.48 Call	Bond Future	9342.6400	9.3426	10739.8100	10.7398	14.955	0.0000	0.0000
2025/11/14	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2046	04/02/2027		Bond Future	137.1768	137.1768	138.5950	138.5950	1.034	0.0000	0.0000
2025/11/14	2046	04/02/2027	131.09 Call	Bond Future	6086.7700	6.0868	7504.9700	7.5050	23.300	0.0000	0.0000
2025/11/14	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2050	05/02/2026		Bond Future	131.6921	131.6921	130.3426	130.3426	1.025	0.0000	0.0000
2025/11/14	2050	05/02/2026	122.82 Call	Bond Future	8872.0500	8.8721	7522.5500	7.5226	15.211	0.0000	0.0000
2025/11/14	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2050	07/05/2026		Bond Future	134.1353	134.1353	132.7541	132.7541	1.030	0.0000	0.0000
2025/11/14	2050	07/05/2026	124.07 Call	Bond Future	10065.3200	10.0653	8684.1400	8.6841	13.722	0.0000	0.0000
2025/11/14	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2050	06/08/2026		Bond Future	134.1460	134.1460	132.7336	132.7336	1.053	0.0000	0.0000
2025/11/14	2050	06/08/2026	123.27 Call	Bond Future	10875.9500	10.8760	9463.6100	9.4636	12.986	0.0000	0.0000
2025/11/14	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2050	05/11/2026		Bond Future	136.5350	136.5350	135.0898	135.0898	1.059	0.0000	0.0000
2025/11/14	2050	05/11/2026	123.84 Call	Bond Future	12695.0100	12.6950	11249.7500	11.2498	11.384	0.0000	0.0000
2025/11/14	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	2050	04/02/2027		Bond Future	136.4252	136.4252	134.9512	134.9512	1.080	0.0000	0.0000
2025/11/14	2050	04/02/2027	132.39 Call	Bond Future	4035.1600	4.0352	2561.1600	2.5612	36.529	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
2025/11/14	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/14	AL37	05/02/2026		Index Future	1251.0220	1251.0220	1248.9320	0.167	0.0000	0.0000
2025/11/14	AL37	07/05/2026		Index Future	1273.9300	1273.9300	1271.7390	0.172	0.0000	0.0000
2025/11/14	AL37	06/08/2026		Index Future	1296.8350	1296.8350	1294.5490	0.176	0.0000	0.0000
2025/11/14	AL37	05/11/2026		Index Future	1319.9140	1319.9140	1317.5100	0.182	0.0000	0.0000
2025/11/14	AL37	04/02/2027		Index Future	1342.7120	1342.7120	1340.2310	0.185	0.0000	0.0000
2025/11/14	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/14	AL7T	05/02/2026		Index Future	1591.5600	1591.5600	1586.1200	0.342	0.0000	0.0000
2025/11/14	AL7T	07/05/2026		Index Future	1620.7040	1620.7040	1615.0830	0.347	0.0000	0.0000
2025/11/14	AL7T	06/08/2026		Index Future	1649.8440	1649.8440	1644.0520	0.351	0.0000	0.0000
2025/11/14	AL7T	05/11/2026		Index Future	1679.2050	1679.2050	1673.2120	0.357	0.0000	0.0000
2025/11/14	AL7T	04/02/2027		Index Future	1708.2090	1708.2090	1702.0670	0.360	0.0000	0.0000
2025/11/14	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/14	ALBI	05/02/2026		Index Future	1345.6120	1345.6120	1341.0100	0.342	0.0000	0.0000
2025/11/14	ALBI	07/05/2026		Index Future	1370.2520	1370.2520	1365.4980	0.347	0.0000	0.0000
2025/11/14	ALBI	06/08/2026		Index Future	1394.8890	1394.8890	1389.9900	0.351	0.0000	0.0000
2025/11/14	ALBI	05/11/2026		Index Future	1419.7130	1419.7130	1414.6440	0.357	0.0000	0.0000
2025/11/14	ALBI	04/02/2027		Index Future	1444.2350	1444.2350	1439.0400	0.360	0.0000	0.0000
2025/11/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/11/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/11/14	ES33	05/02/2026		Bond Future	9.2094	93.8630	9.2676	93.5694	0.631	0.0000
2025/11/14	ES33	05/02/2026	11.49 Call	Bond Future	10667.4900	10.6675	10373.9000	10.3739	2.752	0.0000
2025/11/14	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES33	07/05/2026		Bond Future	9.2854	91.8100	9.3472	91.5063	0.665	0.0000
2025/11/14	ES33	07/05/2026	11.69 Call	Bond Future	10929.4400	10.9294	10625.7800	10.6258	2.778	0.0000
2025/11/14	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES33	06/08/2026		Bond Future	9.3725	93.4991	9.4381	93.1859	0.699	0.0000
2025/11/14	ES33	06/08/2026	12.02 Call	Bond Future	11630.4100	11.6304	11317.2400	11.3172	2.693	0.0000
2025/11/14	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES33	05/11/2026		Bond Future	9.4722	91.3710	9.5421	91.0469	0.738	0.0000
2025/11/14	ES33	05/11/2026	10.83 Call	Bond Future	6042.5600	6.0426	5718.5300	5.7185	5.362	0.0000
2025/11/14	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES33	04/02/2027		Bond Future	9.5959	92.9634	9.6699	92.6314	0.771	0.0000
2025/11/14	ES33	04/02/2027	9.70 Call	Bond Future	466.7900	0.4668	134.7900	0.1348	71.124	0.0000
2025/11/14	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES42	05/02/2026		Bond Future	9.7534	92.3930	9.8105	91.9694	0.585	0.0000
2025/11/14	ES42	05/02/2026	11.85 Call	Bond Future	13793.3000	13.7933	13369.7100	13.3697	3.071	0.0000
2025/11/14	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES42	07/05/2026		Bond Future	9.8220	89.8424	9.8815	89.4064	0.606	0.0000
2025/11/14	ES42	07/05/2026	12.20 Call	Bond Future	15200.9500	15.2010	14764.9600	14.7650	2.868	0.0000
2025/11/14	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES42	06/08/2026		Bond Future	9.8961	91.4946	9.9582	91.0467	0.627	0.0000
2025/11/14	ES42	06/08/2026	12.65 Call	Bond Future	17020.2900	17.0203	16572.4100	16.5724	2.631	0.0000
2025/11/14	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES42	05/11/2026		Bond Future	9.9755	88.8595	10.0404	88.3983	0.651	0.0000
2025/11/14	ES42	05/11/2026	11.66 Call	Bond Future	10894.6400	10.8946	10433.4500	10.4335	4.233	0.0000
2025/11/14	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	ES42	04/02/2027		Bond Future	10.0666	90.4059	10.1341	89.9346	0.670	0.0000
2025/11/14	ES42	04/02/2027	10.29 Call	Bond Future	1546.0000	1.5460	1074.6600	1.0747	30.488	0.0000
2025/11/14	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/14	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000
2025/11/14	GOVI	05/02/2026		GOVI	1321.0320	1321.0320	1316.5460	1316.5460	0.340	0.0000
2025/11/14	GOVI	05/02/2026	1,150.00 Call	GOVI	1710320.0000	171.0320	1665460.0000	166.5460	2.623	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
2025/11/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	GOVI	07/05/2026		GOVI	1345.2220	1345.2220	1340.5870	0.345	0.0000	0.0000
2025/11/14	GOVI	07/05/2026	1,177. Call 00	GOVI	1682220.0000	168.2220	1635870.0000	2.755	0.0000	0.0000
2025/11/14	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	GOVI	06/08/2026		GOVI	1369.4090	1369.4090	1364.6320	0.349	0.0000	0.0000
2025/11/14	GOVI	06/08/2026	1,189. Call 00	GOVI	1804090.0000	180.4090	1756320.0000	2.648	0.0000	0.0000
2025/11/14	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	GOVI	05/11/2026		GOVI	1393.7800	1393.7800	1388.8370	0.355	0.0000	0.0000
2025/11/14	GOVI	05/11/2026	1,277. Call 00	GOVI	1167800.0000	116.7800	1118370.0000	4.233	0.0000	0.0000
2025/11/14	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	GOVI	04/02/2027		GOVI	1417.8530	1417.8530	1412.7880	0.357	0.0000	0.0000
2025/11/14	GOVI	04/02/2027	1,369. Call 00	GOVI	488530.0000	48.8530	437880.0000	10.368	0.0000	0.0000
2025/11/14	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/14	I258	05/02/2026		Bond Future	118.9195	118.9195	119.8795	0.807	0.0000	0.0000
2025/11/14	I258	05/02/2026	111.65 Call	Bond Future	7313.1968	7.3132	8252.6856	12.846	0.0000	0.0000
2025/11/14	I258	05/02/2026	111.65 Put	Bond Future	43.7368	0.0437	23.1756	0.0232	47.011	0.0000
2025/11/14	I258	07/05/2026		Bond Future	121.1259	121.1259	122.0975	0.802	0.0000	0.0000
2025/11/14	I258	07/05/2026	113.73 Call	Bond Future	7690.7455	7.6907	8574.0522	8.5741	11.485	0.0000
2025/11/14	I258	07/05/2026	113.73 Put	Bond Future	294.8855	0.2949	206.5222	0.2065	29.965	0.0000
2025/11/14	I258	06/08/2026		Bond Future	120.4920	120.4920	121.4762	0.817	0.0000	0.0000
2025/11/14	I258	06/08/2026	112.95 Call	Bond Future	8133.8571	8.1339	8991.1695	8.9912	10.540	0.0000
2025/11/14	I258	06/08/2026	112.95 Put	Bond Future	591.8771	0.5919	464.9795	0.4650	21.440	0.0000
2025/11/14	I258	05/11/2026		Bond Future	122.6369	122.6369	123.6316	0.811	0.0000	0.0000
2025/11/14	I258	05/11/2026	114.95 Call	Bond Future	8587.4906	8.5875	9420.9200	9.4209	9.705	0.0000
2025/11/14	I258	05/11/2026	114.95 Put	Bond Future	900.5606	0.9006	739.3200	0.7393	17.904	0.0000
2025/11/14	I258	04/02/2027		Bond Future	121.8733	121.8733	122.8819	0.828	0.0000	0.0000
2025/11/14	I258	04/02/2027	118.90 Call	Bond Future	5696.7692	5.6968	6347.9660	6.3480	11.431	0.0000
2025/11/14	I258	04/02/2027	118.90 Put	Bond Future	2723.5092	2.7235	2366.0660	2.3661	13.124	0.0000
2025/11/14	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/14	IGOV	05/02/2026		Index Future	417.7440	417.7440	418.2000	0.109	0.0000	0.0000
2025/11/14	IGOV	07/05/2026		Index Future	425.4940	425.4940	425.9370	0.104	0.0000	0.0000
2025/11/14	IGOV	06/08/2026		Index Future	433.2430	433.2430	433.6760	0.100	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	
2025/11/14	IGOV	05/11/2026		Index Future	441.0500	441.0500	441.4650	441.4650	0.094	0.0000	0.0000
2025/11/14	IGOV	04/02/2027		Index Future	448.7640	448.7640	449.1740	449.1740	0.091	0.0000	0.0000
2025/11/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/14	R033	05/02/2026		Bond Future	8.3092	112.5986	8.3472	112.3864	0.456	0.0000	0.0000
2025/11/14	R033	05/02/2026	10.49 Call	Bond Future	11444.8100	11.4448	11238.6300	11.2386	1.802	0.0000	0.0000
2025/11/14	R033	05/02/2026	10.49 Put	Bond Future	55.9900	0.0560	61.9800	0.0620	10.698	0.0000	0.0000
2025/11/14	R033	07/05/2026		Bond Future	8.3541	109.6171	8.3949	109.3955	0.489	0.0000	0.0000
2025/11/14	R033	07/05/2026	10.38 Call	Bond Future	10617.0900	10.6171	10439.0300	10.4390	1.677	0.0000	0.0000
2025/11/14	R033	07/05/2026	10.38 Put	Bond Future	288.1800	0.2882	331.7300	0.3317	15.112	0.0000	0.0000
2025/11/14	R033	06/08/2026		Bond Future	8.4087	111.6078	8.4526	111.3774	0.522	0.0000	0.0000
2025/11/14	R033	06/08/2026	10.25 Call	Bond Future	9876.9300	9.8769	9785.4700	9.7855	0.926	0.0000	0.0000
2025/11/14	R033	06/08/2026	10.25 Put	Bond Future	723.4200	0.7234	862.3400	0.8623	19.203	0.0000	0.0000
2025/11/14	R033	05/11/2026		Bond Future	8.4719	108.5288	8.5193	108.2880	0.560	0.0000	0.0000
2025/11/14	R033	05/11/2026	9.33 Call	Bond Future	5889.8300	5.8898	5752.6200	5.7526	2.330	0.0000	0.0000
2025/11/14	R033	05/11/2026	9.33 Put	Bond Future	1637.9300	1.6379	1741.5300	1.7415	6.325	0.0000	0.0000
2025/11/14	R033	04/02/2027		Bond Future	8.5549	110.3955	8.6055	110.1479	0.592	0.0000	0.0000
2025/11/14	R033	04/02/2027	8.65 Call	Bond Future	3479.6100	3.4796	3555.9900	3.5560	2.195	0.0000	0.0000
2025/11/14	R033	04/02/2027	8.65 Put	Bond Future	3015.0100	3.0150	3339.0400	3.3390	10.747	0.0000	0.0000
2025/11/14	R035	05/02/2026		Bond Future	8.6411	105.4359	8.6940	105.1061	0.612	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.79 Call	Bond Future	12346.4200	12.3464	12018.1800	12.0182	2.659	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	
2025/11/14	R035	05/02/2026	10.79 Put	Bond Future	5.0900	0.0051	6.5800	0.0066	29.273	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.25 Call	Bond Future	3945.3200	3.9453	3663.7100	3.6637	7.138	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.25 Put	Bond Future	231.1200	0.2311	279.2400	0.2792	20.820	0.0000	0.0000
2025/11/14	R035	05/02/2026	8.85 Put	Bond Future	644.5800	0.6446	763.7100	0.7637	18.482	0.0000	0.0000
2025/11/14	R035	05/02/2026	8.85 Call	Bond Future	1939.4100	1.9394	1728.8100	1.7288	10.859	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.44 Put	Bond Future	11.9600	0.0120	15.2600	0.0153	27.592	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.44 Call	Bond Future	10483.9600	10.4840	10157.5300	10.1575	3.114	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.94 Put	Bond Future	2.7500	0.0028	3.6100	0.0036	31.273	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.94 Call	Bond Future	13129.5800	13.1296	12800.7100	12.8007	2.505	0.0000	0.0000
2025/11/14	R035	05/02/2026	12.44 Call	Bond Future	20494.9400	20.4949	20165.2100	20.1652	1.609	0.0000	0.0000
2025/11/14	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R035	05/02/2026	11.17 Call	Bond Future	14314.4400	14.3144	13985.0600	13.9851	2.301	0.0000	0.0000
2025/11/14	R035	05/02/2026	11.17 Put	Bond Future	1.0200	0.0010	1.3700	0.0014	34.314	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.67 Call	Bond Future	11713.3300	11.7133	11385.6300	11.3856	2.798	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.67 Put	Bond Future	7.1100	0.0071	9.1400	0.0091	28.551	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.17 Put	Bond Future	22.7600	0.0228	28.7500	0.0288	26.318	0.0000	0.0000
2025/11/14	R035	05/02/2026	10.17 Call	Bond Future	9016.9800	9.0170	8693.2400	8.6932	3.590	0.0000	0.0000
2025/11/14	R035	05/02/2026	11.00 Put	Bond Future	2.1400	0.0021	2.8200	0.0028	31.776	0.0000	0.0000
2025/11/14	R035	05/02/2026	11.00 Call	Bond Future	13440.5900	13.4406	13111.5400	13.1115	2.448	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.64 Call	Bond Future	6085.5900	6.0856	5775.9300	5.7759	5.088	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.64 Put	Bond Future	85.8300	0.0858	105.9000	0.1059	23.383	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.14 Call	Bond Future	3362.4500	3.3625	3094.6700	3.0947	7.964	0.0000	0.0000
2025/11/14	R035	05/02/2026	9.14 Put	Bond Future	305.8700	0.3059	367.8200	0.3678	20.254	0.0000	0.0000
2025/11/14	R035	05/02/2026	8.64 Put	Bond Future	1101.1100	1.1011	1281.6600	1.2817	16.397	0.0000	0.0000
2025/11/14	R035	05/02/2026	8.64 Call	Bond Future	1094.3600	1.0944	945.1800	0.9452	13.632	0.0000	0.0000
2025/11/14	R035	07/05/2026	8.29 Put	Bond Future	3030.9800	3.0310	3331.2500	3.3313	9.907	0.0000	0.0000
2025/11/14	R035	07/05/2026	8.29 Call	Bond Future	551.4400	0.5514	510.8200	0.5108	7.366	0.0000	0.0000
2025/11/14	R035	07/05/2026	8.79 Put	Bond Future	1305.0100	1.3050	1591.9600	1.5920	21.988	0.0000	0.0000
2025/11/14	R035	07/05/2026	8.79 Call	Bond Future	1917.6700	1.9177	1863.7300	1.8637	2.813	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.20 Call	Bond Future	3717.6900	3.7177	3580.0600	3.5801	3.702	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.20 Put	Bond Future	658.4800	0.6585	861.7400	0.8617	30.868	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.66 Call	Bond Future	11236.8900	11.2369	10932.2400	10.9322	2.711	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.66 Put	Bond Future	73.8000	0.0738	110.0400	0.1100	49.106	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.16 Call	Bond Future	8641.7800	8.6418	8364.9100	8.3649	3.204	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.16 Put	Bond Future	151.2600	0.1513	215.2800	0.2153	42.324	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.66 Put	Bond Future	319.2600	0.3193	440.6600	0.4407	38.025	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.66 Call	Bond Future	6031.6400	6.0316	5812.1500	5.8122	3.639	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.71 Call	Bond Future	11493.6700	11.4937	11187.0300	11.1870	2.668	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.71 Put	Bond Future	68.9500	0.0690	103.2000	0.1032	49.674	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	
2025/11/14	R035	07/05/2026	10.21 Call	Bond Future	8902.8200	8.9028	8622.4000	8.6224	3.150	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.21 Put	Bond Future	140.3700	0.1404	200.8400	0.2008	43.079	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.71 Put	Bond Future	295.8000	0.2958	410.6800	0.4107	38.837	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.71 Call	Bond Future	6290.8800	6.2909	6064.8700	6.0649	3.593	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.64 Call	Bond Future	11134.0100	11.1340	10830.1600	10.8302	2.729	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.64 Put	Bond Future	75.8500	0.0759	112.8900	0.1129	48.833	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.14 Call	Bond Future	8537.3300	8.5373	8261.9100	8.2619	3.226	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.14 Put	Bond Future	155.8800	0.1559	221.3500	0.2214	42.000	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.64 Put	Bond Future	329.1400	0.3291	453.4700	0.4535	37.774	0.0000	0.0000
2025/11/14	R035	07/05/2026	9.64 Call	Bond Future	5928.1300	5.9281	5711.5700	5.7116	3.653	0.0000	0.0000
2025/11/14	R035	07/05/2026		Bond Future	8.6894	102.8639	8.7453	102.5230	0.643	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.86 Call	Bond Future	12260.0400	12.2600	11939.6000	11.9396	2.614	0.0000	0.0000
2025/11/14	R035	07/05/2026	10.86 Put	Bond Future	56.4600	0.0565	76.9100	0.0769	36.220	0.0000	0.0000
2025/11/14	R035	06/08/2026	10.22 Call	Bond Future	8647.9200	8.6479	8401.3800	8.4014	2.851	0.0000	0.0000
2025/11/14	R035	06/08/2026	10.22 Put	Bond Future	335.8100	0.3358	440.7700	0.4408	31.256	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.72 Call	Bond Future	6191.2900	6.1913	6009.4800	6.0095	2.937	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.72 Put	Bond Future	596.0700	0.5961	765.7600	0.7658	28.468	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.22 Put	Bond Future	1082.8900	1.0829	1335.0400	1.3350	23.285	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.22 Call	Bond Future	3855.9100	3.8559	3756.5600	3.7566	2.577	0.0000	0.0000
2025/11/14	R035	06/08/2026	10.13 Call	Bond Future	8203.2400	8.2032	7965.0800	7.9651	2.903	0.0000	0.0000
2025/11/14	R035	06/08/2026	10.13 Put	Bond Future	372.6000	0.3726	485.9400	0.4859	30.419	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.63 Call	Bond Future	5757.4900	5.7575	5587.8700	5.5879	2.946	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.63 Put	Bond Future	662.3600	0.6624	844.2400	0.8442	27.459	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.13 Put	Bond Future	1209.7500	1.2098	1478.1000	1.4781	22.182	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.13 Call	Bond Future	3463.2500	3.4633	3380.1000	3.3801	2.401	0.0000	0.0000
2025/11/14	R035	06/08/2026		Bond Future	8.7466	104.7322	8.8057	104.3807	0.675	0.0000	0.0000
2025/11/14	R035	06/08/2026	11.06 Call	Bond Future	12781.8700	12.7819	12450.4100	12.4504	2.593	0.0000	0.0000
2025/11/14	R035	06/08/2026	11.06 Put	Bond Future	130.4000	0.1304	150.4400	0.1504	15.368	0.0000	0.0000
2025/11/14	R035	06/08/2026	8.29 Put	Bond Future	3543.1400	3.5431	3865.8900	3.8659	9.109	0.0000	0.0000
2025/11/14	R035	06/08/2026	8.29 Call	Bond Future	770.9000	0.7709	742.1500	0.7422	3.729	0.0000	0.0000
2025/11/14	R035	06/08/2026	8.79 Put	Bond Future	1858.0200	1.8580	2181.5700	2.1816	17.414	0.0000	0.0000
2025/11/14	R035	06/08/2026	8.79 Call	Bond Future	2116.2400	2.1162	2088.2900	2.0883	1.321	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.39 Call	Bond Future	4626.0700	4.6261	4494.9600	4.4950	2.834	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.39 Put	Bond Future	881.4000	0.8814	1101.7900	1.1018	25.005	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.71 Call	Bond Future	6142.9200	6.1429	5962.2400	5.9622	2.941	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.71 Put	Bond Future	603.1000	0.6031	773.9200	0.7739	28.324	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.21 Call	Bond Future	3811.7200	3.8117	3714.1500	3.7142	2.560	0.0000	0.0000
2025/11/14	R035	06/08/2026	9.21 Put	Bond Future	1096.2400	1.0962	1350.1700	1.3502	23.164	0.0000	0.0000
2025/11/14	R035	06/08/2026	8.71 Put	Bond Future	2060.3900	2.0604	2392.5400	2.3925	16.121	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	
2025/11/14	R035	06/08/2026	8.71 Call	Bond Future	1841.5200	1.8415	1822.1700	1.8222	1.051	0.0000	0.0000
2025/11/14	R035	05/11/2026	9.80 Call	Bond Future	6366.3100	6.3663	6202.7500	6.2028	2.569	0.0000	0.0000
2025/11/14	R035	05/11/2026	9.80 Put	Bond Future	834.7000	0.8347	1034.7400	1.0347	23.965	0.0000	0.0000
2025/11/14	R035	05/11/2026	9.30 Call	Bond Future	4164.2200	4.1642	4075.9100	4.0759	2.121	0.0000	0.0000
2025/11/14	R035	05/11/2026	9.30 Put	Bond Future	1386.3500	1.3864	1661.6400	1.6616	19.857	0.0000	0.0000
2025/11/14	R035	05/11/2026	8.80 Put	Bond Future	2343.0300	2.3430	2689.0400	2.6890	14.768	0.0000	0.0000
2025/11/14	R035	05/11/2026	8.80 Call	Bond Future	2262.5800	2.2626	2244.9900	2.2450	0.777	0.0000	0.0000
2025/11/14	R035	05/11/2026		Bond Future	8.8138	102.0729	8.8765	101.7093	0.711	0.0000	0.0000
2025/11/14	R035	05/11/2026	10.03 Call	Bond Future	7430.0500	7.4301	7230.2800	7.2303	2.689	0.0000	0.0000
2025/11/14	R035	05/11/2026	10.03 Put	Bond Future	665.6500	0.6657	829.4800	0.8295	24.612	0.0000	0.0000
2025/11/14	R035	04/02/2027		Bond Future	8.8984	103.8299	8.9644	103.4575	0.741	0.0000	0.0000
2025/11/14	R035	04/02/2027	9.02 Call	Bond Future	3029.0000	3.0290	2851.2800	2.8513	5.867	0.0000	0.0000
2025/11/14	R035	04/02/2027	9.02 Put	Bond Future	2343.9700	2.3440	2538.7000	2.5387	8.308	0.0000	0.0000
2025/11/14	R038	05/02/2026		Bond Future	9.1496	116.4395	9.2071	115.9880	0.629	0.0000	0.0000
2025/11/14	R038	05/02/2026	11.44 Call	Bond Future	16157.1200	16.1571	15707.0000	15.7070	2.786	0.0000	0.0000
2025/11/14	R038	05/02/2026	11.44 Put	Bond Future	2.8700	0.0029	4.2400	0.0042	47.735	0.0000	0.0000
2025/11/14	R038	07/05/2026		Bond Future	9.2123	113.0872	9.2727	112.6217	0.656	0.0000	0.0000
2025/11/14	R038	07/05/2026	11.40 Call	Bond Future	15295.3800	15.2954	14865.1100	14.8651	2.813	0.0000	0.0000
2025/11/14	R038	07/05/2026	11.40 Put	Bond Future	57.4400	0.0574	92.6300	0.0926	61.264	0.0000	0.0000
2025/11/14	R038	06/08/2026		Bond Future	9.2828	115.1407	9.3463	114.6619	0.684	0.0000	0.0000
2025/11/14	R038	06/08/2026	11.77 Call	Bond Future	16921.5100	16.9215	16471.7700	16.4718	2.658	0.0000	0.0000
2025/11/14	R038	06/08/2026	11.77 Put	Bond Future	137.7200	0.1377	166.7900	0.1668	21.108	0.0000	0.0000
2025/11/14	R038	05/11/2026		Bond Future	9.3594	111.6825	9.4262	111.1888	0.714	0.0000	0.0000
2025/11/14	R038	05/11/2026	10.72 Call	Bond Future	10247.8700	10.2479	9844.1300	9.8441	3.940	0.0000	0.0000
2025/11/14	R038	05/11/2026	10.72 Put	Bond Future	771.2700	0.7713	861.2600	0.8613	11.668	0.0000	0.0000
2025/11/14	R038	04/02/2027		Bond Future	9.4504	113.6031	9.5202	113.0981	0.739	0.0000	0.0000
2025/11/14	R038	04/02/2027	9.60 Call	Bond Future	4072.3400	4.0723	3994.8400	3.9948	1.903	0.0000	0.0000
2025/11/14	R038	04/02/2027	9.60 Put	Bond Future	2994.5600	2.9946	3422.1400	3.4221	14.279	0.0000	0.0000
2025/11/14	R053	05/02/2026		Bond Future	9.3795	126.1717	9.4518	125.3374	0.771	0.0000	0.0000
2025/11/14	R053	05/02/2026	11.49 Call	Bond Future	20845.5200	20.8455	20022.0400	20.0220	3.950	0.0000	0.0000
2025/11/14	R053	05/02/2026	11.49 Put	Bond Future	7.5800	0.0076	18.4000	0.0184	142.744	0.0000	0.0000
2025/11/14	R053	07/05/2026		Bond Future	9.4311	122.6206	9.5061	121.7647	0.796	0.0000	0.0000
2025/11/14	R053	07/05/2026	11.69 Call	Bond Future	21957.7400	21.9577	21140.1600	21.1402	3.723	0.0000	0.0000
2025/11/14	R053	07/05/2026	11.69 Put	Bond Future	112.3500	0.1124	150.5900	0.1506	34.036	0.0000	0.0000
2025/11/14	R053	06/08/2026		Bond Future	9.4879	124.8472	9.5657	123.9706	0.820	0.0000	0.0000
2025/11/14	R053	06/08/2026	12.28 Call	Bond Future	25868.7800	25.8688	25028.5200	25.0285	3.248	0.0000	0.0000
2025/11/14	R053	06/08/2026	12.28 Put	Bond Future	132.8300	0.1328	169.2300	0.1692	27.403	0.0000	0.0000
2025/11/14	R053	05/11/2026		Bond Future	9.5481	121.1816	9.6289	120.2825	0.846	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	
2025/11/14	R053	05/11/2026	11.21 Call	Bond Future	17206.8900	17.2069	16689.0900	16.6891	3.009	0.0000	0.0000
2025/11/14	R053	05/11/2026	11.21 Put	Bond Future	801.0600	0.8011	1182.3100	1.1823	47.593	0.0000	0.0000
2025/11/14	R053	04/02/2027		Bond Future	9.6179	123.2657	9.7015	122.3480	0.870	0.0000	0.0000
2025/11/14	R053	04/02/2027	9.99 Call	Bond Future	7374.3200	7.3743	7372.0900	7.3721	0.030	0.0000	0.0000
2025/11/14	R053	04/02/2027	9.99 Put	Bond Future	3381.8900	3.3819	4297.3700	4.2974	27.070	0.0000	0.0000
2025/11/14	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/14	R186	05/02/2026	8.43 Call	Bond Future	75.6000	0.0756	75.1400	0.0751	0.608	0.0000	0.0000
2025/11/14	R186	05/02/2026	8.43 Put	Bond Future	75.6000	0.0756	75.1400	0.0751	0.608	0.0000	0.0000
2025/11/14	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/14	R186	07/05/2026	8.69 Call	Bond Future	109.1900	0.1092	108.8800	0.1089	0.284	0.0000	0.0000
2025/11/14	R186	07/05/2026	8.69 Put	Bond Future	109.1900	0.1092	108.8800	0.1089	0.284	0.0000	0.0000
2025/11/14	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/14	R186	06/08/2026	8.57 Call	Bond Future	91.8100	0.0918	91.6300	0.0916	0.196	0.0000	0.0000
2025/11/14	R186	06/08/2026	8.57 Put	Bond Future	91.8100	0.0918	91.6300	0.0916	0.196	0.0000	0.0000
2025/11/14	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/14	R186	05/11/2026	8.12 Call	Bond Future	52.6700	0.0527	52.6000	0.0526	0.133	0.0000	0.0000
2025/11/14	R186	05/11/2026	8.12 Put	Bond Future	52.6700	0.0527	52.6000	0.0526	0.133	0.0000	0.0000
2025/11/14	R202	05/02/2026		Bond Future	287.9190	287.9190	286.9672	286.9672	0.331	0.0000	0.0000
2025/11/14	R202	05/02/2026	277.82 Call	Bond Future	10098.9900	10.0990	9147.1500	9.1472	9.425	0.0000	0.0000
2025/11/14	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R202	07/05/2026		Bond Future	293.2606	293.2606	292.2765	292.2765	0.336	0.0000	0.0000
2025/11/14	R202	07/05/2026	277.55 Call	Bond Future	15710.5900	15.7106	14726.5300	14.7265	6.264	0.0000	0.0000
2025/11/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R202	06/08/2026		Bond Future	293.2243	293.2243	292.2097	292.2097	0.346	0.0000	0.0000
2025/11/14	R202	06/08/2026	278.86 Call	Bond Future	14364.2900	14.3643	13349.6800	13.3497	7.063	0.0000	0.0000
2025/11/14	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R202	05/11/2026		Bond Future	298.4473	298.4473	297.3973	297.3973	0.352	0.0000	0.0000
2025/11/14	R202	05/11/2026	280.46 Call	Bond Future	17987.2500	17.9873	16937.2600	16.9373	5.837	0.0000	0.0000
2025/11/14	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R202	04/02/2027		Bond Future	298.1436	298.1436	297.0674	297.0674	0.361	0.0000	0.0000
2025/11/14	R202	04/02/2027	294.73 Call	Bond Future	3413.6000	3.4136	2337.4400	2.3374	31.526	0.0000	0.0000
2025/11/14	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R209	05/02/2026		Bond Future	8.8854	84.8995	8.9430	84.5648	0.648	0.0000	0.0000
2025/11/14	R209	05/02/2026	10.93 Call	Bond Future	10894.4500	10.8945	10562.1000	10.5621	3.051	0.0000	0.0000
2025/11/14	R209	05/02/2026	10.93 Put	Bond Future	6.7500	0.0068	9.1700	0.0092	35.852	0.0000	0.0000
2025/11/14	R209	07/05/2026		Bond Future	8.9379	83.3028	8.9983	82.9576	0.676	0.0000	0.0000
2025/11/14	R209	07/05/2026	11.07 Call	Bond Future	11196.6000	11.1966	10877.5300	10.8775	2.850	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
2025/11/14	R209	07/05/2026	11.07 Put	Bond Future		63.6900	0.0637	89.7500	0.0898	40.917	0.0000	0.0000
2025/11/14	R209	06/08/2026		Bond Future		8.9979	84.8157	9.0612	84.4608	0.704	0.0000	0.0000
2025/11/14	R209	06/08/2026	11.39 Call	Bond Future		12270.8700	12.2709	11936.9100	11.9369	2.722	0.0000	0.0000
2025/11/14	R209	06/08/2026	11.39 Put	Bond Future		121.6400	0.1216	142.6600	0.1427	17.280	0.0000	0.0000
2025/11/14	R209	05/11/2026		Bond Future		9.0637	83.1564	9.1303	82.7903	0.735	0.0000	0.0000
2025/11/14	R209	05/11/2026	10.32 Call	Bond Future		7230.9200	7.2309	7018.0800	7.0181	2.943	0.0000	0.0000
2025/11/14	R209	05/11/2026	10.32 Put	Bond Future		661.5900	0.6616	814.8100	0.8148	23.159	0.0000	0.0000
2025/11/14	R209	04/02/2027		Bond Future		9.1434	84.5878	9.2130	84.2133	0.761	0.0000	0.0000
2025/11/14	R209	04/02/2027	9.28 Call	Bond Future		3010.7200	3.0107	2817.5600	2.8176	6.416	0.0000	0.0000
2025/11/14	R209	04/02/2027	9.28 Put	Bond Future		2277.9200	2.2779	2459.2500	2.4593	7.960	0.0000	0.0000
2025/11/14	R210	05/02/2026		Bond Future		259.5167	259.5167	259.4619	259.4619	0.021	0.0000	0.0000
2025/11/14	R210	05/02/2026	253.10 Call	Bond Future		6416.7100	6.4167	6361.8500	6.3619	0.855	0.0000	0.0000
2025/11/14	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R210	07/05/2026		Bond Future		260.8469	260.8469	260.7779	260.7779	0.026	0.0000	0.0000
2025/11/14	R210	07/05/2026	255.40 Call	Bond Future		5446.8700	5.4469	5377.8700	5.3779	1.267	0.0000	0.0000
2025/11/14	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R210	06/08/2026		Bond Future		265.6479	265.6479	265.5662	265.5662	0.031	0.0000	0.0000
2025/11/14	R210	06/08/2026	259.84 Call	Bond Future		5807.8900	5.8079	5726.2300	5.7262	1.406	0.0000	0.0000
2025/11/14	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R210	05/11/2026		Bond Future		266.8389	266.8389	266.7402	266.7402	0.037	0.0000	0.0000
2025/11/14	R210	05/11/2026	253.33 Call	Bond Future		13508.9000	13.5089	13410.2200	13.4102	0.730	0.0000	0.0000
2025/11/14	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R210	04/02/2027		Bond Future		271.5000	271.5000	271.3926	271.3926	0.040	0.0000	0.0000
2025/11/14	R210	04/02/2027	266.03 Call	Bond Future		5469.9900	5.4700	5362.6300	5.3626	1.963	0.0000	0.0000
2025/11/14	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R213	05/02/2026		Bond Future		7.8948	99.4779	7.9336	99.3225	0.492	0.0000	0.0000
2025/11/14	R213	05/02/2026	9.89 Call	Bond Future		7611.9800	7.6120	7457.4800	7.4575	2.030	0.0000	0.0000
2025/11/14	R213	05/02/2026	9.89 Put	Bond Future		4.2500	0.0043	5.2200	0.0052	22.824	0.0000	0.0000
2025/11/14	R213	07/05/2026		Bond Future		7.9221	97.7481	7.9646	97.5849	0.536	0.0000	0.0000
2025/11/14	R213	07/05/2026	9.80 Call	Bond Future		6959.3600	6.9594	6803.9300	6.8039	2.233	0.0000	0.0000
2025/11/14	R213	07/05/2026	9.80 Put	Bond Future		56.0600	0.0561	63.7700	0.0638	13.753	0.0000	0.0000
2025/11/14	R213	06/08/2026		Bond Future		7.9606	99.5237	8.0070	99.3534	0.583	0.0000	0.0000
2025/11/14	R213	06/08/2026	9.69 Call	Bond Future		6261.1600	6.2612	6108.7200	6.1087	2.435	0.0000	0.0000
2025/11/14	R213	06/08/2026	9.69 Put	Bond Future		153.5600	0.1536	171.5000	0.1715	11.683	0.0000	0.0000
2025/11/14	R213	05/11/2026		Bond Future		8.0146	97.7240	8.0658	97.5450	0.638	0.0000	0.0000
2025/11/14	R213	05/11/2026	8.75 Call	Bond Future		3125.6800	3.1257	3075.1000	3.0751	1.618	0.0000	0.0000
2025/11/14	R213	05/11/2026	8.75 Put	Bond Future		591.0500	0.5911	719.4900	0.7195	21.731	0.0000	0.0000
2025/11/14	R213	04/02/2027		Bond Future		8.0947	99.4072	8.1503	99.2226	0.687	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	
2025/11/14	R213	04/02/2027	8.14 Call	Bond Future	1534.7600	1.5348	1534.7000	1.5347	0.004	0.0000	0.0000
2025/11/14	R213	04/02/2027	8.14 Put	Bond Future	1384.4500	1.3845	1568.9600	1.5690	13.327	0.0000	0.0000
2025/11/14	R214	05/02/2026		Bond Future	9.3554	80.1082	9.4124	79.7297	0.610	0.0000	0.0000
2025/11/14	R214	05/02/2026	11.26 Call	Bond Future	11339.4600	11.3395	10974.0700	10.9741	3.222	0.0000	0.0000
2025/11/14	R214	05/02/2026	11.26 Put	Bond Future	6.4300	0.0064	19.5400	0.0195	203.888	0.0000	0.0000
2025/11/14	R214	07/05/2026		Bond Future	9.4098	78.2773	9.4691	77.8880	0.631	0.0000	0.0000
2025/11/14	R214	07/05/2026	11.53 Call	Bond Future	12407.4400	12.4074	12051.0200	12.0510	2.873	0.0000	0.0000
2025/11/14	R214	07/05/2026	11.53 Put	Bond Future	73.6000	0.0736	106.4600	0.1065	44.647	0.0000	0.0000
2025/11/14	R214	06/08/2026		Bond Future	9.4709	79.6992	9.5326	79.2994	0.652	0.0000	0.0000
2025/11/14	R214	06/08/2026	11.97 Call	Bond Future	14195.4500	14.1955	13815.9100	13.8159	2.674	0.0000	0.0000
2025/11/14	R214	06/08/2026	11.97 Put	Bond Future	122.1200	0.1221	142.3700	0.1424	16.582	0.0000	0.0000
2025/11/14	R214	05/11/2026		Bond Future	9.5383	77.8042	9.6027	77.3928	0.675	0.0000	0.0000
2025/11/14	R214	05/11/2026	10.97 Call	Bond Future	9034.9800	9.0350	8849.6100	8.8496	2.052	0.0000	0.0000
2025/11/14	R214	05/11/2026	10.97 Put	Bond Future	581.9300	0.5819	807.8800	0.8079	38.828	0.0000	0.0000
2025/11/14	R214	04/02/2027		Bond Future	9.6179	79.1436	9.6847	78.7233	0.695	0.0000	0.0000
2025/11/14	R214	04/02/2027	9.90 Call	Bond Future	3942.3300	3.9423	3998.8200	3.9988	1.433	0.0000	0.0000
2025/11/14	R214	04/02/2027	9.90 Put	Bond Future	2190.1800	2.1902	2667.0400	2.6670	21.773	0.0000	0.0000
2025/11/14	R248	05/02/2026	8.90 Put	Bond Future	5654.7500	5.6548	6159.6200	6.1596	8.928	0.0000	0.0000
2025/11/14	R248	05/02/2026	8.90 Call	Bond Future	82.9900	0.0830	54.1600	0.0542	34.739	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.40 Put	Bond Future	1883.1300	1.8831	2407.4700	2.4075	27.844	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.40 Call	Bond Future	876.1100	0.8761	866.7500	0.8668	1.068	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.90 Call	Bond Future	3612.8700	3.6129	3434.6500	3.4347	4.933	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.90 Put	Bond Future	385.4100	0.3854	740.8900	0.7409	92.234	0.0000	0.0000
2025/11/14	R248	05/02/2026		Bond Future	9.5156	96.9213	9.5776	96.3876	0.652	0.0000	0.0000
2025/11/14	R248	05/02/2026	11.46 Call	Bond Future	14620.5300	14.6205	14103.2700	14.1033	3.538	0.0000	0.0000
2025/11/14	R248	05/02/2026	11.46 Put	Bond Future	6.7800	0.0068	23.2200	0.0232	242.478	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.50 Put	Bond Future	1380.6900	1.3807	1917.1400	1.9171	38.854	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.50 Call	Bond Future	1246.0400	1.2460	1248.7900	1.2488	0.221	0.0000	0.0000
2025/11/14	R248	05/02/2026	10.00 Put	Bond Future	280.8700	0.2809	582.6700	0.5827	107.452	0.0000	0.0000
2025/11/14	R248	05/02/2026	10.00 Call	Bond Future	4318.1500	4.3182	4086.2500	4.0863	5.370	0.0000	0.0000
2025/11/14	R248	05/02/2026	10.48 Call	Bond Future	7834.4700	7.8345	7418.4900	7.4185	5.310	0.0000	0.0000
2025/11/14	R248	05/02/2026	10.48 Put	Bond Future	71.3000	0.0713	189.0200	0.1890	165.105	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.65 Put	Bond Future	863.8500	0.8639	1350.1900	1.3502	56.299	0.0000	0.0000
2025/11/14	R248	05/02/2026	9.65 Call	Bond Future	2013.5100	2.0135	1966.1500	1.9662	2.352	0.0000	0.0000
2025/11/14	R248	07/05/2026		Bond Future	9.5703	94.2567	9.6347	93.7087	0.673	0.0000	0.0000
2025/11/14	R248	07/05/2026	11.72 Call	Bond Future	15863.9100	15.8639	15368.9600	15.3690	3.120	0.0000	0.0000
2025/11/14	R248	07/05/2026	11.72 Put	Bond Future	87.4900	0.0875	140.5600	0.1406	60.658	0.0000	0.0000
2025/11/14	R248	06/08/2026		Bond Future	9.6313	95.9688	9.6982	95.4066	0.695	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	
2025/11/14	R248	06/08/2026	12.37 Call	Bond Future	19231.4700	19.2315	18694.3200	18.6943	2.793	0.0000	0.0000
2025/11/14	R248	06/08/2026	12.37 Put	Bond Future	111.9300	0.1119	136.9400	0.1369	22.344	0.0000	0.0000
2025/11/14	R248	05/11/2026		Bond Future	9.6977	93.2186	9.7674	92.6412	0.718	0.0000	0.0000
2025/11/14	R248	05/11/2026	11.31 Call	Bond Future	12692.2000	12.6922	12298.4900	12.2985	3.102	0.0000	0.0000
2025/11/14	R248	05/11/2026	11.31 Put	Bond Future	698.3900	0.6984	882.0600	0.8821	26.299	0.0000	0.0000
2025/11/14	R248	04/02/2027		Bond Future	9.7754	94.8227	9.8476	94.2331	0.738	0.0000	0.0000
2025/11/14	R248	04/02/2027	10.11 Call	Bond Future	5277.5600	5.2776	5325.2600	5.3253	0.904	0.0000	0.0000
2025/11/14	R248	04/02/2027	10.11 Put	Bond Future	2595.0300	2.5950	3232.3300	3.2323	24.558	0.0000	0.0000
2025/11/14	R2R9	05/02/2026		Bond Future	9.3163	107.7695	9.3737	107.3284	0.616	0.0000	0.0000
2025/11/14	R2R9	05/02/2026	102.99 Call	Bond Future	94778.9900	94.7790	94337.9000	94.3379	0.465	0.0000	0.0000
2025/11/14	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R2R9	07/05/2026		Bond Future	9.3809	104.7637	9.4411	104.3092	0.641	0.0000	0.0000
2025/11/14	R2R9	07/05/2026	99.91 Call	Bond Future	93914.0000	93.9140	93459.5100	93.4595	0.484	0.0000	0.0000
2025/11/14	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R2R9	06/08/2026		Bond Future	9.4532	106.6661	9.5161	106.1989	0.666	0.0000	0.0000
2025/11/14	R2R9	06/08/2026	101.74 Call	Bond Future	93546.6100	93.5466	93079.3700	93.0794	0.499	0.0000	0.0000
2025/11/14	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R2R9	05/11/2026		Bond Future	9.5309	103.5631	9.5970	103.0816	0.694	0.0000	0.0000
2025/11/14	R2R9	05/11/2026	98.56 Call	Bond Future	92593.0700	92.5931	92111.5600	92.1116	0.520	0.0000	0.0000
2025/11/14	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R2R9	04/02/2027		Bond Future	9.6224	105.3442	9.6914	104.8519	0.717	0.0000	0.0000
2025/11/14	R2R9	04/02/2027	9.89 Call	Bond Future	4532.3900	4.5324	4264.9100	4.2649	5.902	0.0000	0.0000
2025/11/14	R2R9	04/02/2027	9.89 Put	Bond Future	2640.7400	2.6407	2865.6000	2.8656	8.515	0.0000	0.0000
2025/11/14	R4R2	05/02/2026		Bond Future	9.4396	109.2980	9.4968	108.8111	0.606	0.0000	0.0000
2025/11/14	R4R2	05/02/2026	103.43 Call	Bond Future	96022.7500	96.0228	95535.8800	95.5359	0.507	0.0000	0.0000
2025/11/14	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R4R2	07/05/2026		Bond Future	9.5024	106.1941	9.5621	105.6929	0.628	0.0000	0.0000
2025/11/14	R4R2	07/05/2026	100.23 Call	Bond Future	95104.9800	95.1050	94603.8100	94.6038	0.527	0.0000	0.0000
2025/11/14	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R4R2	06/08/2026		Bond Future	9.5719	108.1225	9.6342	107.6076	0.651	0.0000	0.0000
2025/11/14	R4R2	06/08/2026	102.06 Call	Bond Future	94705.1800	94.7052	94190.3500	94.1904	0.544	0.0000	0.0000
2025/11/14	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R4R2	05/11/2026		Bond Future	9.6461	104.9191	9.7114	104.3890	0.676	0.0000	0.0000
2025/11/14	R4R2	05/11/2026	98.76 Call	Bond Future	93696.4900	93.6965	93166.4500	93.1665	0.566	0.0000	0.0000
2025/11/14	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	R4R2	04/02/2027		Bond Future	9.7325	106.7233	9.8004	106.1816	0.697	0.0000	0.0000
2025/11/14	R4R2	04/02/2027	10.13 Call	Bond Future	5612.2500	5.6123	5278.4900	5.2785	5.947	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	
2025/11/14	R4R2	04/02/2027	10.13 Put	Bond Future	2497.3500	2.4974	2705.2700	2.7053	8.326	0.0000	0.0000
2025/11/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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