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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2025 TO 24/11/2025

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
2025/11/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/24	2029	05/02/2026		Bond Future	144.8151	144.8151	144.8679	0.036	0.0000	0.0000
2025/11/24	2029	05/02/2026	140.11 Call	Bond Future	4705.1300	4.7051	4757.9200	1.122	0.0000	0.0000
2025/11/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2029	07/05/2026		Bond Future	146.0172	146.0172	146.0708	0.037	0.0000	0.0000
2025/11/24	2029	07/05/2026	141.82 Call	Bond Future	4197.1600	4.1972	4250.8000	1.278	0.0000	0.0000
2025/11/24	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	
2025/11/24	2029	06/08/2026			Bond Future	148.7017	148.7017	148.7565	148.7565	0.037	0.0000	0.0000
2025/11/24	2029	06/08/2026	144.10 Call		Bond Future	4601.6500	4.6017	4656.5300	4.6565	1.193	0.0000	0.0000
2025/11/24	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2029	05/11/2026			Bond Future	149.8501	149.8501	149.9064	149.9064	0.038	0.0000	0.0000
2025/11/24	2029	05/11/2026	147.56 Call		Bond Future	2290.0900	2.2901	2346.4300	2.3464	2.460	0.0000	0.0000
2025/11/24	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2029	04/02/2027			Bond Future	152.4585	152.4585	152.5163	152.5163	0.038	0.0000	0.0000
2025/11/24	2029	04/02/2027	149.72 Call		Bond Future	2738.5400	2.7385	2796.3200	2.7963	2.110	0.0000	0.0000
2025/11/24	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2030	05/02/2026			Bond Future	7.6509	101.3939	7.6346	101.4492	0.213	0.0000	0.0000
2025/11/24	2030	05/02/2026	9.49 Call		Bond Future	6018.6100	6.0186	6073.1100	6.0731	0.906	0.0000	0.0000
2025/11/24	2030	05/02/2026	9.49 Put		Bond Future	3.6000	0.0036	2.7700	0.0028	23.056	0.0000	0.0000
2025/11/24	2030	07/05/2026			Bond Future	7.6796	103.2335	7.6621	103.2897	0.228	0.0000	0.0000
2025/11/24	2030	07/05/2026	9.39 Call		Bond Future	5354.6400	5.3546	5406.5000	5.4065	0.969	0.0000	0.0000
2025/11/24	2030	07/05/2026	9.39 Put		Bond Future	48.6400	0.0486	44.2800	0.0443	8.964	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.21 Put		Bond Future	1698.2300	1.6982	1648.6900	1.6487	2.917	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.21 Call		Bond Future	178.5400	0.1785	185.2200	0.1852	3.741	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.71 Put		Bond Future	748.0800	0.7481	714.4400	0.7144	4.497	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.71 Call		Bond Future	845.3700	0.8454	867.9500	0.8680	2.671	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.92 Call		Bond Future	1293.3300	1.2933	1322.6200	1.3226	2.265	0.0000	0.0000
2025/11/24	2030	07/05/2026	7.92 Put		Bond Future	526.2400	0.5262	499.3100	0.4993	5.117	0.0000	0.0000
2025/11/24	2030	06/08/2026	7.21 Put		Bond Future	1821.1200	1.8211	1773.5200	1.7735	2.614	0.0000	0.0000
2025/11/24	2030	06/08/2026	7.21 Call		Bond Future	275.7100	0.2757	285.5300	0.2855	3.562	0.0000	0.0000
2025/11/24	2030	06/08/2026	7.71 Put		Bond Future	974.2700	0.9743	940.2500	0.9403	3.492	0.0000	0.0000
2025/11/24	2030	06/08/2026	7.71 Call		Bond Future	947.3400	0.9473	970.7400	0.9707	2.470	0.0000	0.0000
2025/11/24	2030	06/08/2026	8.06 Call		Bond Future	1654.0700	1.6541	1686.0700	1.6861	1.935	0.0000	0.0000
2025/11/24	2030	06/08/2026	8.06 Put		Bond Future	634.5400	0.6345	609.1200	0.6091	4.006	0.0000	0.0000
2025/11/24	2030	06/08/2026			Bond Future	7.7190	101.0972	7.6999	101.1546	0.247	0.0000	0.0000
2025/11/24	2030	06/08/2026	9.22 Call		Bond Future	4552.0500	4.5521	4600.7000	4.6007	1.069	0.0000	0.0000
2025/11/24	2030	06/08/2026	9.22 Put		Bond Future	158.5500	0.1586	149.7800	0.1498	5.531	0.0000	0.0000
2025/11/24	2030	05/11/2026			Bond Future	7.7635	102.8615	7.7427	102.9202	0.268	0.0000	0.0000
2025/11/24	2030	05/11/2026	8.39 Call		Bond Future	2338.2600	2.3383	2375.5500	2.3756	1.595	0.0000	0.0000
2025/11/24	2030	05/11/2026	8.39 Put		Bond Future	592.1400	0.5921	570.7200	0.5707	3.617	0.0000	0.0000
2025/11/24	2030	04/02/2027			Bond Future	7.8373	100.6198	7.8143	100.6799	0.293	0.0000	0.0000
2025/11/24	2030	04/02/2027	7.82 Call		Bond Future	1166.8600	1.1669	1193.0600	1.1931	2.245	0.0000	0.0000
2025/11/24	2030	04/02/2027	7.82 Put		Bond Future	1212.0500	1.2121	1178.1900	1.1782	2.794	0.0000	0.0000
2025/11/24	2031	05/02/2026			Bond Future	112.6267	112.6267	112.6138	112.6138	0.011	0.0000	0.0000
2025/11/24	2031	05/02/2026	111.76 Call		Bond Future	982.8800	0.9829	966.7700	0.9668	1.639	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	
2025/11/24	2031	05/02/2026	111.76 Put	Bond Future	116.1800	0.1162	112.9700	0.1130	2.763	0.0000	0.0000
2025/11/24	2031	07/05/2026		Bond Future	114.6972	114.6972	114.6840	114.6840	0.011	0.0000	0.0000
2025/11/24	2031	07/05/2026	113.84 Call	Bond Future	1114.1300	1.1141	1100.1500	1.1002	1.255	0.0000	0.0000
2025/11/24	2031	07/05/2026	113.84 Put	Bond Future	256.9400	0.2569	256.1200	0.2561	0.319	0.0000	0.0000
2025/11/24	2031	06/08/2026		Bond Future	114.3805	114.3805	114.3674	114.3674	0.011	0.0000	0.0000
2025/11/24	2031	06/08/2026	113.81 Call	Bond Future	1033.1300	1.0331	1020.9600	1.0210	1.178	0.0000	0.0000
2025/11/24	2031	06/08/2026	113.81 Put	Bond Future	462.6000	0.4626	463.5400	0.4635	0.203	0.0000	0.0000
2025/11/24	2031	05/11/2026		Bond Future	116.4037	116.4037	116.3907	116.3907	0.011	0.0000	0.0000
2025/11/24	2031	05/11/2026	111.49 Call	Bond Future	4917.3900	4.9174	4904.2600	4.9043	0.267	0.0000	0.0000
2025/11/24	2031	05/11/2026	111.49 Put	Bond Future	3.6700	0.0037	3.6000	0.0036	1.907	0.0000	0.0000
2025/11/24	2031	04/02/2027		Bond Future	115.9689	115.9689	115.9562	115.9562	0.011	0.0000	0.0000
2025/11/24	2031	04/02/2027	116.18 Call	Bond Future	762.8500	0.7629	754.0400	0.7540	1.155	0.0000	0.0000
2025/11/24	2031	04/02/2027	116.18 Put	Bond Future	973.9700	0.9740	977.8200	0.9778	0.395	0.0000	0.0000
2025/11/24	2032	05/02/2026		Bond Future	8.1471	103.4876	8.1360	103.5402	0.135	0.0000	0.0000
2025/11/24	2032	05/02/2026	10.16 Call	Bond Future	9061.6100	9.0616	9113.2300	9.1132	0.570	0.0000	0.0000
2025/11/24	2032	05/02/2026	10.16 Put	Bond Future	4.4600	0.0045	3.5000	0.0035	21.525	0.0000	0.0000
2025/11/24	2032	07/05/2026		Bond Future	8.1905	101.2055	8.1789	101.2590	0.142	0.0000	0.0000
2025/11/24	2032	07/05/2026	10.14 Call	Bond Future	8562.7500	8.5628	8611.5300	8.6115	0.570	0.0000	0.0000
2025/11/24	2032	07/05/2026	10.14 Put	Bond Future	60.7300	0.0607	56.0600	0.0561	7.690	0.0000	0.0000
2025/11/24	2032	06/08/2026		Bond Future	8.2416	103.0416	8.2293	103.0962	0.149	0.0000	0.0000
2025/11/24	2032	06/08/2026	10.12 Call	Bond Future	8090.2000	8.0902	8137.1100	8.1371	0.580	0.0000	0.0000
2025/11/24	2032	06/08/2026	10.12 Put	Bond Future	166.0200	0.1660	158.3100	0.1583	4.644	0.0000	0.0000
2025/11/24	2032	05/11/2026		Bond Future	8.3043	100.6827	8.2912	100.7385	0.157	0.0000	0.0000
2025/11/24	2032	05/11/2026	9.16 Call	Bond Future	4306.3600	4.3064	4342.3000	4.3423	0.835	0.0000	0.0000
2025/11/24	2032	05/11/2026	9.16 Put	Bond Future	734.2300	0.7342	714.3900	0.7144	2.702	0.0000	0.0000
2025/11/24	2032	04/02/2027		Bond Future	8.3878	102.4090	8.3739	102.4661	0.166	0.0000	0.0000
2025/11/24	2032	04/02/2027	8.48 Call	Bond Future	2137.4500	2.1375	2161.8000	2.1618	1.139	0.0000	0.0000
2025/11/24	2032	04/02/2027	8.48 Put	Bond Future	1761.0800	1.7611	1728.3600	1.7284	1.858	0.0000	0.0000
2025/11/24	2033	05/02/2026		Bond Future	139.8284	139.8284	139.6300	139.6300	0.142	0.0000	0.0000
2025/11/24	2033	05/02/2026	132.88 Call	Bond Future	6948.4000	6.9484	6749.9800	6.7500	2.856	0.0000	0.0000
2025/11/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2033	07/05/2026		Bond Future	140.8364	140.8364	140.6343	140.6343	0.144	0.0000	0.0000
2025/11/24	2033	07/05/2026	135.16 Call	Bond Future	5676.4300	5.6764	5474.2800	5.4743	3.561	0.0000	0.0000
2025/11/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2033	06/08/2026		Bond Future	143.4257	143.4257	143.2201	143.2201	0.143	0.0000	0.0000
2025/11/24	2033	06/08/2026	134.25 Call	Bond Future	9175.6800	9.1757	8970.1300	8.9701	2.240	0.0000	0.0000
2025/11/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2033	05/11/2026		Bond Future	144.3774	144.3774	144.1687	144.1687	0.145	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/24	2033	05/11/2026	137.26 Call	Bond Future	7117.3900	7.1174	6908.6600	6.9087	2.933	0.0000	0.0000
2025/11/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2033	04/02/2027		Bond Future	146.8907	146.8907	146.6787	146.6787	0.144	0.0000	0.0000
2025/11/24	2033	04/02/2027	142.71 Call	Bond Future	4180.7200	4.1807	3968.7200	3.9687	5.071	0.0000	0.0000
2025/11/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2037	05/02/2026		Bond Future	9.1101	96.0526	9.1042	96.0918	0.065	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.20 Call	Bond Future	12645.5300	12.6455	12683.5000	12.6835	0.300	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.20 Put	Bond Future	6.6600	0.0067	5.3700	0.0054	19.369	0.0000	0.0000
2025/11/24	2037	05/02/2026	12.27 Call	Bond Future	18231.3600	18.2314	18270.6000	18.2706	0.215	0.0000	0.0000
2025/11/24	2037	05/02/2026	12.27 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.90 Put	Bond Future	17.7700	0.0178	14.8300	0.0148	16.545	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.90 Call	Bond Future	10988.4900	10.9885	11024.8100	11.0248	0.331	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.86 Call	Bond Future	16152.5900	16.1526	16191.7500	16.1918	0.242	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.86 Put	Bond Future	0.3800	0.0004	0.2800	0.0003	26.316	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.36 Call	Bond Future	13513.5500	13.5136	13552.0600	13.5521	0.285	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.36 Put	Bond Future	3.5000	0.0035	2.7500	0.0028	21.429	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.65 Put	Bond Future	31.1200	0.0311	26.5200	0.0265	14.781	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.65 Call	Bond Future	9576.2800	9.5763	9610.9400	9.6109	0.362	0.0000	0.0000
2025/11/24	2037	05/02/2026	12.73 Call	Bond Future	20474.4400	20.4744	20513.7000	20.5137	0.192	0.0000	0.0000
2025/11/24	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.40 Put	Bond Future	2.9600	0.0030	2.3100	0.0023	21.959	0.0000	0.0000
2025/11/24	2037	05/02/2026	11.40 Call	Bond Future	13728.8300	13.7288	13767.4400	13.7674	0.281	0.0000	0.0000
2025/11/24	2037	05/02/2026	9.65 Call	Bond Future	3846.1200	3.8461	3860.3200	3.8603	0.369	0.0000	0.0000
2025/11/24	2037	05/02/2026	9.65 Put	Bond Future	343.2400	0.3432	318.1800	0.3182	7.301	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.10 Call	Bond Future	6406.9800	6.4070	6433.8600	6.4339	0.420	0.0000	0.0000
2025/11/24	2037	05/02/2026	10.10 Put	Bond Future	115.8600	0.1159	103.4800	0.1035	10.685	0.0000	0.0000
2025/11/24	2037	07/05/2026	9.00 Put	Bond Future	2369.2900	2.3693	2330.5000	2.3305	1.637	0.0000	0.0000
2025/11/24	2037	07/05/2026	9.00 Call	Bond Future	1209.8300	1.2098	1210.8800	1.2109	0.087	0.0000	0.0000
2025/11/24	2037	07/05/2026	9.49 Put	Bond Future	1128.5600	1.1286	1099.0300	1.0990	2.617	0.0000	0.0000
2025/11/24	2037	07/05/2026	9.49 Call	Bond Future	3147.9700	3.1480	3158.2800	3.1583	0.328	0.0000	0.0000
2025/11/24	2037	07/05/2026	10.06 Call	Bond Future	6039.0300	6.0390	6060.0400	6.0600	0.348	0.0000	0.0000
2025/11/24	2037	07/05/2026	10.06 Put	Bond Future	496.6200	0.4966	477.7900	0.4778	3.792	0.0000	0.0000
2025/11/24	2037	07/05/2026	12.40 Call	Bond Future	18254.3700	18.2544	18293.5300	18.2935	0.215	0.0000	0.0000
2025/11/24	2037	07/05/2026	12.40 Put	Bond Future	6.6700	0.0067	5.9900	0.0060	10.195	0.0000	0.0000
2025/11/24	2037	07/05/2026	10.95 Put	Bond Future	151.3300	0.1513	142.9300	0.1429	5.551	0.0000	0.0000
2025/11/24	2037	07/05/2026	10.95 Call	Bond Future	10842.7500	10.8428	10874.1900	10.8742	0.290	0.0000	0.0000
2025/11/24	2037	07/05/2026		Bond Future	9.1762	97.7953	9.1701	97.8352	0.066	0.0000	0.0000
2025/11/24	2037	07/05/2026	11.32 Call	Bond Future	12804.3200	12.8043	12838.4200	12.8384	0.266	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
2025/11/24	2037	07/05/2026	11.32 Put	Bond Future	90.8600	0.0909	85.1200	0.0851	6.317	0.0000
2025/11/24	2037	06/08/2026	11.30 Call	Bond Future	12254.6000	12.2546	12285.8300	12.2858	0.255	0.0000
2025/11/24	2037	06/08/2026	11.30 Put	Bond Future	277.3500	0.2774	267.8400	0.2678	3.429	0.0000
2025/11/24	2037	06/08/2026	10.70 Call	Bond Future	9198.4500	9.1985	9224.8200	9.2248	0.287	0.0000
2025/11/24	2037	06/08/2026	10.70 Put	Bond Future	503.9000	0.5039	489.5300	0.4895	2.852	0.0000
2025/11/24	2037	06/08/2026	10.02 Put	Bond Future	1009.7400	1.0097	987.6000	0.9876	2.193	0.0000
2025/11/24	2037	06/08/2026	10.02 Call	Bond Future	5766.7000	5.7667	5785.3000	5.7853	0.323	0.0000
2025/11/24	2037	06/08/2026		Bond Future	9.2500	95.3097	9.2437	95.3504	0.069	0.0000
2025/11/24	2037	06/08/2026	11.71 Call	Bond Future	14264.7800	14.2648	14299.7100	14.2997	0.245	0.0000
2025/11/24	2037	06/08/2026	11.71 Put	Bond Future	142.0200	0.1420	136.2100	0.1362	4.091	0.0000
2025/11/24	2037	05/11/2026		Bond Future	9.3245	96.9726	9.3179	97.0144	0.071	0.0000
2025/11/24	2037	05/11/2026	10.62 Call	Bond Future	8566.3800	8.5664	8590.8600	8.5909	0.286	0.0000
2025/11/24	2037	05/11/2026	10.62 Put	Bond Future	891.3900	0.8914	874.1100	0.8741	1.939	0.0000
2025/11/24	2037	05/11/2026	10.83 Call	Bond Future	9588.8600	9.5889	9615.1700	9.6152	0.274	0.0000
2025/11/24	2037	05/11/2026	10.83 Put	Bond Future	749.5700	0.7496	734.1200	0.7341	2.061	0.0000
2025/11/24	2037	05/11/2026	10.23 Call	Bond Future	6701.1900	6.7012	6721.7100	6.7217	0.306	0.0000
2025/11/24	2037	05/11/2026	10.23 Put	Bond Future	1245.7900	1.2458	1224.5500	1.2246	1.705	0.0000
2025/11/24	2037	05/11/2026	9.46 Put	Bond Future	2460.2500	2.4603	2429.7600	2.4298	1.239	0.0000
2025/11/24	2037	05/11/2026	9.46 Call	Bond Future	3304.4500	3.3045	3315.7200	3.3157	0.341	0.0000
2025/11/24	2037	04/02/2027		Bond Future	9.4136	94.3789	9.4066	94.4216	0.074	0.0000
2025/11/24	2037	04/02/2027	9.51 Call	Bond Future	3370.6100	3.3706	3383.5800	3.3836	0.385	0.0000
2025/11/24	2037	04/02/2027	9.51 Put	Bond Future	2781.8900	2.7819	2752.1200	2.7521	1.070	0.0000
2025/11/24	2038	05/02/2026		Bond Future	151.4697	151.4697	151.2203	151.2203	0.165	0.0000
2025/11/24	2038	05/02/2026	143.20 Call	Bond Future	8269.7100	8.2697	8020.3300	8.0203	3.016	0.0000
2025/11/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2038	07/05/2026		Bond Future	154.2544	154.2544	154.0003	154.0003	0.165	0.0000
2025/11/24	2038	07/05/2026	144.53 Call	Bond Future	9724.3800	9.7244	9470.2500	9.4703	2.613	0.0000
2025/11/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2038	06/08/2026		Bond Future	154.8883	154.8883	154.6299	154.6299	0.167	0.0000
2025/11/24	2038	06/08/2026	144.72 Call	Bond Future	10168.3000	10.1683	9909.9200	9.9099	2.541	0.0000
2025/11/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2038	05/11/2026		Bond Future	157.6290	157.6290	157.3663	157.3663	0.167	0.0000
2025/11/24	2038	05/11/2026	146.31 Call	Bond Future	11318.9600	11.3190	11056.3400	11.0563	2.320	0.0000
2025/11/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2038	04/02/2027		Bond Future	158.1392	158.1392	157.8727	157.8727	0.169	0.0000
2025/11/24	2038	04/02/2027	153.83 Call	Bond Future	4309.1900	4.3092	4042.6600	4.0427	6.185	0.0000
2025/11/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2040	05/02/2026	9.05 Put	Bond Future	3487.2200	3.4872	3436.0200	3.4360	1.468	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/24	2040	05/02/2026	9.05 Call	Bond Future		209.3700	0.2094	202.4700	0.2025	3.296	0.0000	0.0000
2025/11/24	2040	05/02/2026	9.20 Put	Bond Future		2568.3800	2.5684	2515.7900	2.5158	2.048	0.0000	0.0000
2025/11/24	2040	05/02/2026	9.20 Call	Bond Future		453.8100	0.4538	445.5200	0.4455	1.827	0.0000	0.0000
2025/11/24	2040	05/02/2026		Bond Future		9.4793	96.5735	9.4733	96.6178	0.063	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.49 Call	Bond Future		13464.2300	13.4642	13506.5000	13.5065	0.314	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.49 Put	Bond Future		11.0900	0.0111	9.0600	0.0091	18.305	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.35 Put	Bond Future		152.6400	0.1526	137.1700	0.1372	10.135	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.35 Call	Bond Future		6342.3200	6.3423	6371.1500	6.3712	0.455	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.75 Call	Bond Future		8898.8400	8.8988	8935.5200	8.9355	0.412	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.75 Put	Bond Future		57.8300	0.0578	50.2100	0.0502	13.177	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.15 Call	Bond Future		11402.6100	11.4026	11443.2300	11.4432	0.356	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.15 Put	Bond Future		22.9100	0.0229	19.2300	0.0192	16.063	0.0000	0.0000
2025/11/24	2040	05/02/2026	13.23 Call	Bond Future		22966.8300	22.9668	23011.1300	23.0111	0.193	0.0000	0.0000
2025/11/24	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.82 Put	Bond Future		3.1100	0.0031	2.4300	0.0024	21.865	0.0000	0.0000
2025/11/24	2040	05/02/2026	11.82 Call	Bond Future		15397.7300	15.3977	15441.3500	15.4414	0.283	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.24 Call	Bond Future		5639.5500	5.6396	5665.3100	5.6653	0.457	0.0000	0.0000
2025/11/24	2040	05/02/2026	10.24 Put	Bond Future		199.5100	0.1995	180.9700	0.1810	9.293	0.0000	0.0000
2025/11/24	2040	05/02/2026	9.80 Put	Bond Future		599.9400	0.5999	564.5100	0.5645	5.906	0.0000	0.0000
2025/11/24	2040	05/02/2026	9.80 Call	Bond Future		2949.3300	2.9493	2958.2000	2.9582	0.301	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.53 Call	Bond Future		18720.6200	18.7206	18764.1400	18.7641	0.232	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.53 Put	Bond Future		16.2700	0.0163	14.8000	0.0148	9.035	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.03 Call	Bond Future		16016.2600	16.0163	16057.4100	16.0574	0.257	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.03 Put	Bond Future		52.5700	0.0526	48.7300	0.0487	7.305	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.12 Put	Bond Future		251.8500	0.2519	239.3400	0.2393	4.967	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.12 Call	Bond Future		10842.5400	10.8425	10875.0200	10.8750	0.300	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.22 Call	Bond Future		17056.1400	17.0561	17098.4200	17.0984	0.248	0.0000	0.0000
2025/11/24	2040	07/05/2026	12.22 Put	Bond Future		34.1100	0.0341	31.4000	0.0314	7.945	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.72 Call	Bond Future		14293.8200	14.2938	14332.3300	14.3323	0.269	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.72 Put	Bond Future		102.8200	0.1028	96.3400	0.0963	6.302	0.0000	0.0000
2025/11/24	2040	07/05/2026	10.70 Put	Bond Future		430.6500	0.4307	412.6700	0.4127	4.175	0.0000	0.0000
2025/11/24	2040	07/05/2026	10.70 Call	Bond Future		8360.8500	8.3609	8387.8600	8.3879	0.323	0.0000	0.0000
2025/11/24	2040	07/05/2026		Bond Future		9.5502	98.3257	9.5441	98.3707	0.064	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.67 Call	Bond Future		14013.7200	14.0137	14051.7000	14.0517	0.271	0.0000	0.0000
2025/11/24	2040	07/05/2026	11.67 Put	Bond Future		114.1000	0.1141	107.0900	0.1071	6.144	0.0000	0.0000
2025/11/24	2040	06/08/2026		Bond Future		9.6285	95.5991	9.6221	95.6451	0.066	0.0000	0.0000
2025/11/24	2040	06/08/2026	12.19 Call	Bond Future		16308.6200	16.3086	16348.6100	16.3486	0.245	0.0000	0.0000
2025/11/24	2040	06/08/2026	12.19 Put	Bond Future		143.4100	0.1434	137.3900	0.1374	4.198	0.0000	0.0000
2025/11/24	2040	05/11/2026		Bond Future		9.7067	97.2669	9.7000	97.3140	0.068	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	
2025/11/24	2040	05/11/2026	11.06 Call	Bond Future	9869.1400	9.8691	9897.7600	9.8978	0.290	0.0000	0.0000
2025/11/24	2040	05/11/2026	11.06 Put	Bond Future	927.8500	0.9279	909.3800	0.9094	1.991	0.0000	0.0000
2025/11/24	2040	05/11/2026	11.27 Call	Bond Future	11001.1300	11.0011	11031.7000	11.0317	0.278	0.0000	0.0000
2025/11/24	2040	05/11/2026	11.27 Put	Bond Future	782.3100	0.7823	765.7900	0.7658	2.112	0.0000	0.0000
2025/11/24	2040	05/11/2026	10.67 Call	Bond Future	7783.3700	7.7834	7807.7400	7.8077	0.313	0.0000	0.0000
2025/11/24	2040	05/11/2026	10.67 Put	Bond Future	1289.9500	1.2900	1267.2300	1.2672	1.761	0.0000	0.0000
2025/11/24	2040	05/11/2026	9.91 Put	Bond Future	2533.5600	2.5336	2500.6300	2.5006	1.300	0.0000	0.0000
2025/11/24	2040	05/11/2026	9.91 Call	Bond Future	3959.6100	3.9596	3973.7700	3.9738	0.358	0.0000	0.0000
2025/11/24	2040	04/02/2027		Bond Future	9.7981	94.4275	9.7912	94.4756	0.071	0.0000	0.0000
2025/11/24	2040	04/02/2027	9.93 Call	Bond Future	4076.9300	4.0769	4091.6800	4.0917	0.362	0.0000	0.0000
2025/11/24	2040	04/02/2027	9.93 Put	Bond Future	3165.8400	3.1658	3132.4400	3.1324	1.055	0.0000	0.0000
2025/11/24	2043	05/02/2026		Bond Future	116.9802	116.9802	116.9678	116.9678	0.011	0.0000	0.0000
2025/11/24	2043	05/02/2026	109.66 Call	Bond Future	7321.7786	7.3218	7309.1112	7.3091	0.173	0.0000	0.0000
2025/11/24	2043	05/02/2026	109.66 Put	Bond Future	1.6186	0.0016	1.3212	0.0013	18.373	0.0000	0.0000
2025/11/24	2043	07/05/2026		Bond Future	119.1306	119.1306	119.1179	119.1179	0.011	0.0000	0.0000
2025/11/24	2043	07/05/2026	111.70 Call	Bond Future	7476.3896	7.4764	7461.6617	7.4617	0.197	0.0000	0.0000
2025/11/24	2043	07/05/2026	111.70 Put	Bond Future	45.7596	0.0458	43.7317	0.0437	4.432	0.0000	0.0000
2025/11/24	2043	06/08/2026		Bond Future	118.4638	118.4638	118.4513	118.4513	0.011	0.0000	0.0000
2025/11/24	2043	06/08/2026	110.88 Call	Bond Future	7725.0463	7.7250	7709.6220	7.7096	0.200	0.0000	0.0000
2025/11/24	2043	06/08/2026	110.88 Put	Bond Future	141.2063	0.1412	138.3120	0.1383	2.050	0.0000	0.0000
2025/11/24	2043	05/11/2026		Bond Future	120.5590	120.5590	120.5465	120.5465	0.010	0.0000	0.0000
2025/11/24	2043	05/11/2026	112.84 Call	Bond Future	7976.5826	7.9766	7960.9791	7.9610	0.196	0.0000	0.0000
2025/11/24	2043	05/11/2026	112.84 Put	Bond Future	257.6126	0.2576	254.5091	0.2545	1.205	0.0000	0.0000
2025/11/24	2043	04/02/2027		Bond Future	119.7582	119.7582	119.7462	119.7462	0.010	0.0000	0.0000
2025/11/24	2043	04/02/2027	117.63 Call	Bond Future	3899.3975	3.8994	3882.9806	3.8830	0.421	0.0000	0.0000
2025/11/24	2043	04/02/2027	117.63 Put	Bond Future	1771.1875	1.7712	1766.8106	1.7668	0.247	0.0000	0.0000
2025/11/24	2044	05/02/2026	10.00 Put	Bond Future	740.2700	0.7403	699.2600	0.6993	5.540	0.0000	0.0000
2025/11/24	2044	05/02/2026	10.00 Call	Bond Future	3200.4900	3.2005	3206.4400	3.2064	0.186	0.0000	0.0000
2025/11/24	2044	05/02/2026		Bond Future	9.6832	92.3605	9.6773	92.4074	0.061	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.56 Call	Bond Future	13228.8300	13.2288	13272.3100	13.2723	0.329	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.56 Put	Bond Future	21.0600	0.0211	17.5800	0.0176	16.524	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.25 Call	Bond Future	11282.1000	11.2821	11322.8800	11.3229	0.361	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.25 Put	Bond Future	43.0700	0.0431	36.8900	0.0369	14.349	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.50 Call	Bond Future	12858.5900	12.8586	12901.4300	12.9014	0.333	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.50 Put	Bond Future	25.8900	0.0259	21.7700	0.0218	15.913	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.45 Call	Bond Future	12546.5900	12.5466	12589.0900	12.5891	0.339	0.0000	0.0000
2025/11/24	2044	05/02/2026	11.45 Put	Bond Future	28.6100	0.0286	24.1500	0.0242	15.589	0.0000	0.0000
2025/11/24	2044	05/02/2026	10.90 Put	Bond Future	92.1400	0.0921	81.1300	0.0811	11.949	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
2025/11/24	2044	05/02/2026	10.90 Call	Bond Future		9013.4000	9.0134	9049.3500	9.0494	0.399	0.0000	0.0000
2025/11/24	2044	05/02/2026	10.07 Put	Bond Future		627.9400	0.6279	590.0900	0.5901	6.028	0.0000	0.0000
2025/11/24	2044	05/02/2026	10.07 Call	Bond Future		3618.1600	3.6182	3627.2700	3.6273	0.252	0.0000	0.0000
2025/11/24	2044	07/05/2026		Bond Future		9.7527	94.0363	9.7466	94.0839	0.062	0.0000	0.0000
2025/11/24	2044	07/05/2026	11.80 Call	Bond Future		14232.4100	14.2324	14271.4300	14.2714	0.274	0.0000	0.0000
2025/11/24	2044	07/05/2026	11.80 Put	Bond Future		147.9100	0.1479	139.2800	0.1393	5.835	0.0000	0.0000
2025/11/24	2044	07/05/2026	Put	Bond Future		6566.9300	6.5669	6513.1700	6.5132	0.819	0.0000	0.0000
2025/11/24	2044	07/05/2026	Call	Bond Future		603.1800	0.6032	597.0700	0.5971	1.013	0.0000	0.0000
2025/11/24	2044	07/05/2026	10.00 Call	Bond Future		3445.7100	3.4457	3455.8800	3.4559	0.295	0.0000	0.0000
2025/11/24	2044	07/05/2026	10.00 Put	Bond Future		1542.1900	1.5422	1504.7100	1.5047	2.430	0.0000	0.0000
2025/11/24	2044	06/08/2026		Bond Future		9.8288	91.3571	9.8225	91.4058	0.064	0.0000	0.0000
2025/11/24	2044	06/08/2026	12.42 Call	Bond Future		17182.6500	17.1827	17224.9100	17.2249	0.246	0.0000	0.0000
2025/11/24	2044	06/08/2026	12.42 Put	Bond Future		155.1400	0.1551	148.6900	0.1487	4.158	0.0000	0.0000
2025/11/24	2044	05/11/2026		Bond Future		9.9042	92.9508	9.8976	93.0007	0.066	0.0000	0.0000
2025/11/24	2044	05/11/2026	11.34 Call	Bond Future		10998.9400	10.9989	11028.8900	11.0289	0.272	0.0000	0.0000
2025/11/24	2044	05/11/2026	11.34 Put	Bond Future		1021.1500	1.0212	1001.2500	1.0013	1.949	0.0000	0.0000
2025/11/24	2044	04/02/2027		Bond Future		9.9913	90.1625	9.9845	90.2134	0.068	0.0000	0.0000
2025/11/24	2044	04/02/2027	10.18 Call	Bond Future		4587.0600	4.5871	4603.5800	4.6036	0.360	0.0000	0.0000
2025/11/24	2044	04/02/2027	10.18 Put	Bond Future		3193.4300	3.1934	3159.0300	3.1590	1.077	0.0000	0.0000
2025/11/24	2046	05/02/2026		Bond Future		133.0963	133.0963	133.0830	133.0830	0.010	0.0000	0.0000
2025/11/24	2046	05/02/2026	121.65 Call	Bond Future		11446.3100	11.4463	11433.0000	11.4330	0.116	0.0000	0.0000
2025/11/24	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2046	07/05/2026		Bond Future		133.2489	133.2489	133.2351	133.2351	0.010	0.0000	0.0000
2025/11/24	2046	07/05/2026	124.95 Call	Bond Future		8298.8700	8.2989	8285.0600	8.2851	0.166	0.0000	0.0000
2025/11/24	2046	07/05/2026	124.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2046	06/08/2026		Bond Future		135.6983	135.6983	135.6847	135.6847	0.010	0.0000	0.0000
2025/11/24	2046	06/08/2026	122.38 Call	Bond Future		13318.2600	13.3183	13304.6700	13.3047	0.102	0.0000	0.0000
2025/11/24	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2046	05/11/2026		Bond Future		135.7684	135.7684	135.7550	135.7550	0.010	0.0000	0.0000
2025/11/24	2046	05/11/2026	125.48 Call	Bond Future		10288.3600	10.2884	10275.0000	10.2750	0.130	0.0000	0.0000
2025/11/24	2046	05/11/2026	125.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2046	04/02/2027		Bond Future		138.1304	138.1304	138.1171	138.1171	0.010	0.0000	0.0000
2025/11/24	2046	04/02/2027	131.09 Call	Bond Future		7040.3800	7.0404	7027.1100	7.0271	0.188	0.0000	0.0000
2025/11/24	2046	04/02/2027	131.09 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2050	05/02/2026		Bond Future		133.5569	133.5569	133.2048	133.2048	0.264	0.0000	0.0000
2025/11/24	2050	05/02/2026	122.82 Call	Bond Future		10736.8600	10.7369	10384.7700	10.3848	3.279	0.0000	0.0000
2025/11/24	2050	05/02/2026	122.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	2050	07/05/2026		Bond Future		136.0121	136.0121	135.6534	135.6534	0.264	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
2025/11/24	2050	07/05/2026	124.07 Call	Bond Future	11942.1300	11.9421	11583.4300	11.5834	3.004	0.0000
2025/11/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2050	06/08/2026		Bond Future	136.0602	136.0602	135.6951	135.6951	0.268	0.0000
2025/11/24	2050	06/08/2026	123.27 Call	Bond Future	12790.1600	12.7902	12425.0600	12.4251	2.855	0.0000
2025/11/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2050	05/11/2026		Bond Future	138.4676	138.4676	138.0964	138.0964	0.268	0.0000
2025/11/24	2050	05/11/2026	123.84 Call	Bond Future	14627.5900	14.6276	14256.3500	14.2564	2.538	0.0000
2025/11/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	2050	04/02/2027		Bond Future	138.3885	138.3885	138.0115	138.0115	0.272	0.0000
2025/11/24	2050	04/02/2027	132.39 Call	Bond Future	5998.5400	5.9985	5621.5000	5.6215	6.286	0.0000
2025/11/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	AL37	05/02/2026		Index Future	1250.4260	1250.4260	1251.1650	1251.1650	0.059	0.0000
2025/11/24	AL37	07/05/2026		Index Future	1273.1100	1273.1100	1273.8590	1273.8590	0.059	0.0000
2025/11/24	AL37	06/08/2026		Index Future	1295.9710	1295.9710	1296.7400	1296.7400	0.059	0.0000
2025/11/24	AL37	05/11/2026		Index Future	1318.8800	1318.8800	1319.6710	1319.6710	0.060	0.0000
2025/11/24	AL37	04/02/2027		Index Future	1341.5700	1341.5700	1342.3870	1342.3870	0.061	0.0000
2025/11/24	AL7T	05/02/2026		Index Future	1587.3650	1587.3650	1588.3180	1588.3180	0.060	0.0000
2025/11/24	AL7T	07/05/2026		Index Future	1616.1610	1616.1610	1617.1270	1617.1270	0.060	0.0000
2025/11/24	AL7T	06/08/2026		Index Future	1645.1820	1645.1820	1646.1740	1646.1740	0.060	0.0000
2025/11/24	AL7T	05/11/2026		Index Future	1674.2640	1674.2640	1675.2850	1675.2850	0.061	0.0000
2025/11/24	AL7T	04/02/2027		Index Future	1703.0680	1703.0680	1704.1220	1704.1220	0.062	0.0000
2025/11/24	ALBI	05/02/2026		Index Future	1338.6690	1338.6690	1339.4320	1339.4320	0.057	0.0000
2025/11/24	ALBI	07/05/2026		Index Future	1362.9540	1362.9540	1363.7270	1363.7270	0.057	0.0000
2025/11/24	ALBI	06/08/2026		Index Future	1387.4280	1387.4280	1388.2220	1388.2220	0.057	0.0000
2025/11/24	ALBI	05/11/2026		Index Future	1411.9530	1411.9530	1412.7710	1412.7710	0.058	0.0000
2025/11/24	ALBI	04/02/2027		Index Future	1436.2450	1436.2450	1437.0900	1437.0900	0.059	0.0000
2025/11/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/11/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/24	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	
2025/11/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/24	ES33	05/02/2026		Bond Future	9.2592	93.6115	9.2530	93.6428	0.067	0.0000	0.0000
2025/11/24	ES33	05/02/2026	11.49 Call	Bond Future	10416.0400	10.4160	10447.3100	10.4473	0.300	0.0000	0.0000
2025/11/24	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES33	07/05/2026		Bond Future	9.3406	91.5386	9.3342	91.5703	0.069	0.0000	0.0000
2025/11/24	ES33	07/05/2026	11.69 Call	Bond Future	10658.0700	10.6581	10689.7800	10.6898	0.298	0.0000	0.0000
2025/11/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES33	06/08/2026		Bond Future	9.4307	93.2209	9.4239	93.2534	0.072	0.0000	0.0000
2025/11/24	ES33	06/08/2026	12.02 Call	Bond Future	11352.2800	11.3523	11384.7600	11.3848	0.286	0.0000	0.0000
2025/11/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES33	05/11/2026		Bond Future	9.5355	91.0775	9.5283	91.1108	0.075	0.0000	0.0000
2025/11/24	ES33	05/11/2026	10.83 Call	Bond Future	5749.1100	5.7491	5782.3900	5.7824	0.579	0.0000	0.0000
2025/11/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES33	04/02/2027		Bond Future	9.6637	92.6591	9.6560	92.6933	0.079	0.0000	0.0000
2025/11/24	ES33	04/02/2027	9.70 Call	Bond Future	162.5400	0.1625	196.7200	0.1967	21.029	0.0000	0.0000
2025/11/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES42	05/02/2026		Bond Future	9.8740	91.5013	9.8680	91.5454	0.061	0.0000	0.0000
2025/11/24	ES42	05/02/2026	11.85 Call	Bond Future	12901.5500	12.9016	12945.6300	12.9456	0.342	0.0000	0.0000
2025/11/24	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES42	07/05/2026		Bond Future	9.9486	88.9188	9.9425	88.9636	0.062	0.0000	0.0000
2025/11/24	ES42	07/05/2026	12.20 Call	Bond Future	14277.4100	14.2774	14322.1400	14.3221	0.313	0.0000	0.0000
2025/11/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES42	06/08/2026		Bond Future	10.0273	90.5526	10.0209	90.5983	0.064	0.0000	0.0000
2025/11/24	ES42	06/08/2026	12.65 Call	Bond Future	16078.2200	16.0782	16124.0000	16.1240	0.285	0.0000	0.0000
2025/11/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES42	05/11/2026		Bond Future	10.1126	87.8902	10.1059	87.9370	0.066	0.0000	0.0000
2025/11/24	ES42	05/11/2026	11.66 Call	Bond Future	9925.4300	9.9254	9972.2300	9.9722	0.472	0.0000	0.0000
2025/11/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	ES42	04/02/2027		Bond Future	10.2092	89.4145	10.2023	89.4625	0.068	0.0000	0.0000
2025/11/24	ES42	04/02/2027	10.29 Call	Bond Future	554.6100	0.5546	602.5500	0.6026	8.644	0.0000	0.0000
2025/11/24	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
2025/11/24	GOVI	05/02/2026		GOVI	1314.1620	1314.1620	1314.9150	1314.9150	0.057	0.0000
2025/11/24	GOVI	05/02/2026	1,150. Call 00	GOVI	1641620.0000	164.1620	1649150.0000	164.9150	0.459	0.0000
2025/11/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	GOVI	07/05/2026		GOVI	1338.0020	1338.0020	1338.7650	1338.7650	0.057	0.0000
2025/11/24	GOVI	07/05/2026	1,177. Call 00	GOVI	1610020.0000	161.0020	1617650.0000	161.7650	0.474	0.0000
2025/11/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	GOVI	06/08/2026		GOVI	1362.0290	1362.0290	1362.8120	1362.8120	0.057	0.0000
2025/11/24	GOVI	06/08/2026	1,189. Call 00	GOVI	1730290.0000	173.0290	1738120.0000	173.8120	0.453	0.0000
2025/11/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	GOVI	05/11/2026		GOVI	1386.1050	1386.1050	1386.9120	1386.9120	0.058	0.0000
2025/11/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1091050.0000	109.1050	1099120.0000	109.9120	0.740	0.0000
2025/11/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	GOVI	04/02/2027		GOVI	1409.9520	1409.9520	1410.7850	1410.7850	0.059	0.0000
2025/11/24	GOVI	04/02/2027	1,369. Call 00	GOVI	409520.0000	40.9520	417850.0000	41.7850	2.034	0.0000
2025/11/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/24	I258	05/02/2026		Bond Future	120.5637	120.5637	120.5508	120.5508	0.011	0.0000
2025/11/24	I258	05/02/2026	111.65 Call	Bond Future	8924.3600	8.9244	8909.8670	8.9099	0.162	0.0000
2025/11/24	I258	05/02/2026	111.65 Put	Bond Future	10.6600	0.0107	9.1170	0.0091	14.474	0.0000
2025/11/24	I258	07/05/2026		Bond Future	122.7800	122.7800	122.7669	122.7669	0.011	0.0000
2025/11/24	I258	07/05/2026	113.73 Call	Bond Future	9198.3837	9.1984	9179.8441	9.1798	0.202	0.0000
2025/11/24	I258	07/05/2026	113.73 Put	Bond Future	148.3737	0.1484	142.9741	0.1430	3.639	0.0000
2025/11/24	I258	06/08/2026		Bond Future	122.1804	122.1804	122.1674	122.1674	0.011	0.0000
2025/11/24	I258	06/08/2026	112.95 Call	Bond Future	9606.5239	9.6065	9586.9337	9.5869	0.204	0.0000
2025/11/24	I258	06/08/2026	112.95 Put	Bond Future	376.0939	0.3761	369.5237	0.3695	1.747	0.0000
2025/11/24	I258	05/11/2026		Bond Future	124.3413	124.3413	124.3284	124.3284	0.010	0.0000
2025/11/24	I258	05/11/2026	114.95 Call	Bond Future	10022.9469	10.0229	10003.3153	10.0033	0.196	0.0000
2025/11/24	I258	05/11/2026	114.95 Put	Bond Future	631.6169	0.6316	624.9153	0.6249	1.061	0.0000
2025/11/24	I258	04/02/2027		Bond Future	123.6065	123.6065	123.5940	123.5940	0.010	0.0000
2025/11/24	I258	04/02/2027	118.90 Call	Bond Future	6821.9085	6.8219	6800.8818	6.8009	0.308	0.0000
2025/11/24	I258	04/02/2027	118.90 Put	Bond Future	2115.4485	2.1154	2106.8918	2.1069	0.404	0.0000
2025/11/24	IGOV	05/02/2026		Index Future	419.8010	419.8010	419.2680	419.2680	0.127	0.0000
2025/11/24	IGOV	07/05/2026		Index Future	427.5180	427.5180	426.9750	426.9750	0.127	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	
2025/11/24	IGOV	06/08/2026		Index Future	435.2950	435.2950	434.7440	434.7440	0.127	0.0000	0.0000
2025/11/24	IGOV	05/11/2026		Index Future	443.0880	443.0880	442.5300	442.5300	0.126	0.0000	0.0000
2025/11/24	IGOV	04/02/2027		Index Future	450.8070	450.8070	450.2430	450.2430	0.125	0.0000	0.0000
2025/11/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/24	R033	05/02/2026		Bond Future	8.3052	112.6213	8.2942	112.6831	0.133	0.0000	0.0000
2025/11/24	R033	05/02/2026	10.49 Call	Bond Future	11455.6800	11.4557	11510.9500	11.5110	0.482	0.0000	0.0000
2025/11/24	R033	05/02/2026	10.49 Put	Bond Future	44.1600	0.0442	37.5800	0.0376	14.900	0.0000	0.0000
2025/11/24	R033	07/05/2026		Bond Future	8.3532	109.6217	8.3417	109.6845	0.138	0.0000	0.0000
2025/11/24	R033	07/05/2026	10.38 Call	Bond Future	10631.3900	10.6314	10678.7300	10.6787	0.445	0.0000	0.0000
2025/11/24	R033	07/05/2026	10.38 Put	Bond Future	297.9700	0.2980	282.4700	0.2825	5.202	0.0000	0.0000
2025/11/24	R033	06/08/2026		Bond Future	8.4082	111.6103	8.3960	111.6745	0.145	0.0000	0.0000
2025/11/24	R033	06/08/2026	10.25 Call	Bond Future	9966.2800	9.9663	10007.3400	10.0073	0.412	0.0000	0.0000
2025/11/24	R033	06/08/2026	10.25 Put	Bond Future	810.2400	0.8102	787.1200	0.7871	2.853	0.0000	0.0000
2025/11/24	R033	05/11/2026		Bond Future	8.4739	108.5187	8.4610	108.5843	0.152	0.0000	0.0000
2025/11/24	R033	05/11/2026	9.33 Call	Bond Future	5891.1800	5.8912	5924.9900	5.9250	0.574	0.0000	0.0000
2025/11/24	R033	05/11/2026	9.33 Put	Bond Future	1649.3500	1.6494	1617.5600	1.6176	1.927	0.0000	0.0000
2025/11/24	R033	04/02/2027		Bond Future	8.5584	110.3786	8.5447	110.4457	0.160	0.0000	0.0000
2025/11/24	R033	04/02/2027	8.65 Call	Bond Future	3636.9500	3.6370	3661.4300	3.6614	0.673	0.0000	0.0000
2025/11/24	R033	04/02/2027	8.65 Put	Bond Future	3189.3100	3.1893	3146.6900	3.1467	1.336	0.0000	0.0000
2025/11/24	R035	05/02/2026		Bond Future	8.6821	105.1798	8.6711	105.2487	0.127	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
2025/11/24	R035	05/02/2026	10.79 Call	Bond Future	12089.7400	12.0897	12157.6700	12.1577	0.562	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.79 Put	Bond Future	4.4800	0.0045	3.4800	0.0035	22.321	0.0000	0.0000
2025/11/24	R035	05/02/2026	11.00 Put	Bond Future	1.8200	0.0018	1.3600	0.0014	25.275	0.0000	0.0000
2025/11/24	R035	05/02/2026	11.00 Call	Bond Future	13184.2000	13.1842	13252.6700	13.2527	0.519	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.25 Call	Bond Future	3696.9600	3.6970	3742.2400	3.7422	1.225	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.25 Put	Bond Future	238.8300	0.2388	215.1800	0.2152	9.902	0.0000	0.0000
2025/11/24	R035	05/02/2026	8.85 Put	Bond Future	692.3300	0.6923	647.3300	0.6473	6.500	0.0000	0.0000
2025/11/24	R035	05/02/2026	8.85 Call	Bond Future	1731.0900	1.7311	1755.0200	1.7550	1.382	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.44 Put	Bond Future	10.9400	0.0109	8.8000	0.0088	19.561	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.44 Call	Bond Future	10226.8700	10.2269	10293.6600	10.2937	0.653	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.94 Put	Bond Future	2.3600	0.0024	1.7900	0.0018	24.153	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.94 Call	Bond Future	12873.1200	12.8731	12941.4800	12.9415	0.531	0.0000	0.0000
2025/11/24	R035	05/02/2026	12.44 Call	Bond Future	20238.8700	20.2389	20307.8000	20.3078	0.341	0.0000	0.0000
2025/11/24	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R035	05/02/2026	11.17 Call	Bond Future	14058.1900	14.0582	14126.8900	14.1269	0.489	0.0000	0.0000
2025/11/24	R035	05/02/2026	11.17 Put	Bond Future	0.8400	0.0008	0.6100	0.0006	27.381	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.67 Call	Bond Future	11456.4900	11.4565	11524.0800	11.5241	0.590	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.67 Put	Bond Future	6.3400	0.0063	5.0000	0.0050	21.136	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.17 Put	Bond Future	21.4100	0.0214	17.6500	0.0177	17.562	0.0000	0.0000
2025/11/24	R035	05/02/2026	10.17 Call	Bond Future	8759.5600	8.7596	8824.7300	8.8247	0.744	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.64 Call	Bond Future	5829.1100	5.8291	5886.7600	5.8868	0.989	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.64 Put	Bond Future	85.4200	0.0854	74.1400	0.0741	13.205	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.14 Call	Bond Future	3120.2900	3.1203	3160.5500	3.1606	1.290	0.0000	0.0000
2025/11/24	R035	05/02/2026	9.14 Put	Bond Future	319.7800	0.3198	291.1100	0.2911	8.966	0.0000	0.0000
2025/11/24	R035	05/02/2026	8.64 Put	Bond Future	1195.7600	1.1958	1138.2200	1.1382	4.812	0.0000	0.0000
2025/11/24	R035	05/02/2026	8.64 Call	Bond Future	932.9400	0.9329	944.3300	0.9443	1.221	0.0000	0.0000
2025/11/24	R035	07/05/2026	8.29 Put	Bond Future	3259.5300	3.2595	3195.8200	3.1958	1.955	0.0000	0.0000
2025/11/24	R035	07/05/2026	8.29 Call	Bond Future	502.1000	0.5021	508.4600	0.5085	1.267	0.0000	0.0000
2025/11/24	R035	07/05/2026	8.79 Put	Bond Future	1529.1800	1.5292	1481.9700	1.4820	3.087	0.0000	0.0000
2025/11/24	R035	07/05/2026	8.79 Call	Bond Future	1863.9500	1.8640	1886.8100	1.8868	1.226	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.20 Call	Bond Future	3599.5700	3.5996	3636.5800	3.6366	1.028	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.20 Put	Bond Future	818.2500	0.8183	785.1900	0.7852	4.040	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.66 Call	Bond Future	10987.5900	10.9876	11050.2800	11.0503	0.571	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.66 Put	Bond Future	102.3900	0.1024	95.0100	0.0950	7.208	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.16 Call	Bond Future	8414.1200	8.4141	8471.7500	8.4718	0.685	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.16 Put	Bond Future	201.4900	0.2015	189.0500	0.1891	6.174	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.66 Put	Bond Future	415.6200	0.4156	394.5400	0.3945	5.072	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.66 Call	Bond Future	5850.1100	5.8501	5899.1000	5.8991	0.837	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.71 Call	Bond Future	11242.8600	11.2429	11305.9200	11.3059	0.561	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
2025/11/24	R035	07/05/2026	10.71 Put	Bond Future	96.0300	0.0960	89.0200	0.0890	7.300	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.21 Call	Bond Future	8672.4100	8.6724	8730.6700	8.7307	0.672	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.21 Put	Bond Future	187.8500	0.1879	176.0400	0.1760	6.287	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.71 Put	Bond Future	387.2500	0.3873	367.2000	0.3672	5.178	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.71 Call	Bond Future	6104.4400	6.1044	6154.4600	6.1545	0.819	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.64 Call	Bond Future	10885.3700	10.8854	10947.9100	10.9479	0.575	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.64 Put	Bond Future	105.1000	0.1051	97.5700	0.0976	7.165	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.14 Call	Bond Future	8310.8700	8.3109	8368.2300	8.3682	0.690	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.14 Put	Bond Future	207.3100	0.2073	194.6000	0.1946	6.131	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.64 Put	Bond Future	427.6800	0.4277	406.1800	0.4062	5.027	0.0000	0.0000
2025/11/24	R035	07/05/2026	9.64 Call	Bond Future	5748.7800	5.7488	5797.3500	5.7974	0.845	0.0000	0.0000
2025/11/24	R035	07/05/2026		Bond Future	8.7349	102.5860	8.7234	102.6560	0.132	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.86 Call	Bond Future	11996.9100	11.9969	12061.4400	12.0614	0.538	0.0000	0.0000
2025/11/24	R035	07/05/2026	10.86 Put	Bond Future	71.2200	0.0712	65.6800	0.0657	7.779	0.0000	0.0000
2025/11/24	R035	06/08/2026	10.22 Call	Bond Future	8450.4000	8.4504	8505.5500	8.5056	0.653	0.0000	0.0000
2025/11/24	R035	06/08/2026	10.22 Put	Bond Future	423.1900	0.4232	406.8100	0.4068	3.871	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.72 Call	Bond Future	6047.5900	6.0476	6094.7400	6.0947	0.780	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.72 Put	Bond Future	737.2700	0.7373	712.8900	0.7129	3.307	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.22 Put	Bond Future	1290.6400	1.2906	1255.2700	1.2553	2.741	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.22 Call	Bond Future	3778.7600	3.7788	3814.9200	3.8149	0.957	0.0000	0.0000
2025/11/24	R035	06/08/2026	10.13 Call	Bond Future	8012.4300	8.0124	8066.3600	8.0664	0.673	0.0000	0.0000
2025/11/24	R035	06/08/2026	10.13 Put	Bond Future	466.6900	0.4667	449.0900	0.4491	3.771	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.63 Call	Bond Future	5623.6000	5.6236	5669.0200	5.6690	0.808	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.63 Put	Bond Future	813.3700	0.8134	787.2600	0.7873	3.210	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.13 Put	Bond Future	1430.2300	1.4302	1392.5300	1.3925	2.636	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.13 Call	Bond Future	3398.8300	3.3988	3432.6600	3.4327	0.995	0.0000	0.0000
2025/11/24	R035	06/08/2026		Bond Future	8.7945	104.4473	8.7825	104.5189	0.137	0.0000	0.0000
2025/11/24	R035	06/08/2026	11.06 Call	Bond Future	12509.9900	12.5100	12574.3200	12.5743	0.514	0.0000	0.0000
2025/11/24	R035	06/08/2026	11.06 Put	Bond Future	143.4200	0.1434	136.2200	0.1362	5.020	0.0000	0.0000
2025/11/24	R035	06/08/2026	8.29 Put	Bond Future	3796.3800	3.7964	3735.0800	3.7351	1.615	0.0000	0.0000
2025/11/24	R035	06/08/2026	8.29 Call	Bond Future	739.2400	0.7392	749.4700	0.7495	1.384	0.0000	0.0000
2025/11/24	R035	06/08/2026	8.79 Put	Bond Future	2120.9800	2.1210	2073.6900	2.0737	2.230	0.0000	0.0000
2025/11/24	R035	06/08/2026	8.79 Call	Bond Future	2094.3000	2.0943	2118.5400	2.1185	1.157	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.39 Call	Bond Future	4523.2500	4.5233	4563.5400	4.5635	0.891	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.39 Put	Bond Future	1063.4800	1.0635	1032.2400	1.0322	2.938	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.71 Call	Bond Future	6000.4200	6.0004	6047.3800	6.0474	0.783	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.71 Put	Bond Future	745.5000	0.7455	720.9300	0.7209	3.296	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.21 Call	Bond Future	3736.1200	3.7361	3772.0200	3.7720	0.961	0.0000	0.0000
2025/11/24	R035	06/08/2026	9.21 Put	Bond Future	1305.5400	1.3055	1269.9100	1.2699	2.729	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	
2025/11/24	R035	06/08/2026	8.71 Put	Bond Future	2329.4600	2.3295	2279.8100	2.2798	2.131	0.0000	0.0000
2025/11/24	R035	06/08/2026	8.71 Call	Bond Future	1825.6900	1.8257	1847.5700	1.8476	1.198	0.0000	0.0000
2025/11/24	R035	05/11/2026	9.80 Call	Bond Future	6246.9000	6.2469	6293.8700	6.2939	0.752	0.0000	0.0000
2025/11/24	R035	05/11/2026	9.80 Put	Bond Future	1016.8400	1.0168	990.8100	0.9908	2.560	0.0000	0.0000
2025/11/24	R035	05/11/2026	9.30 Call	Bond Future	4106.9200	4.1069	4144.1500	4.1442	0.907	0.0000	0.0000
2025/11/24	R035	05/11/2026	9.30 Put	Bond Future	1630.6000	1.6306	1594.8300	1.5948	2.194	0.0000	0.0000
2025/11/24	R035	05/11/2026	8.80 Put	Bond Future	2645.5400	2.6455	2597.7400	2.5977	1.807	0.0000	0.0000
2025/11/24	R035	05/11/2026	8.80 Call	Bond Future	2263.5400	2.2635	2288.7400	2.2887	1.113	0.0000	0.0000
2025/11/24	R035	05/11/2026		Bond Future	8.8658	101.7713	8.8532	101.8443	0.142	0.0000	0.0000
2025/11/24	R035	05/11/2026	10.03 Call	Bond Future	7279.0900	7.2791	7329.8000	7.3298	0.697	0.0000	0.0000
2025/11/24	R035	05/11/2026	10.03 Put	Bond Future	816.2400	0.8162	793.9500	0.7940	2.731	0.0000	0.0000
2025/11/24	R035	04/02/2027		Bond Future	8.9539	103.5168	8.9406	103.5914	0.148	0.0000	0.0000
2025/11/24	R035	04/02/2027	9.02 Call	Bond Future	2879.8600	2.8799	2910.7700	2.9108	1.073	0.0000	0.0000
2025/11/24	R035	04/02/2027	9.02 Put	Bond Future	2507.9500	2.5080	2464.2500	2.4643	1.742	0.0000	0.0000
2025/11/24	R038	05/02/2026		Bond Future	9.2046	116.0080	9.1986	116.0546	0.065	0.0000	0.0000
2025/11/24	R038	05/02/2026	11.44 Call	Bond Future	15725.9900	15.7260	15771.9200	15.7719	0.292	0.0000	0.0000
2025/11/24	R038	05/02/2026	11.44 Put	Bond Future	3.2800	0.0033	2.5600	0.0026	21.951	0.0000	0.0000
2025/11/24	R038	07/05/2026		Bond Future	9.2719	112.6285	9.2657	112.6759	0.067	0.0000	0.0000
2025/11/24	R038	07/05/2026	11.40 Call	Bond Future	14869.8500	14.8699	14911.2700	14.9113	0.279	0.0000	0.0000
2025/11/24	R038	07/05/2026	11.40 Put	Bond Future	90.5400	0.0905	84.5900	0.0846	6.572	0.0000	0.0000
2025/11/24	R038	06/08/2026		Bond Future	9.3450	114.6717	9.3386	114.7201	0.069	0.0000	0.0000
2025/11/24	R038	06/08/2026	11.77 Call	Bond Future	16485.9900	16.4860	16527.4500	16.5275	0.251	0.0000	0.0000
2025/11/24	R038	06/08/2026	11.77 Put	Bond Future	171.2300	0.1712	164.2300	0.1642	4.088	0.0000	0.0000
2025/11/24	R038	05/11/2026		Bond Future	9.4257	111.1923	9.4190	111.2419	0.071	0.0000	0.0000
2025/11/24	R038	05/11/2026	10.72 Call	Bond Future	9870.3200	9.8703	9901.5100	9.9015	0.316	0.0000	0.0000
2025/11/24	R038	05/11/2026	10.72 Put	Bond Future	883.9100	0.8839	865.5000	0.8655	2.083	0.0000	0.0000
2025/11/24	R038	04/02/2027		Bond Future	9.5203	113.0976	9.5132	113.1484	0.074	0.0000	0.0000
2025/11/24	R038	04/02/2027	9.60 Call	Bond Future	4018.8000	4.0188	4033.6500	4.0337	0.370	0.0000	0.0000
2025/11/24	R038	04/02/2027	9.60 Put	Bond Future	3446.5300	3.4465	3410.5700	3.4106	1.043	0.0000	0.0000
2025/11/24	R053	05/02/2026		Bond Future	9.5212	124.5461	9.5154	124.6122	0.061	0.0000	0.0000
2025/11/24	R053	05/02/2026	11.49 Call	Bond Future	19233.0800	19.2331	19295.4700	19.2955	0.324	0.0000	0.0000
2025/11/24	R053	05/02/2026	11.49 Put	Bond Future	20.7300	0.0207	17.0900	0.0171	17.559	0.0000	0.0000
2025/11/24	R053	07/05/2026		Bond Future	9.5789	120.9446	9.5729	121.0116	0.062	0.0000	0.0000
2025/11/24	R053	07/05/2026	11.69 Call	Bond Future	20346.3300	20.3463	20402.6500	20.4027	0.277	0.0000	0.0000
2025/11/24	R053	07/05/2026	11.69 Put	Bond Future	176.9300	0.1769	166.2100	0.1662	6.059	0.0000	0.0000
2025/11/24	R053	06/08/2026		Bond Future	9.6404	123.1386	9.6342	123.2071	0.064	0.0000	0.0000
2025/11/24	R053	06/08/2026	12.28 Call	Bond Future	24231.9000	24.2319	24291.8100	24.2918	0.247	0.0000	0.0000
2025/11/24	R053	06/08/2026	12.28 Put	Bond Future	204.6200	0.2046	195.9900	0.1960	4.218	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	
2025/11/24	R053	05/11/2026		Bond Future	9.7066	119.4290	9.7002	119.4990	0.066	0.0000	0.0000
2025/11/24	R053	05/11/2026	11.21 Call	Bond Future	16008.8800	16.0089	16051.9900	16.0520	0.269	0.0000	0.0000
2025/11/24	R053	05/11/2026	11.21 Put	Bond Future	1355.5800	1.3556	1328.7500	1.3288	1.979	0.0000	0.0000
2025/11/24	R053	04/02/2027		Bond Future	9.7821	121.4755	9.7754	121.5471	0.068	0.0000	0.0000
2025/11/24	R053	04/02/2027	9.99 Call	Bond Future	6636.1400	6.6361	6659.8000	6.6598	0.357	0.0000	0.0000
2025/11/24	R053	04/02/2027	9.99 Put	Bond Future	4433.9200	4.4339	4385.9600	4.3860	1.082	0.0000	0.0000
2025/11/24	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/24	R186	05/02/2026	8.43 Call	Bond Future	71.9100	0.0719	70.4700	0.0705	2.003	0.0000	0.0000
2025/11/24	R186	05/02/2026	8.43 Put	Bond Future	71.9100	0.0719	70.4700	0.0705	2.003	0.0000	0.0000
2025/11/24	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/24	R186	07/05/2026	8.69 Call	Bond Future	106.6700	0.1067	105.7100	0.1057	0.900	0.0000	0.0000
2025/11/24	R186	07/05/2026	8.69 Put	Bond Future	106.6700	0.1067	105.7100	0.1057	0.900	0.0000	0.0000
2025/11/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/24	R186	06/08/2026	8.57 Call	Bond Future	90.4200	0.0904	89.8900	0.0899	0.586	0.0000	0.0000
2025/11/24	R186	06/08/2026	8.57 Put	Bond Future	90.4200	0.0904	89.8900	0.0899	0.586	0.0000	0.0000
2025/11/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/24	R186	05/11/2026	8.12 Call	Bond Future	52.0800	0.0521	51.8600	0.0519	0.422	0.0000	0.0000
2025/11/24	R186	05/11/2026	8.12 Put	Bond Future	52.0800	0.0521	51.8600	0.0519	0.422	0.0000	0.0000
2025/11/24	R202	05/02/2026		Bond Future	287.7862	287.7862	287.7533	287.7533	0.011	0.0000	0.0000
2025/11/24	R202	05/02/2026	277.82 Call	Bond Future	9966.2000	9.9662	9933.3000	9.9333	0.330	0.0000	0.0000
2025/11/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R202	07/05/2026		Bond Future	293.0766	293.0766	293.0427	293.0427	0.012	0.0000	0.0000
2025/11/24	R202	07/05/2026	277.55 Call	Bond Future	15526.5700	15.5266	15492.6500	15.4927	0.218	0.0000	0.0000
2025/11/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R202	06/08/2026		Bond Future	293.0439	293.0439	293.0102	293.0102	0.011	0.0000	0.0000
2025/11/24	R202	06/08/2026	278.86 Call	Bond Future	14183.9000	14.1839	14150.2200	14.1502	0.237	0.0000	0.0000
2025/11/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R202	05/11/2026		Bond Future	298.2294	298.2294	298.1962	298.1962	0.011	0.0000	0.0000
2025/11/24	R202	05/11/2026	280.46 Call	Bond Future	17769.3600	17.7694	17736.1700	17.7362	0.187	0.0000	0.0000
2025/11/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R202	04/02/2027		Bond Future	297.9154	297.9154	297.8832	297.8832	0.011	0.0000	0.0000
2025/11/24	R202	04/02/2027	294.73 Call	Bond Future	3185.4000	3.1854	3153.2300	3.1532	1.010	0.0000	0.0000
2025/11/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R209	05/02/2026		Bond Future	8.9360	84.6052	8.9302	84.6391	0.065	0.0000	0.0000
2025/11/24	R209	05/02/2026	10.93 Call	Bond Future	10600.3100	10.6003	10632.8900	10.6329	0.307	0.0000	0.0000
2025/11/24	R209	05/02/2026	10.93 Put	Bond Future	6.9400	0.0069	5.6200	0.0056	19.020	0.0000	0.0000
2025/11/24	R209	07/05/2026		Bond Future	8.9928	82.9890	8.9867	83.0234	0.067	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	
2025/11/24	R209	07/05/2026	11.07 Call	Bond Future	10903.8700	10.9039	10933.0500	10.9331	0.268	0.0000	0.0000
2025/11/24	R209	07/05/2026	11.07 Put	Bond Future	84.7500	0.0848	79.5000	0.0795	6.195	0.0000	0.0000
2025/11/24	R209	06/08/2026		Bond Future	9.0552	84.4946	9.0489	84.5298	0.070	0.0000	0.0000
2025/11/24	R209	06/08/2026	11.39 Call	Bond Future	11968.3900	11.9684	11998.0700	11.9981	0.248	0.0000	0.0000
2025/11/24	R209	06/08/2026	11.39 Put	Bond Future	140.3100	0.1403	134.7500	0.1348	3.963	0.0000	0.0000
2025/11/24	R209	05/11/2026		Bond Future	9.1248	82.8200	9.1183	82.8560	0.072	0.0000	0.0000
2025/11/24	R209	05/11/2026	10.32 Call	Bond Future	7049.3400	7.0493	7069.8800	7.0699	0.291	0.0000	0.0000
2025/11/24	R209	05/11/2026	10.32 Put	Bond Future	816.4100	0.8164	800.9200	0.8009	1.897	0.0000	0.0000
2025/11/24	R209	04/02/2027		Bond Future	9.2080	84.2404	9.2011	84.2773	0.075	0.0000	0.0000
2025/11/24	R209	04/02/2027	9.28 Call	Bond Future	2837.1500	2.8372	2848.1000	2.8481	0.386	0.0000	0.0000
2025/11/24	R209	04/02/2027	9.28 Put	Bond Future	2451.8000	2.4518	2425.8100	2.4258	1.060	0.0000	0.0000
2025/11/24	R210	05/02/2026		Bond Future	259.0289	259.0289	258.5384	258.5384	0.189	0.0000	0.0000
2025/11/24	R210	05/02/2026	253.10 Call	Bond Future	5928.9300	5.9289	5438.4200	5.4384	8.273	0.0000	0.0000
2025/11/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R210	07/05/2026		Bond Future	260.3127	260.3127	259.8130	259.8130	0.192	0.0000	0.0000
2025/11/24	R210	07/05/2026	255.40 Call	Bond Future	4912.6600	4.9127	4413.0100	4.4130	10.171	0.0000	0.0000
2025/11/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R210	06/08/2026		Bond Future	265.0982	265.0982	264.5898	264.5898	0.192	0.0000	0.0000
2025/11/24	R210	06/08/2026	259.84 Call	Bond Future	5258.2100	5.2582	4749.8200	4.7498	9.668	0.0000	0.0000
2025/11/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R210	05/11/2026		Bond Future	266.2560	266.2560	265.7396	265.7396	0.194	0.0000	0.0000
2025/11/24	R210	05/11/2026	253.33 Call	Bond Future	12926.0300	12.9260	12409.5600	12.4096	3.996	0.0000	0.0000
2025/11/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R210	04/02/2027		Bond Future	270.8895	270.8895	270.3649	270.3649	0.194	0.0000	0.0000
2025/11/24	R210	04/02/2027	266.03 Call	Bond Future	4859.4800	4.8595	4334.8800	4.3349	10.795	0.0000	0.0000
2025/11/24	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	R213	05/02/2026		Bond Future	7.9139	99.4015	7.8976	99.4668	0.206	0.0000	0.0000
2025/11/24	R213	05/02/2026	9.89 Call	Bond Future	7534.7100	7.5347	7599.1900	7.5992	0.856	0.0000	0.0000
2025/11/24	R213	05/02/2026	9.89 Put	Bond Future	3.4100	0.0034	2.6000	0.0026	23.754	0.0000	0.0000
2025/11/24	R213	07/05/2026		Bond Future	7.9466	97.6540	7.9293	97.7204	0.217	0.0000	0.0000
2025/11/24	R213	07/05/2026	9.80 Call	Bond Future	6864.8500	6.8649	6926.2800	6.9263	0.895	0.0000	0.0000
2025/11/24	R213	07/05/2026	9.80 Put	Bond Future	55.5900	0.0556	50.6600	0.0507	8.869	0.0000	0.0000
2025/11/24	R213	06/08/2026		Bond Future	7.9872	99.4260	7.9688	99.4937	0.231	0.0000	0.0000
2025/11/24	R213	06/08/2026	9.69 Call	Bond Future	6169.6000	6.1696	6228.4100	6.2284	0.953	0.0000	0.0000
2025/11/24	R213	06/08/2026	9.69 Put	Bond Future	159.7800	0.1598	150.8600	0.1509	5.583	0.0000	0.0000
2025/11/24	R213	05/11/2026		Bond Future	8.0462	97.6133	8.0264	97.6825	0.246	0.0000	0.0000
2025/11/24	R213	05/11/2026	8.75 Call	Bond Future	3112.8200	3.1128	3157.8400	3.1578	1.446	0.0000	0.0000
2025/11/24	R213	05/11/2026	8.75 Put	Bond Future	688.9000	0.6889	664.7400	0.6647	3.507	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
2025/11/24	R213	04/02/2027		Bond Future	8.1305	99.2884	8.1092	99.3591	0.262	0.0000
2025/11/24	R213	04/02/2027	8.14 Call	Bond Future	1562.8300	1.5628	1593.9300	1.5939	1.990	0.0000
2025/11/24	R213	04/02/2027	8.14 Put	Bond Future	1531.3400	1.5313	1491.7500	1.4918	2.585	0.0000
2025/11/24	R214	05/02/2026		Bond Future	9.4764	79.3076	9.4706	79.3463	0.062	0.0000
2025/11/24	R214	05/02/2026	11.26 Call	Bond Future	10547.4100	10.5474	10583.5500	10.5836	0.343	0.0000
2025/11/24	R214	05/02/2026	11.26 Put	Bond Future	14.9100	0.0149	12.3800	0.0124	16.968	0.0000
2025/11/24	R214	07/05/2026		Bond Future	9.5365	77.4492	9.5305	77.4885	0.064	0.0000
2025/11/24	R214	07/05/2026	11.53 Call	Bond Future	11629.0400	11.6290	11661.1700	11.6612	0.276	0.0000
2025/11/24	R214	07/05/2026	11.53 Put	Bond Future	123.2700	0.1233	116.1000	0.1161	5.817	0.0000
2025/11/24	R214	06/08/2026		Bond Future	9.6019	78.8544	9.5956	78.8946	0.065	0.0000
2025/11/24	R214	06/08/2026	11.97 Call	Bond Future	13396.9100	13.3969	13430.5400	13.4305	0.251	0.0000
2025/11/24	R214	06/08/2026	11.97 Put	Bond Future	168.2900	0.1683	161.7400	0.1617	3.892	0.0000
2025/11/24	R214	05/11/2026		Bond Future	9.6749	76.9358	9.6684	76.9768	0.067	0.0000
2025/11/24	R214	05/11/2026	10.97 Call	Bond Future	8501.4000	8.5014	8525.1100	8.5251	0.279	0.0000
2025/11/24	R214	05/11/2026	10.97 Put	Bond Future	916.6800	0.9167	899.3700	0.8994	1.888	0.0000
2025/11/24	R214	04/02/2027		Bond Future	9.7597	78.2554	9.7530	78.2974	0.069	0.0000
2025/11/24	R214	04/02/2027	9.90 Call	Bond Future	3606.6100	3.6066	3619.6200	3.6196	0.361	0.0000
2025/11/24	R214	04/02/2027	9.90 Put	Bond Future	2742.6500	2.7427	2713.6700	2.7137	1.057	0.0000
2025/11/24	R248	05/02/2026	8.90 Put	Bond Future	6809.4100	6.8094	6757.0900	6.7571	0.768	0.0000
2025/11/24	R248	05/02/2026	8.90 Call	Bond Future	29.6900	0.0297	27.2100	0.0272	8.353	0.0000
2025/11/24	R248	05/02/2026	9.40 Put	Bond Future	2840.2100	2.8402	2779.7800	2.7798	2.128	0.0000
2025/11/24	R248	05/02/2026	9.40 Call	Bond Future	625.2300	0.6252	614.6400	0.6146	1.694	0.0000
2025/11/24	R248	05/02/2026	9.90 Call	Bond Future	2925.1000	2.9251	2928.7200	2.9287	0.124	0.0000
2025/11/24	R248	05/02/2026	9.90 Put	Bond Future	905.6000	0.9056	859.3800	0.8594	5.104	0.0000
2025/11/24	R248	05/02/2026		Bond Future	9.6569	95.7133	9.6510	95.7632	0.061	0.0000
2025/11/24	R248	05/02/2026	11.46 Call	Bond Future	13433.1900	13.4332	13478.6700	13.4787	0.339	0.0000
2025/11/24	R248	05/02/2026	11.46 Put	Bond Future	27.4000	0.0274	23.0400	0.0230	15.912	0.0000
2025/11/24	R248	05/02/2026	9.50 Put	Bond Future	2285.7600	2.2858	2225.8800	2.2259	2.620	0.0000
2025/11/24	R248	05/02/2026	9.50 Call	Bond Future	943.1500	0.9432	933.1100	0.9331	1.065	0.0000
2025/11/24	R248	05/02/2026	10.00 Put	Bond Future	714.5100	0.7145	673.0700	0.6731	5.800	0.0000
2025/11/24	R248	05/02/2026	10.00 Call	Bond Future	3543.8300	3.5438	3552.2300	3.5522	0.237	0.0000
2025/11/24	R248	05/02/2026	10.48 Call	Bond Future	6787.0000	6.7870	6815.4200	6.8154	0.419	0.0000
2025/11/24	R248	05/02/2026	10.48 Put	Bond Future	231.7900	0.2318	210.3700	0.2104	9.241	0.0000
2025/11/24	R248	05/02/2026	9.65 Put	Bond Future	1629.2000	1.6292	1572.6300	1.5726	3.472	0.0000
2025/11/24	R248	05/02/2026	9.65 Call	Bond Future	1570.9000	1.5709	1564.1700	1.5642	0.428	0.0000
2025/11/24	R248	07/05/2026		Bond Future	9.7177	93.0112	9.7116	93.0619	0.062	0.0000
2025/11/24	R248	07/05/2026	11.72 Call	Bond Future	14695.0600	14.6951	14736.2900	14.7363	0.281	0.0000
2025/11/24	R248	07/05/2026	11.72 Put	Bond Future	164.1500	0.1642	154.7000	0.1547	5.757	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/24	R248	06/08/2026		Bond Future	9.7834		94.6987	9.7772		94.7505	0.064	0.0000	0.0000
2025/11/24	R248	06/08/2026	12.37 Call	Bond Future	18018.6000		18.0186	18063.3900		18.0634	0.249	0.0000	0.0000
2025/11/24	R248	06/08/2026	12.37 Put	Bond Future	169.1000		0.1691	162.1200		0.1621	4.128	0.0000	0.0000
2025/11/24	R248	05/11/2026		Bond Future	9.8559		91.9157	9.8494		91.9686	0.066	0.0000	0.0000
2025/11/24	R248	05/11/2026	11.31 Call	Bond Future	11721.5800		11.7216	11754.1200		11.7541	0.278	0.0000	0.0000
2025/11/24	R248	05/11/2026	11.31 Put	Bond Future	1030.6800		1.0307	1010.2600		1.0103	1.981	0.0000	0.0000
2025/11/24	R248	04/02/2027		Bond Future	9.9394		93.4917	9.9327		93.5458	0.068	0.0000	0.0000
2025/11/24	R248	04/02/2027	10.11 Call	Bond Future	4941.4400		4.9414	4958.2300		4.9582	0.340	0.0000	0.0000
2025/11/24	R248	04/02/2027	10.11 Put	Bond Future	3589.9800		3.5900	3552.6000		3.5526	1.041	0.0000	0.0000
2025/11/24	R2R9	05/02/2026		Bond Future	9.3708		107.3501	9.3649		107.3959	0.064	0.0000	0.0000
2025/11/24	R2R9	05/02/2026	102.99 Call	Bond Future	94359.5900		94.3596	94405.3900		94.4054	0.049	0.0000	0.0000
2025/11/24	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R2R9	07/05/2026		Bond Future	9.4398		104.3189	9.4336		104.3654	0.065	0.0000	0.0000
2025/11/24	R2R9	07/05/2026	99.91 Call	Bond Future	93469.1500		93.4692	93515.7300		93.5157	0.050	0.0000	0.0000
2025/11/24	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R2R9	06/08/2026		Bond Future	9.5145		106.2113	9.5080		106.2588	0.067	0.0000	0.0000
2025/11/24	R2R9	06/08/2026	101.74 Call	Bond Future	93091.8000		93.0918	93139.3200		93.1393	0.051	0.0000	0.0000
2025/11/24	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R2R9	05/11/2026		Bond Future	9.5961		103.0884	9.5894		103.1370	0.070	0.0000	0.0000
2025/11/24	R2R9	05/11/2026	98.56 Call	Bond Future	92118.3100		92.1183	92166.8900		92.1669	0.053	0.0000	0.0000
2025/11/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R2R9	04/02/2027		Bond Future	9.6909		104.8548	9.6839		104.9047	0.072	0.0000	0.0000
2025/11/24	R2R9	04/02/2027	9.89 Call	Bond Future	4284.3300		4.2843	4301.3700		4.3014	0.398	0.0000	0.0000
2025/11/24	R2R9	04/02/2027	9.89 Put	Bond Future	2882.0400		2.8820	2849.1900		2.8492	1.140	0.0000	0.0000
2025/11/24	R4R2	05/02/2026		Bond Future	9.5710		108.1839	9.5650		108.2340	0.062	0.0000	0.0000
2025/11/24	R4R2	05/02/2026	103.43 Call	Bond Future	94908.6000		94.9086	94958.7600		94.9588	0.053	0.0000	0.0000
2025/11/24	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R4R2	07/05/2026		Bond Future	9.6403		105.0417	9.6342		105.0927	0.064	0.0000	0.0000
2025/11/24	R4R2	07/05/2026	100.23 Call	Bond Future	93952.6100		93.9526	94003.5800		94.0036	0.054	0.0000	0.0000
2025/11/24	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R4R2	06/08/2026		Bond Future	9.7148		106.9472	9.7085		106.9993	0.066	0.0000	0.0000
2025/11/24	R4R2	06/08/2026	102.06 Call	Bond Future	93529.9300		93.5299	93582.0400		93.5820	0.056	0.0000	0.0000
2025/11/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R4R2	05/11/2026		Bond Future	9.7955		103.7111	9.7889		103.7643	0.068	0.0000	0.0000
2025/11/24	R4R2	05/11/2026	98.76 Call	Bond Future	92488.4700		92.4885	92541.7300		92.5417	0.058	0.0000	0.0000
2025/11/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/11/24	R4R2	04/02/2027		Bond Future	9.8880		105.4881	9.8811		105.5426	0.070	0.0000	0.0000
2025/11/24	R4R2	04/02/2027	10.13 Call	Bond Future	4898.3500		4.8984	4917.8200		4.9178	0.397	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
2025/11/24	R4R2	04/02/2027	10.13 Put	Bond Future	3018.6400	3.0186	2983.6000	2.9836	1.161	0.0000	0.0000
2025/11/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/24	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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