



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2025 TO 25/11/2025

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
2025/11/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/25	2029	05/02/2026		Bond Future	144.8679	144.8679	144.8747	0.005	0.0000	0.0000
2025/11/25	2029	05/02/2026	140.11 Call	Bond Future	4757.9200	4.7579	4764.6500	0.141	0.0000	0.0000
2025/11/25	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2029	07/05/2026		Bond Future	146.0708	146.0708	146.0780	0.005	0.0000	0.0000
2025/11/25	2029	07/05/2026	141.82 Call	Bond Future	4250.8000	4.2508	4258.0000	0.169	0.0000	0.0000
2025/11/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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1,850
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2,542
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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	
2025/11/25	2029	06/08/2026			Bond Future	148.7565	148.7565	148.7641	148.7641	0.005	0.0000	0.0000
2025/11/25	2029	06/08/2026	144.10 Call		Bond Future	4656.5300	4.6565	4664.1400	4.6641	0.163	0.0000	0.0000
2025/11/25	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2029	05/11/2026			Bond Future	149.9064	149.9064	149.9161	149.9161	0.006	0.0000	0.0000
2025/11/25	2029	05/11/2026	147.56 Call		Bond Future	2346.4300	2.3464	2356.0800	2.3561	0.411	0.0000	0.0000
2025/11/25	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2029	04/02/2027			Bond Future	152.5163	152.5163	152.5267	152.5267	0.007	0.0000	0.0000
2025/11/25	2029	04/02/2027	149.72 Call		Bond Future	2796.3200	2.7963	2806.6700	2.8067	0.370	0.0000	0.0000
2025/11/25	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2030	05/02/2026			Bond Future	7.6346	101.4492	7.6077	101.5405	0.352	0.0000	0.0000
2025/11/25	2030	05/02/2026	9.49 Call		Bond Future	6073.1100	6.0731	6163.9300	6.1639	1.495	0.0000	0.0000
2025/11/25	2030	05/02/2026	9.49 Put		Bond Future	2.7700	0.0028	2.2800	0.0023	17.690	0.0000	0.0000
2025/11/25	2030	07/05/2026			Bond Future	7.6621	103.2897	7.6332	103.3826	0.378	0.0000	0.0000
2025/11/25	2030	07/05/2026	9.39 Call		Bond Future	5406.5000	5.4065	5495.4600	5.4955	1.645	0.0000	0.0000
2025/11/25	2030	07/05/2026	9.39 Put		Bond Future	44.2800	0.0443	40.3600	0.0404	8.853	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.21 Put		Bond Future	1648.6900	1.6487	1573.4000	1.5734	4.567	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.21 Call		Bond Future	185.2200	0.1852	202.8100	0.2028	9.497	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.71 Put		Bond Future	714.4400	0.7144	669.7000	0.6697	6.262	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.71 Call		Bond Future	867.9500	0.8680	916.0900	0.9161	5.546	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.92 Call		Bond Future	1322.6200	1.3226	1381.7900	1.3818	4.474	0.0000	0.0000
2025/11/25	2030	07/05/2026	7.92 Put		Bond Future	499.3100	0.4993	465.6000	0.4656	6.751	0.0000	0.0000
2025/11/25	2030	06/08/2026	7.21 Put		Bond Future	1773.5200	1.7735	1700.7900	1.7008	4.101	0.0000	0.0000
2025/11/25	2030	06/08/2026	7.21 Call		Bond Future	285.5300	0.2855	307.5600	0.3076	7.715	0.0000	0.0000
2025/11/25	2030	06/08/2026	7.71 Put		Bond Future	940.2500	0.9403	892.6700	0.8927	5.060	0.0000	0.0000
2025/11/25	2030	06/08/2026	7.71 Call		Bond Future	970.7400	0.9707	1017.9200	1.0179	4.860	0.0000	0.0000
2025/11/25	2030	06/08/2026	8.06 Call		Bond Future	1686.0700	1.6861	1747.5100	1.7475	3.644	0.0000	0.0000
2025/11/25	2030	06/08/2026	8.06 Put		Bond Future	609.1200	0.6091	575.8000	0.5758	5.470	0.0000	0.0000
2025/11/25	2030	06/08/2026			Bond Future	7.6999	101.1546	7.6684	101.2494	0.409	0.0000	0.0000
2025/11/25	2030	06/08/2026	9.22 Call		Bond Future	4600.7000	4.6007	4685.9100	4.6859	1.852	0.0000	0.0000
2025/11/25	2030	06/08/2026	9.22 Put		Bond Future	149.7800	0.1498	140.2300	0.1402	6.376	0.0000	0.0000
2025/11/25	2030	05/11/2026			Bond Future	7.7427	102.9202	7.7085	103.0169	0.442	0.0000	0.0000
2025/11/25	2030	05/11/2026	8.39 Call		Bond Future	2375.5500	2.3756	2444.0000	2.4440	2.881	0.0000	0.0000
2025/11/25	2030	05/11/2026	8.39 Put		Bond Future	570.7200	0.5707	542.5100	0.5425	4.943	0.0000	0.0000
2025/11/25	2030	04/02/2027			Bond Future	7.8143	100.6799	7.7767	100.7785	0.482	0.0000	0.0000
2025/11/25	2030	04/02/2027	7.82 Call		Bond Future	1193.0600	1.1931	1242.4700	1.2425	4.141	0.0000	0.0000
2025/11/25	2030	04/02/2027	7.82 Put		Bond Future	1178.1900	1.1782	1128.9300	1.1289	4.181	0.0000	0.0000
2025/11/25	2031	05/02/2026			Bond Future	112.6138	112.6138	112.6009	112.6009	0.011	0.0000	0.0000
2025/11/25	2031	05/02/2026	111.76 Call		Bond Future	966.7700	0.9668	954.5100	0.9545	1.268	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	
2025/11/25	2031	05/02/2026	111.76 Put	Bond Future	112.9700	0.1130	113.5800	0.1136	0.540	0.0000	0.0000
2025/11/25	2031	07/05/2026		Bond Future	114.6840	114.6840	114.6708	114.6708	0.012	0.0000	0.0000
2025/11/25	2031	07/05/2026	113.84 Call	Bond Future	1100.1500	1.1002	1089.1200	1.0891	1.003	0.0000	0.0000
2025/11/25	2031	07/05/2026	113.84 Put	Bond Future	256.1200	0.2561	258.3300	0.2583	0.863	0.0000	0.0000
2025/11/25	2031	06/08/2026		Bond Future	114.3674	114.3674	114.3563	114.3563	0.010	0.0000	0.0000
2025/11/25	2031	06/08/2026	113.81 Call	Bond Future	1020.9600	1.0210	1012.6600	1.0127	0.813	0.0000	0.0000
2025/11/25	2031	06/08/2026	113.81 Put	Bond Future	463.5400	0.4635	466.4100	0.4664	0.619	0.0000	0.0000
2025/11/25	2031	05/11/2026		Bond Future	116.3907	116.3907	116.3795	116.3795	0.010	0.0000	0.0000
2025/11/25	2031	05/11/2026	111.49 Call	Bond Future	4904.2600	4.9043	4893.1600	4.8932	0.226	0.0000	0.0000
2025/11/25	2031	05/11/2026	111.49 Put	Bond Future	3.6000	0.0036	3.6200	0.0036	0.556	0.0000	0.0000
2025/11/25	2031	04/02/2027		Bond Future	115.9562	115.9562	115.9491	115.9491	0.006	0.0000	0.0000
2025/11/25	2031	04/02/2027	116.18 Call	Bond Future	754.0400	0.7540	749.7900	0.7498	0.564	0.0000	0.0000
2025/11/25	2031	04/02/2027	116.18 Put	Bond Future	977.8200	0.9778	980.6600	0.9807	0.290	0.0000	0.0000
2025/11/25	2032	05/02/2026		Bond Future	8.1360	103.5402	8.1094	103.6675	0.328	0.0000	0.0000
2025/11/25	2032	05/02/2026	10.16 Call	Bond Future	9113.2300	9.1132	9239.9400	9.2399	1.390	0.0000	0.0000
2025/11/25	2032	05/02/2026	10.16 Put	Bond Future	3.5000	0.0035	2.9000	0.0029	17.143	0.0000	0.0000
2025/11/25	2032	07/05/2026		Bond Future	8.1789	101.2590	8.1509	101.3885	0.343	0.0000	0.0000
2025/11/25	2032	07/05/2026	10.14 Call	Bond Future	8611.5300	8.6115	8736.4100	8.7364	1.450	0.0000	0.0000
2025/11/25	2032	07/05/2026	10.14 Put	Bond Future	56.0600	0.0561	51.4000	0.0514	8.313	0.0000	0.0000
2025/11/25	2032	06/08/2026		Bond Future	8.2293	103.0962	8.1995	103.2283	0.361	0.0000	0.0000
2025/11/25	2032	06/08/2026	10.12 Call	Bond Future	8137.1100	8.1371	8259.5900	8.2596	1.505	0.0000	0.0000
2025/11/25	2032	06/08/2026	10.12 Put	Bond Future	158.3100	0.1583	148.7300	0.1487	6.051	0.0000	0.0000
2025/11/25	2032	05/11/2026		Bond Future	8.2912	100.7385	8.2597	100.8731	0.380	0.0000	0.0000
2025/11/25	2032	05/11/2026	9.16 Call	Bond Future	4342.3000	4.3423	4444.1900	4.4442	2.346	0.0000	0.0000
2025/11/25	2032	05/11/2026	9.16 Put	Bond Future	714.3900	0.7144	681.6400	0.6816	4.584	0.0000	0.0000
2025/11/25	2032	04/02/2027		Bond Future	8.3739	102.4661	8.3404	102.6034	0.400	0.0000	0.0000
2025/11/25	2032	04/02/2027	8.48 Call	Bond Future	2161.8000	2.1618	2235.1800	2.2352	3.394	0.0000	0.0000
2025/11/25	2032	04/02/2027	8.48 Put	Bond Future	1728.3600	1.7284	1664.4500	1.6645	3.698	0.0000	0.0000
2025/11/25	2033	05/02/2026		Bond Future	139.6300	139.6300	139.8916	139.8916	0.187	0.0000	0.0000
2025/11/25	2033	05/02/2026	132.88 Call	Bond Future	6749.9800	6.7500	7011.5600	7.0116	3.875	0.0000	0.0000
2025/11/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2033	07/05/2026		Bond Future	140.6343	140.6343	140.9007	140.9007	0.189	0.0000	0.0000
2025/11/25	2033	07/05/2026	135.16 Call	Bond Future	5474.2800	5.4743	5740.7100	5.7407	4.867	0.0000	0.0000
2025/11/25	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2033	06/08/2026		Bond Future	143.2201	143.2201	143.4917	143.4917	0.190	0.0000	0.0000
2025/11/25	2033	06/08/2026	134.25 Call	Bond Future	8970.1300	8.9701	9241.6800	9.2417	3.027	0.0000	0.0000
2025/11/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2033	05/11/2026		Bond Future	144.1687	144.1687	144.4469	144.4469	0.193	0.0000	0.0000

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2,698	0
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11,412	0
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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	
2025/11/25	2033	05/11/2026	137.26 Call	Bond Future	6908.6600	6.9087	7186.9100	7.1869	4.028	0.0000	0.0000
2025/11/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2033	04/02/2027		Bond Future	146.6787	146.6787	146.9623	146.9623	0.193	0.0000	0.0000
2025/11/25	2033	04/02/2027	142.71 Call	Bond Future	3968.7200	3.9687	4252.3400	4.2523	7.146	0.0000	0.0000
2025/11/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.40 Put	Bond Future	2.3100	0.0023	1.9000	0.0019	17.749	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.40 Call	Bond Future	13767.4400	13.7674	13943.6600	13.9437	1.280	0.0000	0.0000
2025/11/25	2037	05/02/2026	12.73 Call	Bond Future	20513.7000	20.5137	20690.3300	20.6903	0.861	0.0000	0.0000
2025/11/25	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2037	05/02/2026	12.27 Call	Bond Future	18270.6000	18.2706	18447.2300	18.4472	0.967	0.0000	0.0000
2025/11/25	2037	05/02/2026	12.27 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.90 Put	Bond Future	14.8300	0.0148	12.6200	0.0126	14.902	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.90 Call	Bond Future	11024.8100	11.0248	11199.2300	11.1992	1.582	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.86 Call	Bond Future	16191.7500	16.1918	16368.3200	16.3683	1.090	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.86 Put	Bond Future	0.2800	0.0003	0.2200	0.0002	21.429	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.36 Call	Bond Future	13552.0600	13.5521	13728.2000	13.7282	1.300	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.36 Put	Bond Future	2.7500	0.0028	2.2600	0.0023	17.818	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.65 Put	Bond Future	26.5200	0.0265	22.7600	0.0228	14.178	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.65 Call	Bond Future	9610.9400	9.6109	9783.8100	9.7838	1.799	0.0000	0.0000
2025/11/25	2037	05/02/2026		Bond Future	9.1042	96.0918	9.0777	96.2684	0.291	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.20 Call	Bond Future	12683.5000	12.6835	12859.2400	12.8592	1.386	0.0000	0.0000
2025/11/25	2037	05/02/2026	11.20 Put	Bond Future	5.3700	0.0054	4.4800	0.0045	16.574	0.0000	0.0000
2025/11/25	2037	05/02/2026	9.65 Call	Bond Future	3860.3200	3.8603	4003.7500	4.0038	3.715	0.0000	0.0000
2025/11/25	2037	05/02/2026	9.65 Put	Bond Future	318.1800	0.3182	284.9800	0.2850	10.434	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.10 Call	Bond Future	6433.8600	6.4339	6597.8100	6.5978	2.548	0.0000	0.0000
2025/11/25	2037	05/02/2026	10.10 Put	Bond Future	103.4800	0.1035	90.8000	0.0908	12.254	0.0000	0.0000
2025/11/25	2037	07/05/2026	9.00 Put	Bond Future	2330.5000	2.3305	2220.0300	2.2200	4.740	0.0000	0.0000
2025/11/25	2037	07/05/2026	9.00 Call	Bond Future	1210.8800	1.2109	1280.1200	1.2801	5.718	0.0000	0.0000
2025/11/25	2037	07/05/2026	9.49 Put	Bond Future	1099.0300	1.0990	1035.8100	1.0358	5.752	0.0000	0.0000
2025/11/25	2037	07/05/2026	9.49 Call	Bond Future	3158.2800	3.1583	3274.7700	3.2748	3.688	0.0000	0.0000
2025/11/25	2037	07/05/2026	10.06 Call	Bond Future	6060.0400	6.0600	6208.7000	6.2087	2.453	0.0000	0.0000
2025/11/25	2037	07/05/2026	10.06 Put	Bond Future	477.7900	0.4778	446.7400	0.4467	6.499	0.0000	0.0000
2025/11/25	2037	07/05/2026		Bond Future	9.1701	97.8352	9.1426	98.0149	0.300	0.0000	0.0000
2025/11/25	2037	07/05/2026	11.32 Call	Bond Future	12838.4200	12.8384	13011.6100	13.0116	1.349	0.0000	0.0000
2025/11/25	2037	07/05/2026	11.32 Put	Bond Future	85.1200	0.0851	78.6000	0.0786	7.660	0.0000	0.0000
2025/11/25	2037	07/05/2026	12.40 Call	Bond Future	18293.5300	18.2935	18472.6100	18.4726	0.979	0.0000	0.0000
2025/11/25	2037	07/05/2026	12.40 Put	Bond Future	5.9900	0.0060	5.3600	0.0054	10.518	0.0000	0.0000
2025/11/25	2037	07/05/2026	10.95 Put	Bond Future	142.9300	0.1429	132.4900	0.1325	7.304	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	
2025/11/25	2037	07/05/2026	10.95 Call	Bond Future	10874.1900	10.8742	11043.4600	11.0435	1.557	0.0000	0.0000
2025/11/25	2037	06/08/2026	11.30 Call	Bond Future	12285.8300	12.2858	12454.8400	12.4548	1.376	0.0000	0.0000
2025/11/25	2037	06/08/2026	11.30 Put	Bond Future	267.8400	0.2678	253.7000	0.2537	5.279	0.0000	0.0000
2025/11/25	2037	06/08/2026	10.70 Call	Bond Future	9224.8200	9.2248	9383.4800	9.3835	1.720	0.0000	0.0000
2025/11/25	2037	06/08/2026	10.70 Put	Bond Future	489.5300	0.4895	465.0400	0.4650	5.003	0.0000	0.0000
2025/11/25	2037	06/08/2026	10.02 Put	Bond Future	987.6000	0.9876	941.7800	0.9418	4.640	0.0000	0.0000
2025/11/25	2037	06/08/2026	10.02 Call	Bond Future	5785.3000	5.7853	5922.6300	5.9226	2.374	0.0000	0.0000
2025/11/25	2037	06/08/2026		Bond Future	9.2437	95.3504	9.2151	95.5336	0.309	0.0000	0.0000
2025/11/25	2037	06/08/2026	11.71 Call	Bond Future	14299.7100	14.2997	14474.8100	14.4748	1.225	0.0000	0.0000
2025/11/25	2037	06/08/2026	11.71 Put	Bond Future	136.2100	0.1362	128.1600	0.1282	5.910	0.0000	0.0000
2025/11/25	2037	05/11/2026		Bond Future	9.3179	97.0144	9.2881	97.2009	0.319	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.62 Call	Bond Future	8590.8600	8.5909	8742.3100	8.7423	1.763	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.62 Put	Bond Future	874.1100	0.8741	838.9800	0.8390	4.019	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.83 Call	Bond Future	9615.1700	9.6152	9771.7600	9.7718	1.629	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.83 Put	Bond Future	734.1200	0.7341	704.1300	0.7041	4.085	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.23 Call	Bond Future	6721.7100	6.7217	6860.9600	6.8610	2.072	0.0000	0.0000
2025/11/25	2037	05/11/2026	10.23 Put	Bond Future	1224.5500	1.2246	1177.2200	1.1772	3.865	0.0000	0.0000
2025/11/25	2037	05/11/2026	9.46 Put	Bond Future	2429.7600	2.4298	2345.2700	2.3453	3.477	0.0000	0.0000
2025/11/25	2037	05/11/2026	9.46 Call	Bond Future	3315.7200	3.3157	3417.8100	3.4178	3.079	0.0000	0.0000
2025/11/25	2037	04/02/2027		Bond Future	9.4066	94.4216	9.3756	94.6118	0.329	0.0000	0.0000
2025/11/25	2037	04/02/2027	9.51 Call	Bond Future	3383.5800	3.3836	3485.4200	3.4854	3.010	0.0000	0.0000
2025/11/25	2037	04/02/2027	9.51 Put	Bond Future	2752.1200	2.7521	2663.8100	2.6638	3.209	0.0000	0.0000
2025/11/25	2038	05/02/2026		Bond Future	151.2203	151.2203	151.5942	151.5942	0.247	0.0000	0.0000
2025/11/25	2038	05/02/2026	143.20 Call	Bond Future	8020.3300	8.0203	8394.2100	8.3942	4.662	0.0000	0.0000
2025/11/25	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2038	07/05/2026		Bond Future	154.0003	154.0003	154.3808	154.3808	0.247	0.0000	0.0000
2025/11/25	2038	07/05/2026	144.53 Call	Bond Future	9470.2500	9.4703	9850.7900	9.8508	4.018	0.0000	0.0000
2025/11/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2038	06/08/2026		Bond Future	154.6299	154.6299	155.0197	155.0197	0.252	0.0000	0.0000
2025/11/25	2038	06/08/2026	144.72 Call	Bond Future	9909.9200	9.9099	10299.6500	10.2997	3.933	0.0000	0.0000
2025/11/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2038	05/11/2026		Bond Future	157.3663	157.3663	157.7634	157.7634	0.252	0.0000	0.0000
2025/11/25	2038	05/11/2026	146.31 Call	Bond Future	11056.3400	11.0563	11453.3800	11.4534	3.591	0.0000	0.0000
2025/11/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2038	04/02/2027		Bond Future	157.8727	157.8727	158.2806	158.2806	0.258	0.0000	0.0000
2025/11/25	2038	04/02/2027	153.83 Call	Bond Future	4042.6600	4.0427	4450.5600	4.4506	10.090	0.0000	0.0000
2025/11/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2040	05/02/2026	10.35 Put	Bond Future	137.1700	0.1372	130.1900	0.1302	5.089	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
2025/11/25	2040	05/02/2026	10.35 Call	Bond Future	6371.1500	6.3712	6408.4300	6.4084	0.585	0.0000	0.0000
2025/11/25	2040	05/02/2026	10.75 Call	Bond Future	8935.5200	8.9355	8976.6100	8.9766	0.460	0.0000	0.0000
2025/11/25	2040	05/02/2026	10.75 Put	Bond Future	50.2100	0.0502	47.0400	0.0470	6.313	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.15 Call	Bond Future	11443.2300	11.4432	11486.0600	11.4861	0.374	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.15 Put	Bond Future	19.2300	0.0192	17.8000	0.0178	7.436	0.0000	0.0000
2025/11/25	2040	05/02/2026	13.23 Call	Bond Future	23011.1300	23.0111	23055.3900	23.0554	0.192	0.0000	0.0000
2025/11/25	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.82 Put	Bond Future	2.4300	0.0024	2.1800	0.0022	10.288	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.82 Call	Bond Future	15441.3500	15.4414	15485.3600	15.4854	0.285	0.0000	0.0000
2025/11/25	2040	05/02/2026		Bond Future	9.4733	96.6178	9.4674	96.6621	0.063	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.49 Call	Bond Future	13506.5000	13.5065	13550.0100	13.5500	0.322	0.0000	0.0000
2025/11/25	2040	05/02/2026	11.49 Put	Bond Future	9.0600	0.0091	8.3100	0.0083	8.278	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.80 Put	Bond Future	564.5100	0.5645	545.4900	0.5455	3.369	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.80 Call	Bond Future	2958.2000	2.9582	2983.4400	2.9834	0.853	0.0000	0.0000
2025/11/25	2040	05/02/2026	10.24 Call	Bond Future	5665.3100	5.6653	5700.9700	5.7010	0.629	0.0000	0.0000
2025/11/25	2040	05/02/2026	10.24 Put	Bond Future	180.9700	0.1810	172.3700	0.1724	4.752	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.05 Put	Bond Future	3436.0200	3.4360	3393.5300	3.3935	1.237	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.05 Call	Bond Future	202.4700	0.2025	204.2400	0.2042	0.874	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.20 Put	Bond Future	2515.7900	2.5158	2476.1600	2.4762	1.575	0.0000	0.0000
2025/11/25	2040	05/02/2026	9.20 Call	Bond Future	445.5200	0.4455	450.1500	0.4502	1.039	0.0000	0.0000
2025/11/25	2040	07/05/2026		Bond Future	9.5441	98.3707	9.5379	98.4157	0.064	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.67 Call	Bond Future	14051.7000	14.0517	14093.4900	14.0935	0.297	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.67 Put	Bond Future	107.0900	0.1071	103.8600	0.1039	3.016	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.22 Call	Bond Future	17098.4200	17.0984	17142.2500	17.1423	0.256	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.22 Put	Bond Future	31.4000	0.0314	30.2100	0.0302	3.790	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.72 Call	Bond Future	14332.3300	14.3323	14374.3800	14.3744	0.293	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.72 Put	Bond Future	96.3400	0.0963	93.3700	0.0934	3.083	0.0000	0.0000
2025/11/25	2040	07/05/2026	10.70 Put	Bond Future	412.6700	0.4127	403.3400	0.4033	2.261	0.0000	0.0000
2025/11/25	2040	07/05/2026	10.70 Call	Bond Future	8387.8600	8.3879	8423.5500	8.4236	0.425	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.53 Call	Bond Future	18764.1400	18.7641	18808.5300	18.8085	0.237	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.53 Put	Bond Future	14.8000	0.0148	14.1700	0.0142	4.257	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.03 Call	Bond Future	16057.4100	16.0574	16100.7200	16.1007	0.270	0.0000	0.0000
2025/11/25	2040	07/05/2026	12.03 Put	Bond Future	48.7300	0.0487	47.0200	0.0470	3.509	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.12 Put	Bond Future	239.3400	0.2393	233.2300	0.2332	2.553	0.0000	0.0000
2025/11/25	2040	07/05/2026	11.12 Call	Bond Future	10875.0200	10.8750	10913.9300	10.9139	0.358	0.0000	0.0000
2025/11/25	2040	06/08/2026		Bond Future	9.6221	95.6451	9.6158	95.6910	0.066	0.0000	0.0000
2025/11/25	2040	06/08/2026	12.19 Call	Bond Future	16348.6100	16.3486	16391.5800	16.3916	0.263	0.0000	0.0000
2025/11/25	2040	06/08/2026	12.19 Put	Bond Future	137.3900	0.1374	134.4000	0.1344	2.176	0.0000	0.0000
2025/11/25	2040	05/11/2026		Bond Future	9.7000	97.3140	9.6934	97.3610	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/25	2040	05/11/2026	11.06 Call	Bond Future	9897.7600	9.8978	9933.6200	9.9336	0.362	0.0000	0.0000
2025/11/25	2040	05/11/2026	11.06 Put	Bond Future	909.3800	0.9094	898.1900	0.8982	1.231	0.0000	0.0000
2025/11/25	2040	05/11/2026	11.27 Call	Bond Future	11031.7000	11.0317	11069.0000	11.0690	0.338	0.0000	0.0000
2025/11/25	2040	05/11/2026	11.27 Put	Bond Future	765.7900	0.7658	756.0400	0.7560	1.273	0.0000	0.0000
2025/11/25	2040	05/11/2026	10.67 Call	Bond Future	7807.7400	7.8077	7840.3200	7.8403	0.417	0.0000	0.0000
2025/11/25	2040	05/11/2026	10.67 Put	Bond Future	1267.2300	1.2672	1252.7600	1.2528	1.142	0.0000	0.0000
2025/11/25	2040	05/11/2026	9.91 Put	Bond Future	2500.6300	2.5006	2476.8400	2.4768	0.951	0.0000	0.0000
2025/11/25	2040	05/11/2026	9.91 Call	Bond Future	3973.7700	3.9738	3997.0300	3.9970	0.585	0.0000	0.0000
2025/11/25	2040	04/02/2027		Bond Future	9.7912	94.4756	9.7843	94.5238	0.071	0.0000	0.0000
2025/11/25	2040	04/02/2027	9.93 Call	Bond Future	4091.6800	4.0917	4114.7000	4.1147	0.563	0.0000	0.0000
2025/11/25	2040	04/02/2027	9.93 Put	Bond Future	3132.4400	3.1324	3107.2600	3.1073	0.804	0.0000	0.0000
2025/11/25	2043	05/02/2026		Bond Future	116.9678	116.9678	117.7760	117.7760	0.691	0.0000	0.0000
2025/11/25	2043	05/02/2026	109.66 Call	Bond Future	7309.1112	7.3091	8116.3775	8.1164	11.045	0.0000	0.0000
2025/11/25	2043	05/02/2026	109.66 Put	Bond Future	1.3212	0.0013	0.3975	0.0004	69.914	0.0000	0.0000
2025/11/25	2043	07/05/2026		Bond Future	119.1179	119.1179	119.9410	119.9410	0.691	0.0000	0.0000
2025/11/25	2043	07/05/2026	111.70 Call	Bond Future	7461.6617	7.4617	8265.9960	8.2660	10.780	0.0000	0.0000
2025/11/25	2043	07/05/2026	111.70 Put	Bond Future	43.7317	0.0437	24.9560	0.0250	42.934	0.0000	0.0000
2025/11/25	2043	06/08/2026		Bond Future	118.4513	118.4513	119.2922	119.2922	0.710	0.0000	0.0000
2025/11/25	2043	06/08/2026	110.88 Call	Bond Future	7709.6220	7.7096	8505.6755	8.5057	10.325	0.0000	0.0000
2025/11/25	2043	06/08/2026	110.88 Put	Bond Future	138.3120	0.1383	93.5055	0.0935	32.395	0.0000	0.0000
2025/11/25	2043	05/11/2026		Bond Future	120.5465	120.5465	121.4025	121.4025	0.710	0.0000	0.0000
2025/11/25	2043	05/11/2026	112.84 Call	Bond Future	7960.9791	7.9610	8748.6193	8.7486	9.894	0.0000	0.0000
2025/11/25	2043	05/11/2026	112.84 Put	Bond Future	254.5091	0.2545	186.0893	0.1861	26.883	0.0000	0.0000
2025/11/25	2043	04/02/2027		Bond Future	119.7462	119.7462	120.6221	120.6221	0.731	0.0000	0.0000
2025/11/25	2043	04/02/2027	117.63 Call	Bond Future	3882.9806	3.8830	4456.0795	4.4561	14.759	0.0000	0.0000
2025/11/25	2043	04/02/2027	117.63 Put	Bond Future	1766.8106	1.7668	1464.0195	1.4640	17.138	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.25 Call	Bond Future	11322.8800	11.3229	11327.2900	11.3273	0.039	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.25 Put	Bond Future	36.8900	0.0369	35.1100	0.0351	4.825	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.50 Call	Bond Future	12901.4300	12.9014	12906.4400	12.9064	0.039	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.50 Put	Bond Future	21.7700	0.0218	20.5900	0.0206	5.420	0.0000	0.0000
2025/11/25	2044	05/02/2026	10.90 Put	Bond Future	81.1300	0.0811	77.9500	0.0780	3.920	0.0000	0.0000
2025/11/25	2044	05/02/2026	10.90 Call	Bond Future	9049.3500	9.0494	9052.3600	9.0524	0.033	0.0000	0.0000
2025/11/25	2044	05/02/2026	10.07 Put	Bond Future	590.0900	0.5901	579.6900	0.5797	1.762	0.0000	0.0000
2025/11/25	2044	05/02/2026	10.07 Call	Bond Future	3627.2700	3.6273	3623.0600	3.6231	0.116	0.0000	0.0000
2025/11/25	2044	05/02/2026		Bond Future	9.6773	92.4074	9.6765	92.4136	0.008	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.56 Call	Bond Future	13272.3100	13.2723	13277.5000	13.2775	0.039	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.56 Put	Bond Future	17.5800	0.0176	16.5800	0.0166	5.688	0.0000	0.0000
2025/11/25	2044	05/02/2026	10.00 Put	Bond Future	699.2600	0.6993	688.1100	0.6881	1.595	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	
2025/11/25	2044	05/02/2026	10.00 Call	Bond Future	3206.4400	3.2064	3201.4800	3.2015	0.155	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.45 Call	Bond Future	12589.0900	12.5891	12593.9900	12.5940	0.039	0.0000	0.0000
2025/11/25	2044	05/02/2026	11.45 Put	Bond Future	24.1500	0.0242	22.8600	0.0229	5.342	0.0000	0.0000
2025/11/25	2044	07/05/2026	Put	Bond Future	6513.1700	6.5132	6503.0800	6.5031	0.155	0.0000	0.0000
2025/11/25	2044	07/05/2026	Call	Bond Future	597.0700	0.5971	593.2400	0.5932	0.641	0.0000	0.0000
2025/11/25	2044	07/05/2026	10.00 Call	Bond Future	3455.8800	3.4559	3453.1000	3.4531	0.080	0.0000	0.0000
2025/11/25	2044	07/05/2026	10.00 Put	Bond Future	1504.7100	1.5047	1495.6700	1.4957	0.601	0.0000	0.0000
2025/11/25	2044	07/05/2026		Bond Future	9.7466	94.0839	9.7458	94.0902	0.008	0.0000	0.0000
2025/11/25	2044	07/05/2026	11.80 Call	Bond Future	14271.4300	14.2714	14275.2400	14.2752	0.027	0.0000	0.0000
2025/11/25	2044	07/05/2026	11.80 Put	Bond Future	139.2800	0.1393	136.8300	0.1368	1.759	0.0000	0.0000
2025/11/25	2044	06/08/2026		Bond Future	9.8225	91.4058	9.8216	91.4123	0.009	0.0000	0.0000
2025/11/25	2044	06/08/2026	12.42 Call	Bond Future	17224.9100	17.2249	17229.6000	17.2296	0.027	0.0000	0.0000
2025/11/25	2044	06/08/2026	12.42 Put	Bond Future	148.6900	0.1487	146.9000	0.1469	1.204	0.0000	0.0000
2025/11/25	2044	05/11/2026		Bond Future	9.8976	93.0007	9.8967	93.0075	0.009	0.0000	0.0000
2025/11/25	2044	05/11/2026	11.34 Call	Bond Future	11028.8900	11.0289	11030.6800	11.0307	0.016	0.0000	0.0000
2025/11/25	2044	05/11/2026	11.34 Put	Bond Future	1001.2500	1.0013	996.2000	0.9962	0.504	0.0000	0.0000
2025/11/25	2044	04/02/2027		Bond Future	9.9845	90.2134	9.9835	90.2208	0.010	0.0000	0.0000
2025/11/25	2044	04/02/2027	10.18 Call	Bond Future	4603.5800	4.6036	4603.5000	4.6035	0.002	0.0000	0.0000
2025/11/25	2044	04/02/2027	10.18 Put	Bond Future	3159.0300	3.1590	3151.6200	3.1516	0.235	0.0000	0.0000
2025/11/25	2046	05/02/2026		Bond Future	133.0830	133.0830	133.0696	133.0696	0.010	0.0000	0.0000
2025/11/25	2046	05/02/2026	121.65 Call	Bond Future	11433.0000	11.4330	11419.5800	11.4196	0.117	0.0000	0.0000
2025/11/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2046	07/05/2026		Bond Future	133.2351	133.2351	133.2220	133.2220	0.010	0.0000	0.0000
2025/11/25	2046	07/05/2026	124.95 Call	Bond Future	8285.0600	8.2851	8271.9800	8.2720	0.158	0.0000	0.0000
2025/11/25	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2046	06/08/2026		Bond Future	135.6847	135.6847	135.6716	135.6716	0.010	0.0000	0.0000
2025/11/25	2046	06/08/2026	122.38 Call	Bond Future	13304.6700	13.3047	13291.6100	13.2916	0.098	0.0000	0.0000
2025/11/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2046	05/11/2026		Bond Future	135.7550	135.7550	135.7444	135.7444	0.008	0.0000	0.0000
2025/11/25	2046	05/11/2026	125.48 Call	Bond Future	10275.0000	10.2750	10264.4400	10.2644	0.103	0.0000	0.0000
2025/11/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2046	04/02/2027		Bond Future	138.1171	138.1171	138.1069	138.1069	0.007	0.0000	0.0000
2025/11/25	2046	04/02/2027	131.09 Call	Bond Future	7027.1100	7.0271	7016.8900	7.0169	0.145	0.0000	0.0000
2025/11/25	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2050	05/02/2026		Bond Future	133.2048	133.2048	132.7417	132.7417	0.348	0.0000	0.0000
2025/11/25	2050	05/02/2026	122.82 Call	Bond Future	10384.7700	10.3848	9921.7000	9.9217	4.459	0.0000	0.0000
2025/11/25	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2050	07/05/2026		Bond Future	135.6534	135.6534	135.1819	135.1819	0.348	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	
2025/11/25	2050	07/05/2026	124.07 Call	Bond Future	11583.4300	11.5834	11111.8500	11.1119	4.071	0.0000	0.0000
2025/11/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2050	06/08/2026		Bond Future	135.6951	135.6951	135.2169	135.2169	0.352	0.0000	0.0000
2025/11/25	2050	06/08/2026	123.27 Call	Bond Future	12425.0600	12.4251	11946.8900	11.9469	3.848	0.0000	0.0000
2025/11/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2050	05/11/2026		Bond Future	138.0964	138.0964	137.6101	137.6101	0.352	0.0000	0.0000
2025/11/25	2050	05/11/2026	123.84 Call	Bond Future	14256.3500	14.2564	13770.0800	13.7701	3.411	0.0000	0.0000
2025/11/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	2050	04/02/2027		Bond Future	138.0115	138.0115	137.5207	137.5207	0.356	0.0000	0.0000
2025/11/25	2050	04/02/2027	132.39 Call	Bond Future	5621.5000	5.6215	5130.7200	5.1307	8.730	0.0000	0.0000
2025/11/25	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	AL37	05/02/2026		Index Future	1251.1650	1251.1650	1252.4860	1252.4860	0.106	0.0000	0.0000
2025/11/25	AL37	07/05/2026		Index Future	1273.8590	1273.8590	1275.2030	1275.2030	0.106	0.0000	0.0000
2025/11/25	AL37	06/08/2026		Index Future	1296.7400	1296.7400	1298.1100	1298.1100	0.106	0.0000	0.0000
2025/11/25	AL37	05/11/2026		Index Future	1319.6710	1319.6710	1321.0690	1321.0690	0.106	0.0000	0.0000
2025/11/25	AL37	04/02/2027		Index Future	1342.3870	1342.3870	1343.8130	1343.8130	0.106	0.0000	0.0000
2025/11/25	AL7T	05/02/2026		Index Future	1588.3180	1588.3180	1590.9240	1590.9240	0.164	0.0000	0.0000
2025/11/25	AL7T	07/05/2026		Index Future	1617.1270	1617.1270	1619.7790	1619.7790	0.164	0.0000	0.0000
2025/11/25	AL7T	06/08/2026		Index Future	1646.1740	1646.1740	1648.8770	1648.8770	0.164	0.0000	0.0000
2025/11/25	AL7T	05/11/2026		Index Future	1675.2850	1675.2850	1678.0390	1678.0390	0.164	0.0000	0.0000
2025/11/25	AL7T	04/02/2027		Index Future	1704.1220	1704.1220	1706.9290	1706.9290	0.165	0.0000	0.0000
2025/11/25	ALBI	05/02/2026		Index Future	1339.4320	1339.4320	1340.6130	1340.6130	0.088	0.0000	0.0000
2025/11/25	ALBI	07/05/2026		Index Future	1363.7270	1363.7270	1364.9290	1364.9290	0.088	0.0000	0.0000
2025/11/25	ALBI	06/08/2026		Index Future	1388.2220	1388.2220	1389.4480	1389.4480	0.088	0.0000	0.0000
2025/11/25	ALBI	05/11/2026		Index Future	1412.7710	1412.7710	1414.0220	1414.0220	0.089	0.0000	0.0000
2025/11/25	ALBI	04/02/2027		Index Future	1437.0900	1437.0900	1438.3660	1438.3660	0.089	0.0000	0.0000
2025/11/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/25	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	
2025/11/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/25	ES33	05/02/2026		Bond Future	9.2530	93.6428	9.2261	93.7788	0.291	0.0000	0.0000
2025/11/25	ES33	05/02/2026	11.49 Call	Bond Future	10447.3100	10.4473	10583.3400	10.5833	1.302	0.0000	0.0000
2025/11/25	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES33	07/05/2026		Bond Future	9.3342	91.5703	9.3060	91.7088	0.302	0.0000	0.0000
2025/11/25	ES33	07/05/2026	11.69 Call	Bond Future	10689.7800	10.6898	10828.2200	10.8282	1.295	0.0000	0.0000
2025/11/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES33	06/08/2026		Bond Future	9.4239	93.2534	9.3943	93.3946	0.314	0.0000	0.0000
2025/11/25	ES33	06/08/2026	12.02 Call	Bond Future	11384.7600	11.3848	11525.9300	11.5259	1.240	0.0000	0.0000
2025/11/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES33	05/11/2026		Bond Future	9.5283	91.1108	9.4972	91.2547	0.326	0.0000	0.0000
2025/11/25	ES33	05/11/2026	10.83 Call	Bond Future	5782.3900	5.7824	5926.3000	5.9263	2.489	0.0000	0.0000
2025/11/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES33	04/02/2027		Bond Future	9.6560	92.6933	9.6233	92.8400	0.339	0.0000	0.0000
2025/11/25	ES33	04/02/2027	9.70 Call	Bond Future	196.7200	0.1967	343.4600	0.3435	74.593	0.0000	0.0000
2025/11/25	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES42	05/02/2026		Bond Future	9.8680	91.5454	9.8620	91.5894	0.061	0.0000	0.0000
2025/11/25	ES42	05/02/2026	11.85 Call	Bond Future	12945.6300	12.9456	12989.6600	12.9897	0.340	0.0000	0.0000
2025/11/25	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES42	07/05/2026		Bond Future	9.9425	88.9636	9.9363	89.0084	0.062	0.0000	0.0000
2025/11/25	ES42	07/05/2026	12.20 Call	Bond Future	14322.1400	14.3221	14366.9700	14.3670	0.313	0.0000	0.0000
2025/11/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES42	06/08/2026		Bond Future	10.0209	90.5983	10.0144	90.6441	0.064	0.0000	0.0000
2025/11/25	ES42	06/08/2026	12.65 Call	Bond Future	16124.0000	16.1240	16169.7400	16.1697	0.284	0.0000	0.0000
2025/11/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES42	05/11/2026		Bond Future	10.1059	87.9370	10.0992	87.9839	0.066	0.0000	0.0000
2025/11/25	ES42	05/11/2026	11.66 Call	Bond Future	9972.2300	9.9722	10019.0700	10.0191	0.470	0.0000	0.0000
2025/11/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	ES42	04/02/2027		Bond Future	10.2023	89.4625	10.1953	89.5104	0.068	0.0000	0.0000
2025/11/25	ES42	04/02/2027	10.29 Call	Bond Future	602.5500	0.6026	650.4700	0.6505	7.953	0.0000	0.0000
2025/11/25	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
2025/11/25	GOVI	05/02/2026		GOVI	1314.9150	1314.9150	1316.0190	1316.0190	0.084	0.0000
2025/11/25	GOVI	05/02/2026	1,150. Call 00	GOVI	1649150.0000	164.9150	1660190.0000	166.0190	0.669	0.0000
2025/11/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/25	GOVI	07/05/2026		GOVI	1338.7650	1338.7650	1339.8880	1339.8880	0.084	0.0000
2025/11/25	GOVI	07/05/2026	1,177. Call 00	GOVI	1617650.0000	161.7650	1628880.0000	162.8880	0.694	0.0000
2025/11/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/25	GOVI	06/08/2026		GOVI	1362.8120	1362.8120	1363.9580	1363.9580	0.084	0.0000
2025/11/25	GOVI	06/08/2026	1,189. Call 00	GOVI	1738120.0000	173.8120	1749580.0000	174.9580	0.659	0.0000
2025/11/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/25	GOVI	05/11/2026		GOVI	1386.9120	1386.9120	1388.0810	1388.0810	0.084	0.0000
2025/11/25	GOVI	05/11/2026	1,277. Call 00	GOVI	1099120.0000	109.9120	1110810.0000	111.0810	1.064	0.0000
2025/11/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/25	GOVI	04/02/2027		GOVI	1410.7850	1410.7850	1411.9790	1411.9790	0.085	0.0000
2025/11/25	GOVI	04/02/2027	1,369. Call 00	GOVI	417850.0000	41.7850	429790.0000	42.9790	2.857	0.0000
2025/11/25	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/25	I258	05/02/2026		Bond Future	120.5508	120.5508	120.5379	120.5379	0.011	0.0000
2025/11/25	I258	05/02/2026	111.65 Call	Bond Future	8909.8670	8.9099	8896.5718	8.8966	0.149	0.0000
2025/11/25	I258	05/02/2026	111.65 Put	Bond Future	9.1170	0.0091	8.6918	0.0087	4.664	0.0000
2025/11/25	I258	07/05/2026		Bond Future	122.7669	122.7669	122.7537	122.7537	0.011	0.0000
2025/11/25	I258	07/05/2026	113.73 Call	Bond Future	9179.8441	9.1798	9165.3289	9.1653	0.158	0.0000
2025/11/25	I258	07/05/2026	113.73 Put	Bond Future	142.9741	0.1430	141.6689	0.1417	0.913	0.0000
2025/11/25	I258	06/08/2026		Bond Future	122.1674	122.1674	122.1566	122.1566	0.009	0.0000
2025/11/25	I258	06/08/2026	112.95 Call	Bond Future	9586.9337	9.5869	9574.5663	9.5746	0.129	0.0000
2025/11/25	I258	06/08/2026	112.95 Put	Bond Future	369.5237	0.3695	367.9763	0.3680	0.419	0.0000
2025/11/25	I258	05/11/2026		Bond Future	124.3284	124.3284	124.3177	124.3177	0.009	0.0000
2025/11/25	I258	05/11/2026	114.95 Call	Bond Future	10003.3153	10.0033	9991.2516	9.9913	0.121	0.0000
2025/11/25	I258	05/11/2026	114.95 Put	Bond Future	624.9153	0.6249	623.5216	0.6235	0.223	0.0000
2025/11/25	I258	04/02/2027		Bond Future	123.5940	123.5940	123.5881	123.5881	0.005	0.0000
2025/11/25	I258	04/02/2027	118.90 Call	Bond Future	6800.8818	6.8009	6792.6752	6.7927	0.121	0.0000
2025/11/25	I258	04/02/2027	118.90 Put	Bond Future	2106.8918	2.1069	2104.5552	2.1046	0.111	0.0000
2025/11/25	IGOV	05/02/2026		Index Future	419.2680	419.2680	419.3840	419.3840	0.028	0.0000
2025/11/25	IGOV	07/05/2026		Index Future	426.9750	426.9750	427.0920	427.0920	0.027	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
2025/11/25	IGOV	06/08/2026		Index Future	434.7440	434.7440	434.8640	434.8640	0.028	0.0000
2025/11/25	IGOV	05/11/2026		Index Future	442.5300	442.5300	442.6530	442.6530	0.028	0.0000
2025/11/25	IGOV	04/02/2027		Index Future	450.2430	450.2430	450.3710	450.3710	0.028	0.0000
2025/11/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/11/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/11/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/11/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/11/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/11/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/11/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/11/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/11/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/11/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/11/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/11/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/11/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/11/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/11/25	R033	05/02/2026		Bond Future	8.2942	112.6831	8.2728	112.8033	0.258	0.0000
2025/11/25	R033	05/02/2026	10.49 Call	Bond Future	11510.9500	11.5110	11627.4300	11.6274	1.012	0.0000
2025/11/25	R033	05/02/2026	10.49 Put	Bond Future	37.5800	0.0376	33.8800	0.0339	9.846	0.0000
2025/11/25	R033	07/05/2026		Bond Future	8.3417	109.6845	8.3192	109.8068	0.269	0.0000
2025/11/25	R033	07/05/2026	10.38 Call	Bond Future	10678.7300	10.6787	10788.2900	10.7883	1.026	0.0000
2025/11/25	R033	07/05/2026	10.38 Put	Bond Future	282.4700	0.2825	269.7500	0.2698	4.503	0.0000
2025/11/25	R033	06/08/2026		Bond Future	8.3960	111.6745	8.3723	111.7992	0.282	0.0000
2025/11/25	R033	06/08/2026	10.25 Call	Bond Future	10007.3400	10.0073	10109.0900	10.1091	1.017	0.0000
2025/11/25	R033	06/08/2026	10.25 Put	Bond Future	787.1200	0.7871	764.1600	0.7642	2.917	0.0000
2025/11/25	R033	05/11/2026		Bond Future	8.4610	108.5843	8.4360	108.7115	0.295	0.0000
2025/11/25	R033	05/11/2026	9.33 Call	Bond Future	5924.9900	5.9250	6011.4100	6.0114	1.459	0.0000
2025/11/25	R033	05/11/2026	9.33 Put	Bond Future	1617.5600	1.6176	1576.8300	1.5768	2.518	0.0000
2025/11/25	R033	04/02/2027		Bond Future	8.5447	110.4457	8.5183	110.5754	0.309	0.0000
2025/11/25	R033	04/02/2027	8.65 Call	Bond Future	3661.4300	3.6614	3727.9300	3.7279	1.816	0.0000
2025/11/25	R033	04/02/2027	8.65 Put	Bond Future	3146.6900	3.1467	3083.4500	3.0835	2.010	0.0000
2025/11/25	R035	05/02/2026	11.00 Put	Bond Future	1.3600	0.0014	1.1000	0.0011	19.118	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
2025/11/25	R035	05/02/2026	11.00 Call	Bond Future	13252.6700	13.2527	13418.1200	13.4181	1.248	0.0000	0.0000
2025/11/25	R035	05/02/2026	11.17 Call	Bond Future	14126.8900	14.1269	14292.4800	14.2925	1.172	0.0000	0.0000
2025/11/25	R035	05/02/2026	11.17 Put	Bond Future	0.6100	0.0006	0.4900	0.0005	19.672	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.67 Call	Bond Future	11524.0800	11.5241	11688.9400	11.6889	1.431	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.67 Put	Bond Future	5.0000	0.0050	4.1500	0.0042	17.000	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.17 Put	Bond Future	17.6500	0.0177	14.9200	0.0149	15.467	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.17 Call	Bond Future	8824.7300	8.8247	8987.7100	8.9877	1.847	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.44 Put	Bond Future	8.8000	0.0088	7.3600	0.0074	16.364	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.44 Call	Bond Future	10293.6600	10.2937	10457.9300	10.4579	1.596	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.94 Put	Bond Future	1.7900	0.0018	1.4600	0.0015	18.436	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.94 Call	Bond Future	12941.4800	12.9415	13106.8600	13.1069	1.278	0.0000	0.0000
2025/11/25	R035	05/02/2026	12.44 Call	Bond Future	20307.8000	20.3078	20473.5100	20.4735	0.816	0.0000	0.0000
2025/11/25	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R035	05/02/2026		Bond Future	8.6711	105.2487	8.6445	105.4144	0.306	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.79 Call	Bond Future	12157.6700	12.1577	12322.7700	12.3228	1.358	0.0000	0.0000
2025/11/25	R035	05/02/2026	10.79 Put	Bond Future	3.4800	0.0035	2.8700	0.0029	17.529	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.64 Call	Bond Future	5886.7600	5.8868	6042.5100	6.0425	2.646	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.64 Put	Bond Future	74.1400	0.0741	64.1800	0.0642	13.434	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.14 Call	Bond Future	3160.5500	3.1606	3293.7200	3.2937	4.214	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.14 Put	Bond Future	291.1100	0.2911	258.5700	0.2586	11.178	0.0000	0.0000
2025/11/25	R035	05/02/2026	8.64 Put	Bond Future	1138.2200	1.1382	1046.2300	1.0462	8.082	0.0000	0.0000
2025/11/25	R035	05/02/2026	8.64 Call	Bond Future	944.3300	0.9443	1018.0500	1.0181	7.807	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.25 Call	Bond Future	3742.2400	3.7422	3882.7300	3.8827	3.754	0.0000	0.0000
2025/11/25	R035	05/02/2026	9.25 Put	Bond Future	215.1800	0.2152	189.9600	0.1900	11.720	0.0000	0.0000
2025/11/25	R035	05/02/2026	8.85 Put	Bond Future	647.3300	0.6473	585.6900	0.5857	9.522	0.0000	0.0000
2025/11/25	R035	05/02/2026	8.85 Call	Bond Future	1755.0200	1.7550	1859.0900	1.8591	5.930	0.0000	0.0000
2025/11/25	R035	07/05/2026	8.29 Put	Bond Future	3195.8200	3.1958	3065.2100	3.0652	4.087	0.0000	0.0000
2025/11/25	R035	07/05/2026	8.29 Call	Bond Future	508.4600	0.5085	546.5700	0.5466	7.495	0.0000	0.0000
2025/11/25	R035	07/05/2026	8.79 Put	Bond Future	1481.9700	1.4820	1401.7100	1.4017	5.416	0.0000	0.0000
2025/11/25	R035	07/05/2026	8.79 Call	Bond Future	1886.8100	1.8868	1975.2700	1.9753	4.688	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.20 Call	Bond Future	3636.5800	3.6366	3756.9800	3.7570	3.311	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.20 Put	Bond Future	785.1900	0.7852	736.8700	0.7369	6.154	0.0000	0.0000
2025/11/25	R035	07/05/2026		Bond Future	8.7234	102.6560	8.6958	102.8248	0.317	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.86 Call	Bond Future	12061.4400	12.0614	12224.8400	12.2248	1.355	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.86 Put	Bond Future	65.6800	0.0657	60.3600	0.0604	8.100	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.66 Call	Bond Future	11050.2800	11.0503	11211.6500	11.2117	1.460	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.66 Put	Bond Future	95.0100	0.0950	87.6600	0.0877	7.736	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.16 Call	Bond Future	8471.7500	8.4718	8626.6300	8.6266	1.828	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.16 Put	Bond Future	189.0500	0.1891	175.2100	0.1752	7.321	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
2025/11/25	R035	07/05/2026	9.66 Put	Bond Future	394.5400	0.3945	367.8800	0.3679	6.757	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.66 Call	Bond Future	5899.1000	5.8991	6041.1600	6.0412	2.408	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.71 Call	Bond Future	11305.9200	11.3059	11467.7200	11.4677	1.431	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.71 Put	Bond Future	89.0200	0.0890	82.1000	0.0821	7.774	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.21 Call	Bond Future	8730.6700	8.7307	8886.4300	8.8864	1.784	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.21 Put	Bond Future	176.0400	0.1760	163.0800	0.1631	7.362	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.71 Put	Bond Future	367.2000	0.3672	342.1900	0.3422	6.811	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.71 Call	Bond Future	6154.4600	6.1545	6298.1700	6.2982	2.335	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.64 Call	Bond Future	10947.9100	10.9479	11109.0900	11.1091	1.472	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.64 Put	Bond Future	97.5700	0.0976	90.0300	0.0900	7.728	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.14 Call	Bond Future	8368.2300	8.3682	8522.7500	8.5228	1.847	0.0000	0.0000
2025/11/25	R035	07/05/2026	10.14 Put	Bond Future	194.6000	0.1946	180.4000	0.1804	7.297	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.64 Put	Bond Future	406.1800	0.4062	378.8200	0.3788	6.736	0.0000	0.0000
2025/11/25	R035	07/05/2026	9.64 Call	Bond Future	5797.3500	5.7974	5938.7100	5.9387	2.438	0.0000	0.0000
2025/11/25	R035	06/08/2026	10.22 Call	Bond Future	8505.5500	8.5056	8655.7000	8.6557	1.765	0.0000	0.0000
2025/11/25	R035	06/08/2026	10.22 Put	Bond Future	406.8100	0.4068	385.1000	0.3851	5.337	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.72 Call	Bond Future	6094.7400	6.0947	6230.9100	6.2309	2.234	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.72 Put	Bond Future	712.8900	0.7129	677.2000	0.6772	5.006	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.22 Put	Bond Future	1255.2700	1.2553	1197.2100	1.1972	4.625	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.22 Call	Bond Future	3814.9200	3.8149	3928.7200	3.9287	2.983	0.0000	0.0000
2025/11/25	R035	06/08/2026	10.13 Call	Bond Future	8066.3600	8.0664	8214.4900	8.2145	1.836	0.0000	0.0000
2025/11/25	R035	06/08/2026	10.13 Put	Bond Future	449.0900	0.4491	425.3600	0.4254	5.284	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.63 Call	Bond Future	5669.0200	5.6690	5801.9300	5.8019	2.344	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.63 Put	Bond Future	787.2600	0.7873	748.3100	0.7483	4.948	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.13 Put	Bond Future	1392.5300	1.3925	1329.2600	1.3293	4.544	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.13 Call	Bond Future	3432.6600	3.4327	3541.2500	3.5413	3.163	0.0000	0.0000
2025/11/25	R035	06/08/2026		Bond Future	8.7825	104.5189	8.7536	104.6907	0.329	0.0000	0.0000
2025/11/25	R035	06/08/2026	11.06 Call	Bond Future	12574.3200	12.5743	12737.8600	12.7379	1.301	0.0000	0.0000
2025/11/25	R035	06/08/2026	11.06 Put	Bond Future	136.2200	0.1362	127.9000	0.1279	6.108	0.0000	0.0000
2025/11/25	R035	06/08/2026	8.29 Put	Bond Future	3735.0800	3.7351	3607.6200	3.6076	3.413	0.0000	0.0000
2025/11/25	R035	06/08/2026	8.29 Call	Bond Future	749.4700	0.7495	793.8700	0.7939	5.924	0.0000	0.0000
2025/11/25	R035	06/08/2026	8.79 Put	Bond Future	2073.6900	2.0737	1987.0700	1.9871	4.177	0.0000	0.0000
2025/11/25	R035	06/08/2026	8.79 Call	Bond Future	2118.5400	2.1185	2203.7800	2.2038	4.024	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.39 Call	Bond Future	4563.5400	4.5635	4686.1600	4.6862	2.687	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.39 Put	Bond Future	1032.2400	1.0322	983.0000	0.9830	4.770	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.71 Call	Bond Future	6047.3800	6.0474	6183.2000	6.1832	2.246	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.71 Put	Bond Future	720.9300	0.7209	684.8900	0.6849	4.999	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.21 Call	Bond Future	3772.0200	3.7720	3885.2600	3.8853	3.002	0.0000	0.0000
2025/11/25	R035	06/08/2026	9.21 Put	Bond Future	1269.9100	1.2699	1211.2900	1.2113	4.616	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	
2025/11/25	R035	06/08/2026	8.71 Put	Bond Future	2279.8100	2.2798	2186.9400	2.1869	4.074	0.0000	0.0000
2025/11/25	R035	06/08/2026	8.71 Call	Bond Future	1847.5700	1.8476	1926.5600	1.9266	4.275	0.0000	0.0000
2025/11/25	R035	05/11/2026	9.80 Call	Bond Future	6293.8700	6.2939	6427.5700	6.4276	2.124	0.0000	0.0000
2025/11/25	R035	05/11/2026	9.80 Put	Bond Future	990.8100	0.9908	949.3500	0.9494	4.184	0.0000	0.0000
2025/11/25	R035	05/11/2026	9.30 Call	Bond Future	4144.1500	4.1442	4257.0500	4.2571	2.724	0.0000	0.0000
2025/11/25	R035	05/11/2026	9.30 Put	Bond Future	1594.8300	1.5948	1532.5700	1.5326	3.904	0.0000	0.0000
2025/11/25	R035	05/11/2026	8.80 Put	Bond Future	2597.7400	2.5977	2506.2100	2.5062	3.523	0.0000	0.0000
2025/11/25	R035	05/11/2026	8.80 Call	Bond Future	2288.7400	2.2887	2372.3700	2.3724	3.654	0.0000	0.0000
2025/11/25	R035	05/11/2026		Bond Future	8.8532	101.8443	8.8230	102.0195	0.341	0.0000	0.0000
2025/11/25	R035	05/11/2026	10.03 Call	Bond Future	7329.8000	7.3298	7470.7600	7.4708	1.923	0.0000	0.0000
2025/11/25	R035	05/11/2026	10.03 Put	Bond Future	793.9500	0.7940	759.7500	0.7598	4.308	0.0000	0.0000
2025/11/25	R035	04/02/2027		Bond Future	8.9406	103.5914	8.9090	103.7700	0.354	0.0000	0.0000
2025/11/25	R035	04/02/2027	9.02 Call	Bond Future	2910.7700	2.9108	3004.9500	3.0050	3.236	0.0000	0.0000
2025/11/25	R035	04/02/2027	9.02 Put	Bond Future	2464.2500	2.4643	2379.8800	2.3799	3.424	0.0000	0.0000
2025/11/25	R038	05/02/2026		Bond Future	9.1986	116.0546	9.1720	116.2629	0.289	0.0000	0.0000
2025/11/25	R038	05/02/2026	11.44 Call	Bond Future	15771.9200	15.7719	15979.7400	15.9797	1.318	0.0000	0.0000
2025/11/25	R038	05/02/2026	11.44 Put	Bond Future	2.5600	0.0026	2.0800	0.0021	18.750	0.0000	0.0000
2025/11/25	R038	07/05/2026		Bond Future	9.2657	112.6759	9.2381	112.8879	0.297	0.0000	0.0000
2025/11/25	R038	07/05/2026	11.40 Call	Bond Future	14911.2700	14.9113	15116.4000	15.1164	1.376	0.0000	0.0000
2025/11/25	R038	07/05/2026	11.40 Put	Bond Future	84.5900	0.0846	77.7700	0.0778	8.062	0.0000	0.0000
2025/11/25	R038	06/08/2026		Bond Future	9.3386	114.7201	9.3099	114.9361	0.307	0.0000	0.0000
2025/11/25	R038	06/08/2026	11.77 Call	Bond Future	16527.4500	16.5275	16733.6500	16.7337	1.248	0.0000	0.0000
2025/11/25	R038	06/08/2026	11.77 Put	Bond Future	164.2300	0.1642	154.4600	0.1545	5.949	0.0000	0.0000
2025/11/25	R038	05/11/2026		Bond Future	9.4190	111.2419	9.3891	111.4620	0.316	0.0000	0.0000
2025/11/25	R038	05/11/2026	10.72 Call	Bond Future	9901.5100	9.9015	10083.6800	10.0837	1.840	0.0000	0.0000
2025/11/25	R038	05/11/2026	10.72 Put	Bond Future	865.5000	0.8655	827.5700	0.8276	4.382	0.0000	0.0000
2025/11/25	R038	04/02/2027		Bond Future	9.5132	113.1484	9.4822	113.3726	0.326	0.0000	0.0000
2025/11/25	R038	04/02/2027	9.60 Call	Bond Future	4033.6500	4.0337	4152.2300	4.1522	2.940	0.0000	0.0000
2025/11/25	R038	04/02/2027	9.60 Put	Bond Future	3410.5700	3.4106	3304.9500	3.3050	3.097	0.0000	0.0000
2025/11/25	R053	05/02/2026		Bond Future	9.5154	124.6122	9.5147	124.6200	0.007	0.0000	0.0000
2025/11/25	R053	05/02/2026	11.49 Call	Bond Future	19295.4700	19.2955	19302.2600	19.3023	0.035	0.0000	0.0000
2025/11/25	R053	05/02/2026	11.49 Put	Bond Future	17.0900	0.0171	16.0500	0.0161	6.085	0.0000	0.0000
2025/11/25	R053	07/05/2026		Bond Future	9.5729	121.0116	9.5722	121.0195	0.007	0.0000	0.0000
2025/11/25	R053	07/05/2026	11.69 Call	Bond Future	20402.6500	20.4027	20407.4800	20.4075	0.024	0.0000	0.0000
2025/11/25	R053	07/05/2026	11.69 Put	Bond Future	166.2100	0.1662	163.1900	0.1632	1.817	0.0000	0.0000
2025/11/25	R053	06/08/2026		Bond Future	9.6342	123.2071	9.6335	123.2152	0.008	0.0000	0.0000
2025/11/25	R053	06/08/2026	12.28 Call	Bond Future	24291.8100	24.2918	24297.5300	24.2975	0.024	0.0000	0.0000
2025/11/25	R053	06/08/2026	12.28 Put	Bond Future	195.9900	0.1960	193.6300	0.1936	1.204	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	
2025/11/25	R053	05/11/2026		Bond Future	9.7002	119.4990	9.6994	119.5077	0.008	0.0000	0.0000
2025/11/25	R053	05/11/2026	11.21 Call	Bond Future	16051.9900	16.0520	16053.9900	16.0540	0.012	0.0000	0.0000
2025/11/25	R053	05/11/2026	11.21 Put	Bond Future	1328.7500	1.3288	1322.0100	1.3220	0.507	0.0000	0.0000
2025/11/25	R053	04/02/2027		Bond Future	9.7754	121.5471	9.7746	121.5562	0.009	0.0000	0.0000
2025/11/25	R053	04/02/2027	9.99 Call	Bond Future	6659.8000	6.6598	6659.0500	6.6591	0.011	0.0000	0.0000
2025/11/25	R053	04/02/2027	9.99 Put	Bond Future	4385.9600	4.3860	4376.0500	4.3761	0.226	0.0000	0.0000
2025/11/25	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/25	R186	05/02/2026	8.43 Call	Bond Future	70.4700	0.0705	69.9900	0.0700	0.681	0.0000	0.0000
2025/11/25	R186	05/02/2026	8.43 Put	Bond Future	70.4700	0.0705	69.9900	0.0700	0.681	0.0000	0.0000
2025/11/25	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/25	R186	07/05/2026	8.69 Call	Bond Future	105.7100	0.1057	105.3800	0.1054	0.312	0.0000	0.0000
2025/11/25	R186	07/05/2026	8.69 Put	Bond Future	105.7100	0.1057	105.3800	0.1054	0.312	0.0000	0.0000
2025/11/25	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/25	R186	06/08/2026	8.57 Call	Bond Future	89.8900	0.0899	89.7100	0.0897	0.200	0.0000	0.0000
2025/11/25	R186	06/08/2026	8.57 Put	Bond Future	89.8900	0.0899	89.7100	0.0897	0.200	0.0000	0.0000
2025/11/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/25	R186	05/11/2026	8.12 Call	Bond Future	51.8600	0.0519	51.7800	0.0518	0.154	0.0000	0.0000
2025/11/25	R186	05/11/2026	8.12 Put	Bond Future	51.8600	0.0519	51.7800	0.0518	0.154	0.0000	0.0000
2025/11/25	R202	05/02/2026		Bond Future	287.7533	287.7533	288.1198	288.1198	0.127	0.0000	0.0000
2025/11/25	R202	05/02/2026	277.82 Call	Bond Future	9933.3000	9.9333	10299.7800	10.2998	3.689	0.0000	0.0000
2025/11/25	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R202	07/05/2026		Bond Future	293.0427	293.0427	293.4159	293.4159	0.127	0.0000	0.0000
2025/11/25	R202	07/05/2026	277.55 Call	Bond Future	15492.6500	15.4927	15865.8800	15.8659	2.409	0.0000	0.0000
2025/11/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R202	06/08/2026		Bond Future	293.0102	293.0102	293.3942	293.3942	0.131	0.0000	0.0000
2025/11/25	R202	06/08/2026	278.86 Call	Bond Future	14150.2200	14.1502	14534.1900	14.5342	2.714	0.0000	0.0000
2025/11/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R202	05/11/2026		Bond Future	298.1962	298.1962	298.5874	298.5874	0.131	0.0000	0.0000
2025/11/25	R202	05/11/2026	280.46 Call	Bond Future	17736.1700	17.7362	18127.4400	18.1274	2.206	0.0000	0.0000
2025/11/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R202	04/02/2027		Bond Future	297.8832	297.8832	298.2898	298.2898	0.136	0.0000	0.0000
2025/11/25	R202	04/02/2027	294.73 Call	Bond Future	3153.2300	3.1532	3559.8200	3.5598	12.894	0.0000	0.0000
2025/11/25	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R209	05/02/2026		Bond Future	8.9302	84.6391	8.9037	84.7928	0.296	0.0000	0.0000
2025/11/25	R209	05/02/2026	10.93 Call	Bond Future	10632.8900	10.6329	10785.6200	10.7856	1.436	0.0000	0.0000
2025/11/25	R209	05/02/2026	10.93 Put	Bond Future	5.6200	0.0056	4.7000	0.0047	16.370	0.0000	0.0000
2025/11/25	R209	07/05/2026		Bond Future	8.9867	83.0234	8.9594	83.1797	0.305	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	
2025/11/25	R209	07/05/2026	11.07 Call	Bond Future	10933.0500	10.9331	11083.3400	11.0833	1.375	0.0000	0.0000
2025/11/25	R209	07/05/2026	11.07 Put	Bond Future	79.5000	0.0795	73.4500	0.0735	7.610	0.0000	0.0000
2025/11/25	R209	06/08/2026		Bond Future	9.0489	84.5298	9.0204	84.6892	0.314	0.0000	0.0000
2025/11/25	R209	06/08/2026	11.39 Call	Bond Future	11998.0700	11.9981	12149.5500	12.1496	1.263	0.0000	0.0000
2025/11/25	R209	06/08/2026	11.39 Put	Bond Future	134.7500	0.1348	126.8900	0.1269	5.833	0.0000	0.0000
2025/11/25	R209	05/11/2026		Bond Future	9.1183	82.8560	9.0887	83.0184	0.324	0.0000	0.0000
2025/11/25	R209	05/11/2026	10.32 Call	Bond Future	7069.8800	7.0699	7199.9100	7.1999	1.839	0.0000	0.0000
2025/11/25	R209	05/11/2026	10.32 Put	Bond Future	800.9200	0.8009	768.6200	0.7686	4.033	0.0000	0.0000
2025/11/25	R209	04/02/2027		Bond Future	9.2011	84.2773	9.1704	84.4427	0.334	0.0000	0.0000
2025/11/25	R209	04/02/2027	9.28 Call	Bond Future	2848.1000	2.8481	2935.4200	2.9354	3.066	0.0000	0.0000
2025/11/25	R209	04/02/2027	9.28 Put	Bond Future	2425.8100	2.4258	2347.7200	2.3477	3.219	0.0000	0.0000
2025/11/25	R210	05/02/2026		Bond Future	258.5384	258.5384	258.4524	258.4524	0.033	0.0000	0.0000
2025/11/25	R210	05/02/2026	253.10 Call	Bond Future	5438.4200	5.4384	5352.3800	5.3524	1.582	0.0000	0.0000
2025/11/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R210	07/05/2026		Bond Future	259.8130	259.8130	259.7262	259.7262	0.033	0.0000	0.0000
2025/11/25	R210	07/05/2026	255.40 Call	Bond Future	4413.0100	4.4130	4326.2100	4.3262	1.967	0.0000	0.0000
2025/11/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R210	06/08/2026		Bond Future	264.5898	264.5898	264.5019	264.5019	0.033	0.0000	0.0000
2025/11/25	R210	06/08/2026	259.84 Call	Bond Future	4749.8200	4.7498	4661.9200	4.6619	1.851	0.0000	0.0000
2025/11/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R210	05/11/2026		Bond Future	265.7396	265.7396	265.6545	265.6545	0.032	0.0000	0.0000
2025/11/25	R210	05/11/2026	253.33 Call	Bond Future	12409.5600	12.4096	12324.5300	12.3245	0.685	0.0000	0.0000
2025/11/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R210	04/02/2027		Bond Future	270.3649	270.3649	270.2793	270.2793	0.032	0.0000	0.0000
2025/11/25	R210	04/02/2027	266.03 Call	Bond Future	4334.8800	4.3349	4249.2600	4.2493	1.975	0.0000	0.0000
2025/11/25	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	R213	05/02/2026		Bond Future	7.8976	99.4668	7.8708	99.5741	0.339	0.0000	0.0000
2025/11/25	R213	05/02/2026	9.89 Call	Bond Future	7599.1900	7.5992	7706.0300	7.7060	1.406	0.0000	0.0000
2025/11/25	R213	05/02/2026	9.89 Put	Bond Future	2.6000	0.0026	2.1400	0.0021	17.692	0.0000	0.0000
2025/11/25	R213	07/05/2026		Bond Future	7.9293	97.7204	7.9009	97.8295	0.358	0.0000	0.0000
2025/11/25	R213	07/05/2026	9.80 Call	Bond Future	6926.2800	6.9263	7031.1700	7.0312	1.514	0.0000	0.0000
2025/11/25	R213	07/05/2026	9.80 Put	Bond Future	50.6600	0.0507	46.3900	0.0464	8.429	0.0000	0.0000
2025/11/25	R213	06/08/2026		Bond Future	7.9688	99.4937	7.9385	99.6050	0.380	0.0000	0.0000
2025/11/25	R213	06/08/2026	9.69 Call	Bond Future	6228.4100	6.2284	6330.4200	6.3304	1.638	0.0000	0.0000
2025/11/25	R213	06/08/2026	9.69 Put	Bond Future	150.8600	0.1509	141.5400	0.1415	6.178	0.0000	0.0000
2025/11/25	R213	05/11/2026		Bond Future	8.0264	97.6825	7.9940	97.7960	0.404	0.0000	0.0000
2025/11/25	R213	05/11/2026	8.75 Call	Bond Future	3157.8400	3.1578	3240.2500	3.2403	2.610	0.0000	0.0000
2025/11/25	R213	05/11/2026	8.75 Put	Bond Future	664.7400	0.6647	633.6000	0.6336	4.685	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	
2025/11/25	R213	04/02/2027		Bond Future	8.1092	99.3591	8.0743	99.4749	0.430	0.0000	0.0000
2025/11/25	R213	04/02/2027	8.14 Call	Bond Future	1593.9300	1.5939	1652.8700	1.6529	3.698	0.0000	0.0000
2025/11/25	R213	04/02/2027	8.14 Put	Bond Future	1491.7500	1.4918	1434.8900	1.4349	3.812	0.0000	0.0000
2025/11/25	R214	05/02/2026		Bond Future	9.4706	79.3463	9.4647	79.3849	0.062	0.0000	0.0000
2025/11/25	R214	05/02/2026	11.26 Call	Bond Future	10583.5500	10.5836	10621.2200	10.6212	0.356	0.0000	0.0000
2025/11/25	R214	05/02/2026	11.26 Put	Bond Future	12.3800	0.0124	11.4200	0.0114	7.754	0.0000	0.0000
2025/11/25	R214	07/05/2026		Bond Future	9.5305	77.4885	9.5244	77.5278	0.064	0.0000	0.0000
2025/11/25	R214	07/05/2026	11.53 Call	Bond Future	11661.1700	11.6612	11697.1600	11.6972	0.309	0.0000	0.0000
2025/11/25	R214	07/05/2026	11.53 Put	Bond Future	116.1000	0.1161	112.7700	0.1128	2.868	0.0000	0.0000
2025/11/25	R214	06/08/2026		Bond Future	9.5956	78.8946	9.5894	78.9348	0.065	0.0000	0.0000
2025/11/25	R214	06/08/2026	11.97 Call	Bond Future	13430.5400	13.4305	13467.4000	13.4674	0.274	0.0000	0.0000
2025/11/25	R214	06/08/2026	11.97 Put	Bond Future	161.7400	0.1617	158.4500	0.1585	2.034	0.0000	0.0000
2025/11/25	R214	05/11/2026		Bond Future	9.6684	76.9768	9.6619	77.0179	0.067	0.0000	0.0000
2025/11/25	R214	05/11/2026	10.97 Call	Bond Future	8525.1100	8.5251	8555.6800	8.5557	0.359	0.0000	0.0000
2025/11/25	R214	05/11/2026	10.97 Put	Bond Future	899.3700	0.8994	888.9000	0.8889	1.164	0.0000	0.0000
2025/11/25	R214	04/02/2027		Bond Future	9.7530	78.2974	9.7462	78.3395	0.069	0.0000	0.0000
2025/11/25	R214	04/02/2027	9.90 Call	Bond Future	3619.6200	3.6196	3639.8600	3.6399	0.559	0.0000	0.0000
2025/11/25	R214	04/02/2027	9.90 Put	Bond Future	2713.6700	2.7137	2691.8900	2.6919	0.803	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.50 Put	Bond Future	2225.8800	2.2259	2212.1900	2.2122	0.615	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.50 Call	Bond Future	933.1100	0.9331	925.8500	0.9259	0.778	0.0000	0.0000
2025/11/25	R248	05/02/2026	10.00 Put	Bond Future	673.0700	0.6731	661.8200	0.6618	1.671	0.0000	0.0000
2025/11/25	R248	05/02/2026	10.00 Call	Bond Future	3552.2300	3.5522	3547.4100	3.5474	0.136	0.0000	0.0000
2025/11/25	R248	05/02/2026	10.48 Call	Bond Future	6815.4200	6.8154	6815.7500	6.8158	0.005	0.0000	0.0000
2025/11/25	R248	05/02/2026	10.48 Put	Bond Future	210.3700	0.2104	204.2700	0.2043	2.900	0.0000	0.0000
2025/11/25	R248	05/02/2026		Bond Future	9.6510	95.7632	9.6502	95.7696	0.008	0.0000	0.0000
2025/11/25	R248	05/02/2026	11.46 Call	Bond Future	13478.6700	13.4787	13483.8500	13.4839	0.038	0.0000	0.0000
2025/11/25	R248	05/02/2026	11.46 Put	Bond Future	23.0400	0.0230	21.7900	0.0218	5.425	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.65 Put	Bond Future	1572.6300	1.5726	1558.6900	1.5587	0.886	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.65 Call	Bond Future	1564.1700	1.5642	1556.6600	1.5567	0.480	0.0000	0.0000
2025/11/25	R248	05/02/2026	8.90 Put	Bond Future	6757.0900	6.7571	6749.6200	6.7496	0.111	0.0000	0.0000
2025/11/25	R248	05/02/2026	8.90 Call	Bond Future	27.2100	0.0272	26.1700	0.0262	3.822	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.40 Put	Bond Future	2779.7800	2.7798	2766.8500	2.7669	0.465	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.40 Call	Bond Future	614.6400	0.6146	608.1400	0.6081	1.058	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.90 Call	Bond Future	2928.7200	2.9287	2922.8500	2.9229	0.200	0.0000	0.0000
2025/11/25	R248	05/02/2026	9.90 Put	Bond Future	859.3800	0.8594	847.0800	0.8471	1.431	0.0000	0.0000
2025/11/25	R248	07/05/2026		Bond Future	9.7116	93.0619	9.7108	93.0684	0.008	0.0000	0.0000
2025/11/25	R248	07/05/2026	11.72 Call	Bond Future	14736.2900	14.7363	14740.1300	14.7401	0.026	0.0000	0.0000
2025/11/25	R248	07/05/2026	11.72 Put	Bond Future	154.7000	0.1547	152.0200	0.1520	1.732	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
2025/11/25	R248	06/08/2026		Bond Future	9.7772	94.7505	9.7763	94.7573	0.008	0.0000	0.0000	
2025/11/25	R248	06/08/2026	12.37 Call	Bond Future	18063.3900	18.0634	18068.2300	18.0682	0.027	0.0000	0.0000	
2025/11/25	R248	06/08/2026	12.37 Put	Bond Future	162.1200	0.1621	160.1900	0.1602	1.190	0.0000	0.0000	
2025/11/25	R248	05/11/2026		Bond Future	9.8494	91.9686	9.8485	91.9757	0.009	0.0000	0.0000	
2025/11/25	R248	05/11/2026	11.31 Call	Bond Future	11754.1200	11.7541	11756.0500	11.7561	0.016	0.0000	0.0000	
2025/11/25	R248	05/11/2026	11.31 Put	Bond Future	1010.2600	1.0103	1005.1000	1.0051	0.511	0.0000	0.0000	
2025/11/25	R248	04/02/2027		Bond Future	9.9327	93.5458	9.9317	93.5534	0.009	0.0000	0.0000	
2025/11/25	R248	04/02/2027	10.11 Call	Bond Future	4958.2300	4.9582	4957.7900	4.9578	0.009	0.0000	0.0000	
2025/11/25	R248	04/02/2027	10.11 Put	Bond Future	3552.6000	3.5526	3544.6200	3.5446	0.225	0.0000	0.0000	
2025/11/25	R2R9	05/02/2026		Bond Future	9.3649	107.3959	9.3383	107.5999	0.284	0.0000	0.0000	
2025/11/25	R2R9	05/02/2026	102.99 Call	Bond Future	94405.3900	94.4054	94609.3800	94.6094	0.216	0.0000	0.0000	
2025/11/25	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R2R9	07/05/2026		Bond Future	9.4336	104.3654	9.4061	104.5730	0.291	0.0000	0.0000	
2025/11/25	R2R9	07/05/2026	99.91 Call	Bond Future	93515.7300	93.5157	93723.2900	93.7233	0.222	0.0000	0.0000	
2025/11/25	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R2R9	06/08/2026		Bond Future	9.5080	106.2588	9.4795	106.4704	0.300	0.0000	0.0000	
2025/11/25	R2R9	06/08/2026	101.74 Call	Bond Future	93139.3200	93.1393	93350.8500	93.3509	0.227	0.0000	0.0000	
2025/11/25	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R2R9	05/11/2026		Bond Future	9.5894	103.1370	9.5598	103.3525	0.309	0.0000	0.0000	
2025/11/25	R2R9	05/11/2026	98.56 Call	Bond Future	92166.8900	92.1669	92382.4000	92.3824	0.234	0.0000	0.0000	
2025/11/25	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R2R9	04/02/2027		Bond Future	9.6839	104.9047	9.6531	105.1242	0.318	0.0000	0.0000	
2025/11/25	R2R9	04/02/2027	9.89 Call	Bond Future	4301.3700	4.3014	4426.1800	4.4262	2.902	0.0000	0.0000	
2025/11/25	R2R9	04/02/2027	9.89 Put	Bond Future	2849.1900	2.8492	2754.4900	2.7545	3.324	0.0000	0.0000	
2025/11/25	R4R2	05/02/2026		Bond Future	9.5650	108.2340	9.5591	108.2842	0.062	0.0000	0.0000	
2025/11/25	R4R2	05/02/2026	103.43 Call	Bond Future	94958.7600	94.9588	95008.9500	95.0090	0.053	0.0000	0.0000	
2025/11/25	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R4R2	07/05/2026		Bond Future	9.6342	105.0927	9.6280	105.1437	0.064	0.0000	0.0000	
2025/11/25	R4R2	07/05/2026	100.23 Call	Bond Future	94003.5800	94.0036	94054.5800	94.0546	0.054	0.0000	0.0000	
2025/11/25	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R4R2	06/08/2026		Bond Future	9.7085	106.9993	9.7021	107.0514	0.066	0.0000	0.0000	
2025/11/25	R4R2	06/08/2026	102.06 Call	Bond Future	93582.0400	93.5820	93634.1200	93.6341	0.056	0.0000	0.0000	
2025/11/25	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R4R2	05/11/2026		Bond Future	9.7889	103.7643	9.7822	103.8176	0.068	0.0000	0.0000	
2025/11/25	R4R2	05/11/2026	98.76 Call	Bond Future	92541.7300	92.5417	92595.0400	92.5950	0.058	0.0000	0.0000	
2025/11/25	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/25	R4R2	04/02/2027		Bond Future	9.8811	105.5426	9.8742	105.5972	0.070	0.0000	0.0000	
2025/11/25	R4R2	04/02/2027	10.13 Call	Bond Future	4917.8200	4.9178	4946.1200	4.9461	0.575	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
2025/11/25	R4R2	04/02/2027	10.13 Put	Bond Future	2983.6000	2.9836	2957.3300	2.9573	0.880	0.0000	0.0000
2025/11/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/25	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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