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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2025 TO 26/11/2025

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
2025/11/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	2029	05/02/2026		Bond Future	144.8747	144.8747	144.8946	144.8946	0.014	0.0000
2025/11/26	2029	05/02/2026	140.11 Call	Bond Future	4764.6500	4.7647	4784.5700	4.7846	0.418	0.0000
2025/11/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2029	07/05/2026		Bond Future	146.0780	146.0780	146.0978	146.0978	0.014	0.0000
2025/11/26	2029	07/05/2026	141.82 Call	Bond Future	4258.0000	4.2580	4277.7800	4.2778	0.465	0.0000
2025/11/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/26	2029	06/08/2026		Bond Future	148.7641	148.7641	148.7850	0.014	0.0000	0.0000
2025/11/26	2029	06/08/2026	144.10 Call	Bond Future	4664.1400	4.6641	4685.0300	0.448	0.0000	0.0000
2025/11/26	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2029	05/11/2026		Bond Future	149.9161	149.9161	149.9377	0.014	0.0000	0.0000
2025/11/26	2029	05/11/2026	147.56 Call	Bond Future	2356.0800	2.3561	2377.7200	0.918	0.0000	0.0000
2025/11/26	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2029	04/02/2027		Bond Future	152.5267	152.5267	152.5501	0.015	0.0000	0.0000
2025/11/26	2029	04/02/2027	149.72 Call	Bond Future	2806.6700	2.8067	2830.1000	0.835	0.0000	0.0000
2025/11/26	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2030	05/02/2026		Bond Future	7.6077	101.5405	7.5909	0.222	0.0000	0.0000
2025/11/26	2030	05/02/2026	9.49 Call	Bond Future	6163.9300	6.1639	6221.0500	0.927	0.0000	0.0000
2025/11/26	2030	05/02/2026	9.49 Put	Bond Future	2.2800	0.0023	1.9600	14.035	0.0000	0.0000
2025/11/26	2030	07/05/2026		Bond Future	7.6332	103.3826	7.6151	0.237	0.0000	0.0000
2025/11/26	2030	07/05/2026	9.39 Call	Bond Future	5495.4600	5.4955	5551.1000	1.012	0.0000	0.0000
2025/11/26	2030	07/05/2026	9.39 Put	Bond Future	40.3600	0.0404	37.8100	6.318	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.21 Put	Bond Future	1573.4000	1.5734	1526.3400	2.991	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.21 Call	Bond Future	202.8100	0.2028	213.9400	5.488	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.71 Put	Bond Future	669.7000	0.6697	641.6600	4.187	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.71 Call	Bond Future	916.0900	0.9161	946.2400	3.291	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.92 Call	Bond Future	1381.7900	1.3818	1418.7800	2.677	0.0000	0.0000
2025/11/26	2030	07/05/2026	7.92 Put	Bond Future	465.6000	0.4656	444.4000	4.553	0.0000	0.0000
2025/11/26	2030	06/08/2026	7.21 Put	Bond Future	1700.7900	1.7008	1655.1100	2.686	0.0000	0.0000
2025/11/26	2030	06/08/2026	7.21 Call	Bond Future	307.5600	0.3076	321.6600	4.584	0.0000	0.0000
2025/11/26	2030	06/08/2026	7.71 Put	Bond Future	892.6700	0.8927	862.7300	3.354	0.0000	0.0000
2025/11/26	2030	06/08/2026	7.71 Call	Bond Future	1017.9200	1.0179	1047.7600	2.931	0.0000	0.0000
2025/11/26	2030	06/08/2026	8.06 Call	Bond Future	1747.5100	1.7475	1786.2400	2.216	0.0000	0.0000
2025/11/26	2030	06/08/2026	8.06 Put	Bond Future	575.8000	0.5758	554.7500	3.656	0.0000	0.0000
2025/11/26	2030	06/08/2026		Bond Future	7.6684	101.2494	7.6486	0.259	0.0000	0.0000
2025/11/26	2030	06/08/2026	9.22 Call	Bond Future	4685.9100	4.6859	4739.5300	1.144	0.0000	0.0000
2025/11/26	2030	06/08/2026	9.22 Put	Bond Future	140.2300	0.1402	134.0700	4.393	0.0000	0.0000
2025/11/26	2030	05/11/2026		Bond Future	7.7085	103.0169	7.6866	0.283	0.0000	0.0000
2025/11/26	2030	05/11/2026	8.39 Call	Bond Future	2444.0000	2.4440	2487.6200	1.785	0.0000	0.0000
2025/11/26	2030	05/11/2026	8.39 Put	Bond Future	542.5100	0.5425	524.5100	3.318	0.0000	0.0000
2025/11/26	2030	04/02/2027		Bond Future	7.7767	100.7785	7.7524	0.312	0.0000	0.0000
2025/11/26	2030	04/02/2027	7.82 Call	Bond Future	1242.4700	1.2425	1274.5600	2.583	0.0000	0.0000
2025/11/26	2030	04/02/2027	7.82 Put	Bond Future	1128.9300	1.1289	1097.3500	2.797	0.0000	0.0000
2025/11/26	2031	05/02/2026		Bond Future	112.6009	112.6009	112.7708	0.151	0.0000	0.0000
2025/11/26	2031	05/02/2026	111.76 Call	Bond Future	954.5100	0.9545	1092.4600	14.452	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
2025/11/26	2031	05/02/2026	111.76 Put	Bond Future	113.5800	0.1136	81.6600	0.0817	28.104	0.0000	0.0000
2025/11/26	2031	07/05/2026		Bond Future	114.6708	114.6708	114.8435	114.8435	0.151	0.0000	0.0000
2025/11/26	2031	07/05/2026	113.84 Call	Bond Future	1089.1200	1.0891	1215.0300	1.2150	11.561	0.0000	0.0000
2025/11/26	2031	07/05/2026	113.84 Put	Bond Future	258.3300	0.2583	211.5200	0.2115	18.120	0.0000	0.0000
2025/11/26	2031	06/08/2026		Bond Future	114.3563	114.3563	114.5318	114.5318	0.154	0.0000	0.0000
2025/11/26	2031	06/08/2026	113.81 Call	Bond Future	1012.6600	1.0127	1124.2000	1.1242	11.015	0.0000	0.0000
2025/11/26	2031	06/08/2026	113.81 Put	Bond Future	466.4100	0.4664	402.4000	0.4024	13.724	0.0000	0.0000
2025/11/26	2031	05/11/2026		Bond Future	116.3795	116.3795	116.5591	116.5591	0.154	0.0000	0.0000
2025/11/26	2031	05/11/2026	111.49 Call	Bond Future	4893.1600	4.8932	5071.8200	5.0718	3.651	0.0000	0.0000
2025/11/26	2031	05/11/2026	111.49 Put	Bond Future	3.6200	0.0036	2.6800	0.0027	25.967	0.0000	0.0000
2025/11/26	2031	04/02/2027		Bond Future	115.9491	115.9491	116.1311	116.1311	0.157	0.0000	0.0000
2025/11/26	2031	04/02/2027	116.18 Call	Bond Future	749.7900	0.7498	835.7400	0.8357	11.463	0.0000	0.0000
2025/11/26	2031	04/02/2027	116.18 Put	Bond Future	980.6600	0.9807	884.6700	0.8847	9.788	0.0000	0.0000
2025/11/26	2032	05/02/2026		Bond Future	8.1094	103.6675	8.0713	103.8499	0.470	0.0000	0.0000
2025/11/26	2032	05/02/2026	10.16 Call	Bond Future	9239.9400	9.2399	9421.7500	9.4218	1.968	0.0000	0.0000
2025/11/26	2032	05/02/2026	10.16 Put	Bond Future	2.9000	0.0029	2.2600	0.0023	22.069	0.0000	0.0000
2025/11/26	2032	07/05/2026		Bond Future	8.1509	101.3885	8.1107	101.5740	0.492	0.0000	0.0000
2025/11/26	2032	07/05/2026	10.14 Call	Bond Future	8736.4100	8.7364	8916.1300	8.9161	2.057	0.0000	0.0000
2025/11/26	2032	07/05/2026	10.14 Put	Bond Future	51.4000	0.0514	45.6400	0.0456	11.206	0.0000	0.0000
2025/11/26	2032	06/08/2026		Bond Future	8.1995	103.2283	8.1570	103.4177	0.519	0.0000	0.0000
2025/11/26	2032	06/08/2026	10.12 Call	Bond Future	8259.5900	8.2596	8436.5900	8.4366	2.143	0.0000	0.0000
2025/11/26	2032	06/08/2026	10.12 Put	Bond Future	148.7300	0.1487	136.3500	0.1364	8.324	0.0000	0.0000
2025/11/26	2032	05/11/2026		Bond Future	8.2597	100.8731	8.2146	101.0666	0.547	0.0000	0.0000
2025/11/26	2032	05/11/2026	9.16 Call	Bond Future	4444.1900	4.4442	4593.5300	4.5935	3.360	0.0000	0.0000
2025/11/26	2032	05/11/2026	9.16 Put	Bond Future	681.6400	0.6816	637.4900	0.6375	6.477	0.0000	0.0000
2025/11/26	2032	04/02/2027		Bond Future	8.3404	102.6034	8.2923	102.8011	0.577	0.0000	0.0000
2025/11/26	2032	04/02/2027	8.48 Call	Bond Future	2235.1800	2.2352	2344.5800	2.3446	4.894	0.0000	0.0000
2025/11/26	2032	04/02/2027	8.48 Put	Bond Future	1664.4500	1.6645	1576.0600	1.5761	5.310	0.0000	0.0000
2025/11/26	2033	05/02/2026		Bond Future	139.8916	139.8916	139.9401	139.9401	0.035	0.0000	0.0000
2025/11/26	2033	05/02/2026	132.88 Call	Bond Future	7011.5600	7.0116	7060.1000	7.0601	0.692	0.0000	0.0000
2025/11/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2033	07/05/2026		Bond Future	140.9007	140.9007	140.9497	140.9497	0.035	0.0000	0.0000
2025/11/26	2033	07/05/2026	135.16 Call	Bond Future	5740.7100	5.7407	5789.7200	5.7897	0.854	0.0000	0.0000
2025/11/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2033	06/08/2026		Bond Future	143.4917	143.4917	143.5424	143.5424	0.035	0.0000	0.0000
2025/11/26	2033	06/08/2026	134.25 Call	Bond Future	9241.6800	9.2417	9292.3600	9.2924	0.548	0.0000	0.0000
2025/11/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2033	05/11/2026		Bond Future	144.4469	144.4469	144.4988	144.4988	0.036	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
2025/11/26	2033	05/11/2026	137.26 Call	Bond Future	7186.9100	7.1869	7238.7600	7.2388	0.721	0.0000
2025/11/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2033	04/02/2027		Bond Future	146.9623	146.9623	147.0165	147.0165	0.037	0.0000
2025/11/26	2033	04/02/2027	142.71 Call	Bond Future	4252.3400	4.2523	4306.5300	4.3065	1.274	0.0000
2025/11/26	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2037	05/02/2026	11.40 Put	Bond Future	1.9000	0.0019	1.5000	0.0015	21.053	0.0000
2025/11/26	2037	05/02/2026	11.40 Call	Bond Future	13943.6600	13.9437	14164.2300	14.1642	1.582	0.0000
2025/11/26	2037	05/02/2026	12.73 Call	Bond Future	20690.3300	20.6903	20911.3000	20.9113	1.068	0.0000
2025/11/26	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2037	05/02/2026	12.27 Call	Bond Future	18447.2300	18.4472	18668.1900	18.6682	1.198	0.0000
2025/11/26	2037	05/02/2026	12.27 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/11/26	2037	05/02/2026	10.90 Put	Bond Future	12.6200	0.0126	10.4000	0.0104	17.591	0.0000
2025/11/26	2037	05/02/2026	10.90 Call	Bond Future	11199.2300	11.1992	11417.9800	11.4180	1.953	0.0000
2025/11/26	2037	05/02/2026	11.86 Call	Bond Future	16368.3200	16.3683	16589.2300	16.5892	1.350	0.0000
2025/11/26	2037	05/02/2026	11.86 Put	Bond Future	0.2200	0.0002	0.1600	0.0002	27.273	0.0000
2025/11/26	2037	05/02/2026	11.36 Call	Bond Future	13728.2000	13.7282	13948.7000	13.9487	1.606	0.0000
2025/11/26	2037	05/02/2026	11.36 Put	Bond Future	2.2600	0.0023	1.7900	0.0018	20.796	0.0000
2025/11/26	2037	05/02/2026	10.65 Put	Bond Future	22.7600	0.0228	18.9200	0.0189	16.872	0.0000
2025/11/26	2037	05/02/2026	10.65 Call	Bond Future	9783.8100	9.7838	10000.9400	10.0009	2.219	0.0000
2025/11/26	2037	05/02/2026		Bond Future	9.0777	96.2684	9.0447	96.4894	0.364	0.0000
2025/11/26	2037	05/02/2026	11.20 Call	Bond Future	12859.2400	12.8592	13079.3400	13.0793	1.712	0.0000
2025/11/26	2037	05/02/2026	11.20 Put	Bond Future	4.4800	0.0045	3.6100	0.0036	19.420	0.0000
2025/11/26	2037	05/02/2026	9.65 Call	Bond Future	4003.7500	4.0038	4188.1200	4.1881	4.605	0.0000
2025/11/26	2037	05/02/2026	9.65 Put	Bond Future	284.9800	0.2850	248.3800	0.2484	12.843	0.0000
2025/11/26	2037	05/02/2026	10.10 Call	Bond Future	6597.8100	6.5978	6805.3300	6.8053	3.145	0.0000
2025/11/26	2037	05/02/2026	10.10 Put	Bond Future	90.8000	0.0908	77.3500	0.0774	14.813	0.0000
2025/11/26	2037	07/05/2026	9.00 Put	Bond Future	2220.0300	2.2200	2087.2200	2.0872	5.982	0.0000
2025/11/26	2037	07/05/2026	9.00 Call	Bond Future	1280.1200	1.2801	1372.0000	1.3720	7.177	0.0000
2025/11/26	2037	07/05/2026	9.49 Put	Bond Future	1035.8100	1.0358	961.5700	0.9616	7.167	0.0000
2025/11/26	2037	07/05/2026	9.49 Call	Bond Future	3274.7700	3.2748	3425.2200	3.4252	4.594	0.0000
2025/11/26	2037	07/05/2026	10.06 Call	Bond Future	6208.7000	6.2087	6397.6800	6.3977	3.044	0.0000
2025/11/26	2037	07/05/2026	10.06 Put	Bond Future	446.7400	0.4467	411.0300	0.4110	7.993	0.0000
2025/11/26	2037	07/05/2026		Bond Future	9.1426	98.0149	9.1083	98.2396	0.375	0.0000
2025/11/26	2037	07/05/2026	11.32 Call	Bond Future	13011.6100	13.0116	13229.0600	13.2291	1.671	0.0000
2025/11/26	2037	07/05/2026	11.32 Put	Bond Future	78.6000	0.0786	71.3600	0.0714	9.211	0.0000
2025/11/26	2037	07/05/2026	12.40 Call	Bond Future	18472.6100	18.4726	18696.6300	18.6966	1.213	0.0000
2025/11/26	2037	07/05/2026	12.40 Put	Bond Future	5.3600	0.0054	4.6900	0.0047	12.500	0.0000
2025/11/26	2037	07/05/2026	10.95 Put	Bond Future	132.4900	0.1325	120.7900	0.1208	8.831	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	
2025/11/26	2037	07/05/2026	10.95 Call	Bond Future	11043.4600	11.0435	11256.4500	11.2565	1.929	0.0000	0.0000
2025/11/26	2037	06/08/2026	11.30 Call	Bond Future	12454.8400	12.4548	12667.8200	12.6678	1.710	0.0000	0.0000
2025/11/26	2037	06/08/2026	11.30 Put	Bond Future	253.7000	0.2537	237.3800	0.2374	6.433	0.0000	0.0000
2025/11/26	2037	06/08/2026	10.70 Call	Bond Future	9383.4800	9.3835	9584.2300	9.5842	2.139	0.0000	0.0000
2025/11/26	2037	06/08/2026	10.70 Put	Bond Future	465.0400	0.4650	436.4900	0.4365	6.139	0.0000	0.0000
2025/11/26	2037	06/08/2026	10.02 Put	Bond Future	941.7800	0.9418	887.6400	0.8876	5.749	0.0000	0.0000
2025/11/26	2037	06/08/2026	10.02 Call	Bond Future	5922.6300	5.9226	6097.7900	6.0978	2.957	0.0000	0.0000
2025/11/26	2037	06/08/2026		Bond Future	9.2151	95.5336	9.1794	95.7629	0.387	0.0000	0.0000
2025/11/26	2037	06/08/2026	11.71 Call	Bond Future	14474.8100	14.4748	14694.9300	14.6949	1.521	0.0000	0.0000
2025/11/26	2037	06/08/2026	11.71 Put	Bond Future	128.1600	0.1282	118.9800	0.1190	7.163	0.0000	0.0000
2025/11/26	2037	05/11/2026		Bond Future	9.2881	97.2009	9.2510	97.4350	0.400	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.62 Call	Bond Future	8742.3100	8.7423	8934.6500	8.9347	2.200	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.62 Put	Bond Future	838.9800	0.8390	797.2700	0.7973	4.972	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.83 Call	Bond Future	9771.7600	9.7718	9970.2900	9.9703	2.032	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.83 Put	Bond Future	704.1300	0.7041	668.6100	0.6686	5.045	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.23 Call	Bond Future	6860.9600	6.8610	7038.4900	7.0385	2.588	0.0000	0.0000
2025/11/26	2037	05/11/2026	10.23 Put	Bond Future	1177.2200	1.1772	1120.7000	1.1207	4.801	0.0000	0.0000
2025/11/26	2037	05/11/2026	9.46 Put	Bond Future	2345.2700	2.3453	2243.0300	2.2430	4.359	0.0000	0.0000
2025/11/26	2037	05/11/2026	9.46 Call	Bond Future	3417.8100	3.4178	3549.6200	3.5496	3.857	0.0000	0.0000
2025/11/26	2037	04/02/2027		Bond Future	9.3756	94.6118	9.3368	94.8509	0.414	0.0000	0.0000
2025/11/26	2037	04/02/2027	9.51 Call	Bond Future	3485.4200	3.4854	3617.0000	3.6170	3.775	0.0000	0.0000
2025/11/26	2037	04/02/2027	9.51 Put	Bond Future	2663.8100	2.6638	2556.3000	2.5563	4.036	0.0000	0.0000
2025/11/26	2038	05/02/2026		Bond Future	151.5942	151.5942	152.4065	152.4065	0.536	0.0000	0.0000
2025/11/26	2038	05/02/2026	143.20 Call	Bond Future	8394.2100	8.3942	9206.5300	9.2065	9.677	0.0000	0.0000
2025/11/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2038	07/05/2026		Bond Future	154.3808	154.3808	155.2077	155.2077	0.536	0.0000	0.0000
2025/11/26	2038	07/05/2026	144.53 Call	Bond Future	9850.7900	9.8508	10677.7200	10.6777	8.395	0.0000	0.0000
2025/11/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2038	06/08/2026		Bond Future	155.0197	155.0197	155.8619	155.8619	0.543	0.0000	0.0000
2025/11/26	2038	06/08/2026	144.72 Call	Bond Future	10299.6500	10.2997	11141.8700	11.1419	8.177	0.0000	0.0000
2025/11/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2038	05/11/2026		Bond Future	157.7634	157.7634	158.6216	158.6216	0.544	0.0000	0.0000
2025/11/26	2038	05/11/2026	146.31 Call	Bond Future	11453.3800	11.4534	12311.6200	12.3116	7.493	0.0000	0.0000
2025/11/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2038	04/02/2027		Bond Future	158.2806	158.2806	159.1535	159.1535	0.552	0.0000	0.0000
2025/11/26	2038	04/02/2027	153.83 Call	Bond Future	4450.5600	4.4506	5323.5100	5.3235	19.614	0.0000	0.0000
2025/11/26	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2040	05/02/2026	10.35 Put	Bond Future	130.1900	0.1302	108.7500	0.1088	16.468	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	
2025/11/26	2040	05/02/2026	10.35 Call	Bond Future	6408.4300	6.4084	6673.5900	6.6736	4.138	0.0000	0.0000
2025/11/26	2040	05/02/2026	10.75 Call	Bond Future	8976.6100	8.9766	9254.7200	9.2547	3.098	0.0000	0.0000
2025/11/26	2040	05/02/2026	10.75 Put	Bond Future	47.0400	0.0470	38.5500	0.0386	18.048	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.15 Call	Bond Future	11486.0600	11.4861	11769.2100	11.7692	2.465	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.15 Put	Bond Future	17.8000	0.0178	14.3500	0.0144	19.382	0.0000	0.0000
2025/11/26	2040	05/02/2026	13.23 Call	Bond Future	23055.3900	23.0554	23341.9900	23.3420	1.243	0.0000	0.0000
2025/11/26	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.82 Put	Bond Future	2.1800	0.0022	1.6800	0.0017	22.936	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.82 Call	Bond Future	15485.3600	15.4854	15771.4600	15.7715	1.848	0.0000	0.0000
2025/11/26	2040	05/02/2026		Bond Future	9.4674	96.6621	9.4291	96.9487	0.405	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.49 Call	Bond Future	13550.0100	13.5500	13834.9300	13.8349	2.103	0.0000	0.0000
2025/11/26	2040	05/02/2026	11.49 Put	Bond Future	8.3100	0.0083	6.6300	0.0066	20.217	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.80 Put	Bond Future	545.4900	0.5455	471.0400	0.4710	13.648	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.80 Call	Bond Future	2983.4400	2.9834	3195.5900	3.1956	7.111	0.0000	0.0000
2025/11/26	2040	05/02/2026	10.24 Call	Bond Future	5700.9700	5.7010	5959.9900	5.9600	4.543	0.0000	0.0000
2025/11/26	2040	05/02/2026	10.24 Put	Bond Future	172.3700	0.1724	144.7900	0.1448	16.000	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.05 Put	Bond Future	3393.5300	3.3935	3145.6700	3.1457	7.304	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.05 Call	Bond Future	204.2400	0.2042	242.9800	0.2430	18.968	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.20 Put	Bond Future	2476.1600	2.4762	2260.1900	2.2602	8.722	0.0000	0.0000
2025/11/26	2040	05/02/2026	9.20 Call	Bond Future	450.1500	0.4502	520.7800	0.5208	15.690	0.0000	0.0000
2025/11/26	2040	07/05/2026		Bond Future	9.5379	98.4157	9.4983	98.7073	0.415	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.67 Call	Bond Future	14093.4900	14.0935	14374.6200	14.3746	1.995	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.67 Put	Bond Future	103.8600	0.1039	93.4300	0.0934	10.042	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.22 Call	Bond Future	17142.2500	17.1423	17430.2600	17.4303	1.680	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.22 Put	Bond Future	30.2100	0.0302	26.6600	0.0267	11.751	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.72 Call	Bond Future	14374.3800	14.3744	14656.4300	14.6564	1.962	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.72 Put	Bond Future	93.3700	0.0934	83.8600	0.0839	10.185	0.0000	0.0000
2025/11/26	2040	07/05/2026	10.70 Put	Bond Future	403.3400	0.4033	367.5200	0.3675	8.881	0.0000	0.0000
2025/11/26	2040	07/05/2026	10.70 Call	Bond Future	8423.5500	8.4236	8679.2900	8.6793	3.036	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.53 Call	Bond Future	18808.5300	18.8085	19098.2800	19.0983	1.541	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.53 Put	Bond Future	14.1700	0.0142	12.3600	0.0124	12.773	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.03 Call	Bond Future	16100.7200	16.1007	16387.0400	16.3870	1.778	0.0000	0.0000
2025/11/26	2040	07/05/2026	12.03 Put	Bond Future	47.0200	0.0470	41.7800	0.0418	11.144	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.12 Put	Bond Future	233.2300	0.2332	211.5900	0.2116	9.278	0.0000	0.0000
2025/11/26	2040	07/05/2026	11.12 Call	Bond Future	10913.9300	10.9139	11183.8500	11.1839	2.473	0.0000	0.0000
2025/11/26	2040	06/08/2026		Bond Future	9.6158	95.6910	9.5747	95.9885	0.428	0.0000	0.0000
2025/11/26	2040	06/08/2026	12.19 Call	Bond Future	16391.5800	16.3916	16678.1300	16.6781	1.748	0.0000	0.0000
2025/11/26	2040	06/08/2026	12.19 Put	Bond Future	134.4000	0.1344	123.5200	0.1235	8.095	0.0000	0.0000
2025/11/26	2040	05/11/2026		Bond Future	9.6934	97.3610	9.6508	97.6643	0.440	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
2025/11/26	2040	05/11/2026	11.06 Call	Bond Future	9933.6200	9.9336	10185.7700	2.538	0.0000	0.0000
2025/11/26	2040	05/11/2026	11.06 Put	Bond Future	898.1900	0.8982	847.0100	5.698	0.0000	0.0000
2025/11/26	2040	05/11/2026	11.27 Call	Bond Future	11069.0000	11.0690	11328.7300	2.346	0.0000	0.0000
2025/11/26	2040	05/11/2026	11.27 Put	Bond Future	756.0400	0.7560	712.4400	0.7124	5.767	0.0000
2025/11/26	2040	05/11/2026	10.67 Call	Bond Future	7840.3200	7.8403	8074.2700	8.0743	2.984	0.0000
2025/11/26	2040	05/11/2026	10.67 Put	Bond Future	1252.7600	1.2528	1183.3800	1.1834	5.538	0.0000
2025/11/26	2040	05/11/2026	9.91 Put	Bond Future	2476.8400	2.4768	2350.7100	2.3507	5.092	0.0000
2025/11/26	2040	05/11/2026	9.91 Call	Bond Future	3997.0300	3.9970	4174.2300	4.1742	4.433	0.0000
2025/11/26	2040	04/02/2027		Bond Future	9.7843	94.5238	9.7400	94.8334	0.453	0.0000
2025/11/26	2040	04/02/2027	9.93 Call	Bond Future	4114.7000	4.1147	4287.1300	4.2871	4.191	0.0000
2025/11/26	2040	04/02/2027	9.93 Put	Bond Future	3107.2600	3.1073	2970.1400	2.9701	4.413	0.0000
2025/11/26	2043	05/02/2026		Bond Future	117.7760	117.7760	118.7039	118.7039	0.788	0.0000
2025/11/26	2043	05/02/2026	109.66 Call	Bond Future	8116.3775	8.1164	9043.9889	9.0440	11.429	0.0000
2025/11/26	2043	05/02/2026	109.66 Put	Bond Future	0.3975	0.0004	0.0889	0.0001	77.645	0.0000
2025/11/26	2043	07/05/2026		Bond Future	119.9410	119.9410	120.8857	120.8857	0.788	0.0000
2025/11/26	2043	07/05/2026	111.70 Call	Bond Future	8265.9960	8.2660	9198.3228	9.1983	11.279	0.0000
2025/11/26	2043	07/05/2026	111.70 Put	Bond Future	24.9560	0.0250	12.5828	0.0126	49.580	0.0000
2025/11/26	2043	06/08/2026		Bond Future	119.2922	119.2922	120.2537	120.2537	0.806	0.0000
2025/11/26	2043	06/08/2026	110.88 Call	Bond Future	8505.6755	8.5057	9432.0144	9.4320	10.891	0.0000
2025/11/26	2043	06/08/2026	110.88 Put	Bond Future	93.5055	0.0935	58.3544	0.0584	37.593	0.0000
2025/11/26	2043	05/11/2026		Bond Future	121.4025	121.4025	122.3820	122.3820	0.807	0.0000
2025/11/26	2043	05/11/2026	112.84 Call	Bond Future	8748.6193	8.7486	9669.8510	9.6699	10.530	0.0000
2025/11/26	2043	05/11/2026	112.84 Put	Bond Future	186.0893	0.1861	127.8810	0.1279	31.280	0.0000
2025/11/26	2043	04/02/2027		Bond Future	120.6221	120.6221	121.6176	121.6176	0.825	0.0000
2025/11/26	2043	04/02/2027	117.63 Call	Bond Future	4456.0795	4.4561	5156.4898	5.1565	15.718	0.0000
2025/11/26	2043	04/02/2027	117.63 Put	Bond Future	1464.0195	1.4640	1168.9198	1.1689	20.157	0.0000
2025/11/26	2044	05/02/2026	11.25 Call	Bond Future	11327.2900	11.3273	11705.7400	11.7057	3.341	0.0000
2025/11/26	2044	05/02/2026	11.25 Put	Bond Future	35.1100	0.0351	27.7700	0.0278	20.906	0.0000
2025/11/26	2044	05/02/2026	11.50 Call	Bond Future	12906.4400	12.9064	13287.7900	13.2878	2.955	0.0000
2025/11/26	2044	05/02/2026	11.50 Put	Bond Future	20.5900	0.0206	16.1500	0.0162	21.564	0.0000
2025/11/26	2044	05/02/2026	10.90 Put	Bond Future	77.9500	0.0780	62.5500	0.0626	19.756	0.0000
2025/11/26	2044	05/02/2026	10.90 Call	Bond Future	9052.3600	9.0524	9422.7500	9.4228	4.092	0.0000
2025/11/26	2044	05/02/2026	10.07 Put	Bond Future	579.6900	0.5797	488.4200	0.4884	15.745	0.0000
2025/11/26	2044	05/02/2026	10.07 Call	Bond Future	3623.0600	3.6231	3917.5800	3.9176	8.129	0.0000
2025/11/26	2044	05/02/2026		Bond Future	9.6765	92.4136	9.6281	92.7994	0.501	0.0000
2025/11/26	2044	05/02/2026	11.56 Call	Bond Future	13277.5000	13.2775	13659.6300	13.6596	2.878	0.0000
2025/11/26	2044	05/02/2026	11.56 Put	Bond Future	16.5800	0.0166	12.9200	0.0129	22.075	0.0000
2025/11/26	2044	05/02/2026	10.00 Put	Bond Future	688.1100	0.6881	582.9000	0.5829	15.290	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
2025/11/26	2044	05/02/2026	10.00 Call	Bond Future	3201.4800	3.2015	3482.0600	3.4821	8.764	0.0000
2025/11/26	2044	05/02/2026	11.45 Call	Bond Future	12593.9900	12.5940	12974.8800	12.9749	3.024	0.0000
2025/11/26	2044	05/02/2026	11.45 Put	Bond Future	22.8600	0.0229	17.9600	0.0180	21.435	0.0000
2025/11/26	2044	07/05/2026	Put	Bond Future	6503.0800	6.5031	6180.6000	6.1806	4.959	0.0000
2025/11/26	2044	07/05/2026	Call	Bond Future	593.2400	0.5932	663.2300	0.6632	11.798	0.0000
2025/11/26	2044	07/05/2026	10.00 Call	Bond Future	3453.1000	3.4531	3703.2900	3.7033	7.245	0.0000
2025/11/26	2044	07/05/2026	10.00 Put	Bond Future	1495.6700	1.4957	1353.3900	1.3534	9.513	0.0000
2025/11/26	2044	07/05/2026		Bond Future	9.7458	94.0902	9.6958	94.4826	0.513	0.0000
2025/11/26	2044	07/05/2026	11.80 Call	Bond Future	14275.2400	14.2752	14651.6600	14.6517	2.637	0.0000
2025/11/26	2044	07/05/2026	11.80 Put	Bond Future	136.8300	0.1368	120.7800	0.1208	11.730	0.0000
2025/11/26	2044	06/08/2026		Bond Future	9.8216	91.4123	9.7699	91.8124	0.526	0.0000
2025/11/26	2044	06/08/2026	12.42 Call	Bond Future	17229.6000	17.2296	17615.4000	17.6154	2.239	0.0000
2025/11/26	2044	06/08/2026	12.42 Put	Bond Future	146.9000	0.1469	132.5600	0.1326	9.762	0.0000
2025/11/26	2044	05/11/2026		Bond Future	9.8967	93.0075	9.8433	93.4153	0.540	0.0000
2025/11/26	2044	05/11/2026	11.34 Call	Bond Future	11030.6800	11.0307	11371.7300	11.3717	3.092	0.0000
2025/11/26	2044	05/11/2026	11.34 Put	Bond Future	996.2000	0.9962	929.4200	0.9294	6.703	0.0000
2025/11/26	2044	04/02/2027		Bond Future	9.9835	90.2208	9.9282	90.6366	0.555	0.0000
2025/11/26	2044	04/02/2027	10.18 Call	Bond Future	4603.5000	4.6035	4844.2700	4.8443	5.230	0.0000
2025/11/26	2044	04/02/2027	10.18 Put	Bond Future	3151.6200	3.1516	2976.5900	2.9766	5.554	0.0000
2025/11/26	2046	05/02/2026		Bond Future	133.0696	133.0696	134.2097	134.2097	0.857	0.0000
2025/11/26	2046	05/02/2026	121.65 Call	Bond Future	11419.5800	11.4196	12559.6700	12.5597	9.984	0.0000
2025/11/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2046	07/05/2026		Bond Future	133.2220	133.2220	134.3823	134.3823	0.871	0.0000
2025/11/26	2046	07/05/2026	124.95 Call	Bond Future	8271.9800	8.2720	9432.2900	9.4323	14.027	0.0000
2025/11/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2046	06/08/2026		Bond Future	135.6716	135.6716	136.8539	136.8539	0.871	0.0000
2025/11/26	2046	06/08/2026	122.38 Call	Bond Future	13291.6100	13.2916	14473.9000	14.4739	8.895	0.0000
2025/11/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2046	05/11/2026		Bond Future	135.7444	135.7444	136.9478	136.9478	0.886	0.0000
2025/11/26	2046	05/11/2026	125.48 Call	Bond Future	10264.4400	10.2644	11467.8000	11.4678	11.724	0.0000
2025/11/26	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2046	04/02/2027		Bond Future	138.1069	138.1069	139.3323	139.3323	0.887	0.0000
2025/11/26	2046	04/02/2027	131.09 Call	Bond Future	7016.8900	7.0169	8242.3200	8.2423	17.464	0.0000
2025/11/26	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2050	05/02/2026		Bond Future	132.7417	132.7417	134.5070	134.5070	1.330	0.0000
2025/11/26	2050	05/02/2026	122.82 Call	Bond Future	9921.7000	9.9217	11687.0300	11.6870	17.793	0.0000
2025/11/26	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2050	07/05/2026		Bond Future	135.1819	135.1819	136.9793	136.9793	1.330	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
2025/11/26	2050	07/05/2026	124.07 Call	Bond Future	11111.8500	11.1119	12909.3100	12.9093	16.176	0.0000
2025/11/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2050	06/08/2026		Bond Future	135.2169	135.2169	137.0474	137.0474	1.354	0.0000
2025/11/26	2050	06/08/2026	123.27 Call	Bond Future	11946.8900	11.9469	13777.3800	13.7774	15.322	0.0000
2025/11/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2050	05/11/2026		Bond Future	137.6101	137.6101	139.4741	139.4741	1.355	0.0000
2025/11/26	2050	05/11/2026	123.84 Call	Bond Future	13770.0800	13.7701	15634.1100	15.6341	13.537	0.0000
2025/11/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	2050	04/02/2027		Bond Future	137.5207	137.5207	139.4169	139.4169	1.379	0.0000
2025/11/26	2050	04/02/2027	132.39 Call	Bond Future	5130.7200	5.1307	7026.8800	7.0269	36.957	0.0000
2025/11/26	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	AL37	05/02/2026		Index Future	1252.4860	1252.4860	1253.8090	1253.8090	0.106	0.0000
2025/11/26	AL37	07/05/2026		Index Future	1275.2030	1275.2030	1276.5490	1276.5490	0.106	0.0000
2025/11/26	AL37	06/08/2026		Index Future	1298.1100	1298.1100	1299.4820	1299.4820	0.106	0.0000
2025/11/26	AL37	05/11/2026		Index Future	1321.0690	1321.0690	1322.4680	1322.4680	0.106	0.0000
2025/11/26	AL37	04/02/2027		Index Future	1343.8130	1343.8130	1345.2400	1345.2400	0.106	0.0000
2025/11/26	AL7T	05/02/2026		Index Future	1590.9240	1590.9240	1594.0670	1594.0670	0.198	0.0000
2025/11/26	AL7T	07/05/2026		Index Future	1619.7790	1619.7790	1622.9780	1622.9780	0.197	0.0000
2025/11/26	AL7T	06/08/2026		Index Future	1648.8770	1648.8770	1652.1350	1652.1350	0.198	0.0000
2025/11/26	AL7T	05/11/2026		Index Future	1678.0390	1678.0390	1681.3600	1681.3600	0.198	0.0000
2025/11/26	AL7T	04/02/2027		Index Future	1706.9290	1706.9290	1710.3120	1710.3120	0.198	0.0000
2025/11/26	ALBI	05/02/2026		Index Future	1340.6130	1340.6130	1343.7090	1343.7090	0.231	0.0000
2025/11/26	ALBI	07/05/2026		Index Future	1364.9290	1364.9290	1368.0800	1368.0800	0.231	0.0000
2025/11/26	ALBI	06/08/2026		Index Future	1389.4480	1389.4480	1392.6570	1392.6570	0.231	0.0000
2025/11/26	ALBI	05/11/2026		Index Future	1414.0220	1414.0220	1417.2920	1417.2920	0.231	0.0000
2025/11/26	ALBI	04/02/2027		Index Future	1438.3660	1438.3660	1441.6970	1441.6970	0.232	0.0000
2025/11/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	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
2025/11/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/26	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	
2025/11/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/26	ES33	05/02/2026		Bond Future	9.2261	93.7788	9.1920	93.9510	0.369	0.0000	0.0000
2025/11/26	ES33	05/02/2026	11.49 Call	Bond Future	10583.3400	10.5833	10755.5300	10.7555	1.627	0.0000	0.0000
2025/11/26	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES33	07/05/2026		Bond Future	9.3060	91.7088	9.2704	91.8839	0.382	0.0000	0.0000
2025/11/26	ES33	07/05/2026	11.69 Call	Bond Future	10828.2200	10.8282	11003.3700	11.0034	1.618	0.0000	0.0000
2025/11/26	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES33	06/08/2026		Bond Future	9.3943	93.3946	9.3570	93.5735	0.398	0.0000	0.0000
2025/11/26	ES33	06/08/2026	12.02 Call	Bond Future	11525.9300	11.5259	11704.8400	11.7048	1.552	0.0000	0.0000
2025/11/26	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES33	05/11/2026		Bond Future	9.4972	91.2547	9.4579	91.4375	0.414	0.0000	0.0000
2025/11/26	ES33	05/11/2026	10.83 Call	Bond Future	5926.3000	5.9263	6109.0900	6.1091	3.084	0.0000	0.0000
2025/11/26	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES33	04/02/2027		Bond Future	9.6233	92.8400	9.5817	93.0269	0.432	0.0000	0.0000
2025/11/26	ES33	04/02/2027	9.70 Call	Bond Future	343.4600	0.3435	530.3600	0.5304	54.417	0.0000	0.0000
2025/11/26	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES42	05/02/2026		Bond Future	9.8620	91.5894	9.8235	91.8729	0.390	0.0000	0.0000
2025/11/26	ES42	05/02/2026	11.85 Call	Bond Future	12989.6600	12.9897	13273.1400	13.2731	2.182	0.0000	0.0000
2025/11/26	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES42	07/05/2026		Bond Future	9.9363	89.0084	9.8966	89.2969	0.400	0.0000	0.0000
2025/11/26	ES42	07/05/2026	12.20 Call	Bond Future	14366.9700	14.3670	14655.4400	14.6554	2.008	0.0000	0.0000
2025/11/26	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES42	06/08/2026		Bond Future	10.0144	90.6441	9.9733	90.9384	0.411	0.0000	0.0000
2025/11/26	ES42	06/08/2026	12.65 Call	Bond Future	16169.7400	16.1697	16464.0600	16.4641	1.820	0.0000	0.0000
2025/11/26	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES42	05/11/2026		Bond Future	10.0992	87.9839	10.0566	88.2841	0.422	0.0000	0.0000
2025/11/26	ES42	05/11/2026	11.66 Call	Bond Future	10019.0700	10.0191	10319.3100	10.3193	2.997	0.0000	0.0000
2025/11/26	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	ES42	04/02/2027		Bond Future	10.1953	89.5104	10.1511	89.8168	0.434	0.0000	0.0000
2025/11/26	ES42	04/02/2027	10.29 Call	Bond Future	650.4700	0.6505	956.8600	0.9569	47.103	0.0000	0.0000
2025/11/26	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
2025/11/26	GOVI	05/02/2026		GOVI	1316.0190	1316.0190	1319.0790	0.233	0.0000	0.0000
2025/11/26	GOVI	05/02/2026	1,150. Call 00	GOVI	1660190.0000	166.0190	1690790.0000	1.843	0.0000	0.0000
2025/11/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	GOVI	07/05/2026		GOVI	1339.8880	1339.8880	1343.0030	0.232	0.0000	0.0000
2025/11/26	GOVI	07/05/2026	1,177. Call 00	GOVI	1628880.0000	162.8880	1660030.0000	1.912	0.0000	0.0000
2025/11/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	GOVI	06/08/2026		GOVI	1363.9580	1363.9580	1367.1300	0.233	0.0000	0.0000
2025/11/26	GOVI	06/08/2026	1,189. Call 00	GOVI	1749580.0000	174.9580	1781300.0000	1.813	0.0000	0.0000
2025/11/26	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	GOVI	05/11/2026		GOVI	1388.0810	1388.0810	1391.3130	0.233	0.0000	0.0000
2025/11/26	GOVI	05/11/2026	1,277. Call 00	GOVI	1110810.0000	111.0810	1143130.0000	2.910	0.0000	0.0000
2025/11/26	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	GOVI	04/02/2027		GOVI	1411.9790	1411.9790	1415.2700	0.233	0.0000	0.0000
2025/11/26	GOVI	04/02/2027	1,369. Call 00	GOVI	429790.0000	42.9790	462700.0000	7.657	0.0000	0.0000
2025/11/26	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/26	I258	05/02/2026		Bond Future	120.5379	120.5379	121.7039	0.967	0.0000	0.0000
2025/11/26	I258	05/02/2026	111.65 Call	Bond Future	8896.5718	8.8966	10056.9425	13.043	0.0000	0.0000
2025/11/26	I258	05/02/2026	111.65 Put	Bond Future	8.6918	0.0087	3.0625	64.766	0.0000	0.0000
2025/11/26	I258	07/05/2026		Bond Future	122.7537	122.7537	123.9407	0.967	0.0000	0.0000
2025/11/26	I258	07/05/2026	113.73 Call	Bond Future	9165.3289	9.1653	10297.4185	12.352	0.0000	0.0000
2025/11/26	I258	07/05/2026	113.73 Put	Bond Future	141.6689	0.1417	86.6985	38.802	0.0000	0.0000
2025/11/26	I258	06/08/2026		Bond Future	122.1566	122.1566	123.3649	0.989	0.0000	0.0000
2025/11/26	I258	06/08/2026	112.95 Call	Bond Future	9574.5663	9.5746	10676.2166	11.506	0.0000	0.0000
2025/11/26	I258	06/08/2026	112.95 Put	Bond Future	367.9763	0.3680	261.3666	28.972	0.0000	0.0000
2025/11/26	I258	05/11/2026		Bond Future	124.3177	124.3177	125.5485	0.990	0.0000	0.0000
2025/11/26	I258	05/11/2026	114.95 Call	Bond Future	9991.2516	9.9913	11073.2553	10.830	0.0000	0.0000
2025/11/26	I258	05/11/2026	114.95 Put	Bond Future	623.5216	0.6235	474.7953	23.853	0.0000	0.0000
2025/11/26	I258	04/02/2027		Bond Future	123.5881	123.5881	124.8392	1.012	0.0000	0.0000
2025/11/26	I258	04/02/2027	118.90 Call	Bond Future	6792.6752	6.7927	7682.7962	13.104	0.0000	0.0000
2025/11/26	I258	04/02/2027	118.90 Put	Bond Future	2104.5552	2.1046	1743.5762	17.152	0.0000	0.0000
2025/11/26	IGOV	05/02/2026		Index Future	419.3840	419.3840	421.5880	0.526	0.0000	0.0000
2025/11/26	IGOV	07/05/2026		Index Future	427.0920	427.0920	429.3370	0.526	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
2025/11/26	IGOV	06/08/2026		Index Future	434.8640	434.8640	437.1500	437.1500	0.526	0.0000
2025/11/26	IGOV	05/11/2026		Index Future	442.6530	442.6530	444.9810	444.9810	0.526	0.0000
2025/11/26	IGOV	04/02/2027		Index Future	450.3710	450.3710	452.7400	452.7400	0.526	0.0000
2025/11/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/11/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/11/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/11/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/11/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/11/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/11/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/11/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/11/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/11/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/11/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/11/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/11/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/11/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/11/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/11/26	R033	05/02/2026		Bond Future	8.2728	112.8033	8.2398	112.9887	0.399	0.0000
2025/11/26	R033	05/02/2026	10.49 Call	Bond Future	11627.4300	11.6274	11808.4700	11.8085	1.557	0.0000
2025/11/26	R033	05/02/2026	10.49 Put	Bond Future	33.8800	0.0339	29.5200	0.0295	12.869	0.0000
2025/11/26	R033	07/05/2026		Bond Future	8.3192	109.8068	8.2846	109.9952	0.416	0.0000
2025/11/26	R033	07/05/2026	10.38 Call	Bond Future	10788.2900	10.7883	10959.7400	10.9597	1.589	0.0000
2025/11/26	R033	07/05/2026	10.38 Put	Bond Future	269.7500	0.2698	252.7300	0.2527	6.310	0.0000
2025/11/26	R033	06/08/2026		Bond Future	8.3723	111.7992	8.3359	111.9916	0.436	0.0000
2025/11/26	R033	06/08/2026	10.25 Call	Bond Future	10109.0900	10.1091	10269.3700	10.2694	1.586	0.0000
2025/11/26	R033	06/08/2026	10.25 Put	Bond Future	764.1600	0.7642	732.0000	0.7320	4.209	0.0000
2025/11/26	R033	05/11/2026		Bond Future	8.4360	108.7115	8.3974	108.9081	0.457	0.0000
2025/11/26	R033	05/11/2026	9.33 Call	Bond Future	6011.4100	6.0114	6148.7300	6.1487	2.284	0.0000
2025/11/26	R033	05/11/2026	9.33 Put	Bond Future	1576.8300	1.5768	1517.4900	1.5175	3.763	0.0000
2025/11/26	R033	04/02/2027		Bond Future	8.5183	110.5754	8.4774	110.7765	0.480	0.0000
2025/11/26	R033	04/02/2027	8.65 Call	Bond Future	3727.9300	3.7279	3834.6800	3.8347	2.864	0.0000
2025/11/26	R033	04/02/2027	8.65 Put	Bond Future	3083.4500	3.0835	2989.1100	2.9891	3.060	0.0000
2025/11/26	R035	05/02/2026	11.00 Put	Bond Future	1.1000	0.0011	0.8600	0.0009	21.818	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
2025/11/26	R035	05/02/2026	11.00 Call	Bond Future	13418.1200	13.4181	13624.7200	13.6247	1.540	0.0000	0.0000
2025/11/26	R035	05/02/2026	11.17 Call	Bond Future	14292.4800	14.2925	14499.2000	14.4992	1.446	0.0000	0.0000
2025/11/26	R035	05/02/2026	11.17 Put	Bond Future	0.4900	0.0005	0.3700	0.0004	24.490	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.67 Call	Bond Future	11688.9400	11.6889	11894.9500	11.8950	1.762	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.67 Put	Bond Future	4.1500	0.0042	3.3200	0.0033	20.000	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.17 Put	Bond Future	14.9200	0.0149	12.1900	0.0122	18.298	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.17 Call	Bond Future	8987.7100	8.9877	9191.8200	9.1918	2.271	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.44 Put	Bond Future	7.3600	0.0074	5.9400	0.0059	19.293	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.44 Call	Bond Future	10457.9300	10.4579	10663.3500	10.6634	1.964	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.94 Put	Bond Future	1.4600	0.0015	1.1400	0.0011	21.918	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.94 Call	Bond Future	13106.8600	13.1069	13313.3800	13.3134	1.576	0.0000	0.0000
2025/11/26	R035	05/02/2026	12.44 Call	Bond Future	20473.5100	20.4735	20680.3500	20.6804	1.010	0.0000	0.0000
2025/11/26	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R035	05/02/2026		Bond Future	8.6445	105.4144	8.6115	105.6213	0.382	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.79 Call	Bond Future	12322.7700	12.3228	12529.0200	12.5290	1.674	0.0000	0.0000
2025/11/26	R035	05/02/2026	10.79 Put	Bond Future	2.8700	0.0029	2.2800	0.0023	20.557	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.64 Call	Bond Future	6042.5100	6.0425	6238.9300	6.2389	3.251	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.64 Put	Bond Future	64.1800	0.0642	53.7600	0.0538	16.236	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.14 Call	Bond Future	3293.7200	3.2937	3464.8700	3.4649	5.196	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.14 Put	Bond Future	258.5700	0.2586	222.8800	0.2229	13.803	0.0000	0.0000
2025/11/26	R035	05/02/2026	8.64 Put	Bond Future	1046.2300	1.0462	939.0300	0.9390	10.246	0.0000	0.0000
2025/11/26	R035	05/02/2026	8.64 Call	Bond Future	1018.0500	1.0181	1117.6900	1.1177	9.787	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.25 Call	Bond Future	3882.7300	3.8827	4062.2200	4.0622	4.623	0.0000	0.0000
2025/11/26	R035	05/02/2026	9.25 Put	Bond Future	189.9600	0.1900	162.6100	0.1626	14.398	0.0000	0.0000
2025/11/26	R035	05/02/2026	8.85 Put	Bond Future	585.6900	0.5857	515.8100	0.5158	11.931	0.0000	0.0000
2025/11/26	R035	05/02/2026	8.85 Call	Bond Future	1859.0900	1.8591	1996.0500	1.9961	7.367	0.0000	0.0000
2025/11/26	R035	07/05/2026	8.29 Put	Bond Future	3065.2100	3.0652	2906.5500	2.9066	5.176	0.0000	0.0000
2025/11/26	R035	07/05/2026	8.29 Call	Bond Future	546.5700	0.5466	598.1500	0.5982	9.437	0.0000	0.0000
2025/11/26	R035	07/05/2026	8.79 Put	Bond Future	1401.7100	1.4017	1306.7300	1.3067	6.776	0.0000	0.0000
2025/11/26	R035	07/05/2026	8.79 Call	Bond Future	1975.2700	1.9753	2090.5300	2.0905	5.835	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.20 Call	Bond Future	3756.9800	3.7570	3911.0600	3.9111	4.101	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.20 Put	Bond Future	736.8700	0.7369	680.7100	0.6807	7.621	0.0000	0.0000
2025/11/26	R035	07/05/2026		Bond Future	8.6958	102.8248	8.6614	103.0350	0.395	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.86 Call	Bond Future	12224.8400	12.2248	12429.2100	12.4292	1.672	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.86 Put	Bond Future	60.3600	0.0604	54.4900	0.0545	9.725	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.66 Call	Bond Future	11211.6500	11.2117	11413.7200	11.4137	1.802	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.66 Put	Bond Future	87.6600	0.0877	79.4900	0.0795	9.320	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.16 Call	Bond Future	8626.6300	8.6266	8821.3100	8.8213	2.257	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.16 Put	Bond Future	175.2100	0.1752	159.6500	0.1597	8.881	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
2025/11/26	R035	07/05/2026	9.66 Put	Bond Future	367.8800	0.3679	337.4100	0.3374	8.283	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.66 Call	Bond Future	6041.1600	6.0412	6220.9300	6.2209	2.976	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.71 Call	Bond Future	11467.7200	11.4677	11670.2800	11.6703	1.766	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.71 Put	Bond Future	82.1000	0.0821	74.4200	0.0744	9.354	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.21 Call	Bond Future	8886.4300	8.8864	9082.1000	9.0821	2.202	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.21 Put	Bond Future	163.0800	0.1631	148.5100	0.1485	8.934	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.71 Put	Bond Future	342.1900	0.3422	313.6600	0.3137	8.337	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.71 Call	Bond Future	6298.1700	6.2982	6479.8800	6.4799	2.885	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.64 Call	Bond Future	11109.0900	11.1091	11310.9600	11.3110	1.817	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.64 Put	Bond Future	90.0300	0.0900	81.6600	0.0817	9.297	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.14 Call	Bond Future	8522.7500	8.5228	8717.0100	8.7170	2.279	0.0000	0.0000
2025/11/26	R035	07/05/2026	10.14 Put	Bond Future	180.4000	0.1804	164.4200	0.1644	8.858	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.64 Put	Bond Future	378.8200	0.3788	347.5300	0.3475	8.260	0.0000	0.0000
2025/11/26	R035	07/05/2026	9.64 Call	Bond Future	5938.7100	5.9387	6117.6600	6.1177	3.013	0.0000	0.0000
2025/11/26	R035	06/08/2026	10.22 Call	Bond Future	8655.7000	8.6557	8845.1900	8.8452	2.189	0.0000	0.0000
2025/11/26	R035	06/08/2026	10.22 Put	Bond Future	385.1000	0.3851	359.9000	0.3599	6.544	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.72 Call	Bond Future	6230.9100	6.2309	6403.7300	6.4037	2.774	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.72 Put	Bond Future	677.2000	0.6772	635.3300	0.6353	6.183	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.22 Put	Bond Future	1197.2100	1.1972	1128.3100	1.1283	5.755	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.22 Call	Bond Future	3928.7200	3.9287	4074.5100	4.0745	3.711	0.0000	0.0000
2025/11/26	R035	06/08/2026	10.13 Call	Bond Future	8214.4900	8.2145	8401.5900	8.4016	2.278	0.0000	0.0000
2025/11/26	R035	06/08/2026	10.13 Put	Bond Future	425.3600	0.4254	397.7700	0.3978	6.486	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.63 Call	Bond Future	5801.9300	5.8019	5970.8300	5.9708	2.911	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.63 Put	Bond Future	748.3100	0.7483	702.5200	0.7025	6.119	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.13 Put	Bond Future	1329.2600	1.3293	1253.9900	1.2540	5.663	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.13 Call	Bond Future	3541.2500	3.5413	3680.6700	3.6807	3.937	0.0000	0.0000
2025/11/26	R035	06/08/2026		Bond Future	8.7536	104.6907	8.7176	104.9054	0.411	0.0000	0.0000
2025/11/26	R035	06/08/2026	11.06 Call	Bond Future	12737.8600	12.7379	12943.0600	12.9431	1.611	0.0000	0.0000
2025/11/26	R035	06/08/2026	11.06 Put	Bond Future	127.9000	0.1279	118.4100	0.1184	7.420	0.0000	0.0000
2025/11/26	R035	06/08/2026	8.29 Put	Bond Future	3607.6200	3.6076	3452.0000	3.4520	4.314	0.0000	0.0000
2025/11/26	R035	06/08/2026	8.29 Call	Bond Future	793.8700	0.7939	852.9400	0.8529	7.441	0.0000	0.0000
2025/11/26	R035	06/08/2026	8.79 Put	Bond Future	1987.0700	1.9871	1883.0300	1.8830	5.236	0.0000	0.0000
2025/11/26	R035	06/08/2026	8.79 Call	Bond Future	2203.7800	2.2038	2314.4300	2.3144	5.021	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.39 Call	Bond Future	4686.1600	4.6862	4842.6500	4.8427	3.339	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.39 Put	Bond Future	983.0000	0.9830	924.8000	0.9248	5.921	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.71 Call	Bond Future	6183.2000	6.1832	6355.6000	6.3556	2.788	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.71 Put	Bond Future	684.8900	0.6849	642.6000	0.6426	6.175	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.21 Call	Bond Future	3885.2600	3.8853	4030.3600	4.0304	3.735	0.0000	0.0000
2025/11/26	R035	06/08/2026	9.21 Put	Bond Future	1211.2900	1.2113	1141.7000	1.1417	5.745	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
2025/11/26	R035	06/08/2026	8.71 Put	Bond Future	2186.9400	2.1869	2075.1100	2.0751	5.114	0.0000
2025/11/26	R035	06/08/2026	8.71 Call	Bond Future	1926.5600	1.9266	2029.4200	2.0294	5.339	0.0000
2025/11/26	R035	05/11/2026	9.80 Call	Bond Future	6427.5700	6.4276	6597.4900	6.5975	2.644	0.0000
2025/11/26	R035	05/11/2026	9.80 Put	Bond Future	949.3500	0.9494	900.0600	0.9001	5.192	0.0000
2025/11/26	R035	05/11/2026	9.30 Call	Bond Future	4257.0500	4.2571	4401.6100	4.4016	3.396	0.0000
2025/11/26	R035	05/11/2026	9.30 Put	Bond Future	1532.5700	1.5326	1457.9200	1.4579	4.871	0.0000
2025/11/26	R035	05/11/2026	8.80 Put	Bond Future	2506.2100	2.5062	2395.3300	2.3953	4.424	0.0000
2025/11/26	R035	05/11/2026	8.80 Call	Bond Future	2372.3700	2.3724	2480.7000	2.4807	4.566	0.0000
2025/11/26	R035	05/11/2026		Bond Future	8.8230	102.0195	8.7854	102.2387	0.427	0.0000
2025/11/26	R035	05/11/2026	10.03 Call	Bond Future	7470.7600	7.4708	7649.4700	7.6495	2.392	0.0000
2025/11/26	R035	05/11/2026	10.03 Put	Bond Future	759.7500	0.7598	719.2500	0.7193	5.331	0.0000
2025/11/26	R035	04/02/2027		Bond Future	8.9090	103.7700	8.8695	103.9939	0.444	0.0000
2025/11/26	R035	04/02/2027	9.02 Call	Bond Future	3004.9500	3.0050	3126.5400	3.1265	4.046	0.0000
2025/11/26	R035	04/02/2027	9.02 Put	Bond Future	2379.8800	2.3799	2277.4900	2.2775	4.302	0.0000
2025/11/26	R038	05/02/2026		Bond Future	9.1720	116.2629	9.1388	116.5243	0.362	0.0000
2025/11/26	R038	05/02/2026	11.44 Call	Bond Future	15979.7400	15.9797	16240.6600	16.2407	1.633	0.0000
2025/11/26	R038	05/02/2026	11.44 Put	Bond Future	2.0800	0.0021	1.6300	0.0016	21.635	0.0000
2025/11/26	R038	07/05/2026		Bond Future	9.2381	112.8879	9.2037	113.1537	0.373	0.0000
2025/11/26	R038	07/05/2026	11.40 Call	Bond Future	15116.4000	15.1164	15374.7400	15.3747	1.709	0.0000
2025/11/26	R038	07/05/2026	11.40 Put	Bond Future	77.7700	0.0778	70.2200	0.0702	9.708	0.0000
2025/11/26	R038	06/08/2026		Bond Future	9.3099	114.9361	9.2740	115.2074	0.385	0.0000
2025/11/26	R038	06/08/2026	11.77 Call	Bond Future	16733.6500	16.7337	16993.7500	16.9938	1.554	0.0000
2025/11/26	R038	06/08/2026	11.77 Put	Bond Future	154.4600	0.1545	143.2600	0.1433	7.251	0.0000
2025/11/26	R038	05/11/2026		Bond Future	9.3891	111.4620	9.3518	111.7389	0.398	0.0000
2025/11/26	R038	05/11/2026	10.72 Call	Bond Future	10083.6800	10.0837	10315.5200	10.3155	2.299	0.0000
2025/11/26	R038	05/11/2026	10.72 Put	Bond Future	827.5700	0.8276	782.5500	0.7826	5.440	0.0000
2025/11/26	R038	04/02/2027		Bond Future	9.4822	113.3726	9.4432	113.6554	0.412	0.0000
2025/11/26	R038	04/02/2027	9.60 Call	Bond Future	4152.2300	4.1522	4305.9600	4.3060	3.702	0.0000
2025/11/26	R038	04/02/2027	9.60 Put	Bond Future	3304.9500	3.3050	3175.8800	3.1759	3.905	0.0000
2025/11/26	R053	05/02/2026		Bond Future	9.5147	124.6200	9.4563	125.2856	0.613	0.0000
2025/11/26	R053	05/02/2026	11.49 Call	Bond Future	19302.2600	19.3023	19963.6300	19.9636	3.426	0.0000
2025/11/26	R053	05/02/2026	11.49 Put	Bond Future	16.0500	0.0161	11.8000	0.0118	26.480	0.0000
2025/11/26	R053	07/05/2026		Bond Future	9.5722	121.0195	9.5121	121.6969	0.628	0.0000
2025/11/26	R053	07/05/2026	11.69 Call	Bond Future	20407.4800	20.4075	21061.6600	21.0617	3.206	0.0000
2025/11/26	R053	07/05/2026	11.69 Put	Bond Future	163.1900	0.1632	139.9700	0.1400	14.229	0.0000
2025/11/26	R053	06/08/2026		Bond Future	9.6335	123.2152	9.5715	123.9055	0.644	0.0000
2025/11/26	R053	06/08/2026	12.28 Call	Bond Future	24297.5300	24.2975	24965.1300	24.9651	2.748	0.0000
2025/11/26	R053	06/08/2026	12.28 Put	Bond Future	193.6300	0.1936	170.8700	0.1709	11.754	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
2025/11/26	R053	05/11/2026		Bond Future	9.6994	119.5077	9.6354	120.2110	0.660	0.0000
2025/11/26	R053	05/11/2026	11.21 Call	Bond Future	16053.9900	16.0540	16650.8700	16.6509	3.718	0.0000
2025/11/26	R053	05/11/2026	11.21 Put	Bond Future	1322.0100	1.3220	1215.5900	1.2156	8.050	0.0000
2025/11/26	R053	04/02/2027		Bond Future	9.7746	121.5562	9.7084	122.2729	0.677	0.0000
2025/11/26	R053	04/02/2027	9.99 Call	Bond Future	6659.0500	6.6591	7081.9800	7.0820	6.351	0.0000
2025/11/26	R053	04/02/2027	9.99 Put	Bond Future	4376.0500	4.3761	4082.3200	4.0823	6.712	0.0000
2025/11/26	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/26	R186	05/02/2026	8.43 Call	Bond Future	69.9900	0.0700	69.5000	0.0695	0.700	0.0000
2025/11/26	R186	05/02/2026	8.43 Put	Bond Future	69.9900	0.0700	69.5000	0.0695	0.700	0.0000
2025/11/26	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/26	R186	07/05/2026	8.69 Call	Bond Future	105.3800	0.1054	105.0600	0.1051	0.304	0.0000
2025/11/26	R186	07/05/2026	8.69 Put	Bond Future	105.3800	0.1054	105.0600	0.1051	0.304	0.0000
2025/11/26	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/26	R186	06/08/2026	8.57 Call	Bond Future	89.7100	0.0897	89.5400	0.0895	0.189	0.0000
2025/11/26	R186	06/08/2026	8.57 Put	Bond Future	89.7100	0.0897	89.5400	0.0895	0.189	0.0000
2025/11/26	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/26	R186	05/11/2026	8.12 Call	Bond Future	51.7800	0.0518	51.7100	0.0517	0.135	0.0000
2025/11/26	R186	05/11/2026	8.12 Put	Bond Future	51.7800	0.0518	51.7100	0.0517	0.135	0.0000
2025/11/26	R202	05/02/2026		Bond Future	288.1198	288.1198	288.4261	288.4261	0.106	0.0000
2025/11/26	R202	05/02/2026	277.82 Call	Bond Future	10299.7800	10.2998	10606.1000	10.6061	2.974	0.0000
2025/11/26	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R202	07/05/2026		Bond Future	293.4159	293.4159	293.7271	293.7271	0.106	0.0000
2025/11/26	R202	07/05/2026	277.55 Call	Bond Future	15865.8800	15.8659	16177.0600	16.1771	1.961	0.0000
2025/11/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R202	06/08/2026		Bond Future	293.3942	293.3942	293.7111	293.7111	0.108	0.0000
2025/11/26	R202	06/08/2026	278.86 Call	Bond Future	14534.1900	14.5342	14851.1200	14.8511	2.181	0.0000
2025/11/26	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R202	05/11/2026		Bond Future	298.5874	298.5874	298.9123	298.9123	0.109	0.0000
2025/11/26	R202	05/11/2026	280.46 Call	Bond Future	18127.4400	18.1274	18452.2600	18.4523	1.792	0.0000
2025/11/26	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R202	04/02/2027		Bond Future	298.2898	298.2898	298.6194	298.6194	0.110	0.0000
2025/11/26	R202	04/02/2027	294.73 Call	Bond Future	3559.8200	3.5598	3889.3600	3.8894	9.257	0.0000
2025/11/26	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R209	05/02/2026		Bond Future	8.9037	84.7928	8.8709	84.9844	0.369	0.0000
2025/11/26	R209	05/02/2026	10.93 Call	Bond Future	10785.6200	10.7856	10976.3900	10.9764	1.769	0.0000
2025/11/26	R209	05/02/2026	10.93 Put	Bond Future	4.7000	0.0047	3.8000	0.0038	19.149	0.0000
2025/11/26	R209	07/05/2026		Bond Future	8.9594	83.1797	8.9253	83.3747	0.380	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	
2025/11/26	R209	07/05/2026	11.07 Call	Bond Future	11083.3400	11.0833	11271.5900	11.2716	1.698	0.0000	0.0000
2025/11/26	R209	07/05/2026	11.07 Put	Bond Future	73.4500	0.0735	66.7500	0.0668	9.122	0.0000	0.0000
2025/11/26	R209	06/08/2026		Bond Future	9.0204	84.6892	8.9850	84.8881	0.392	0.0000	0.0000
2025/11/26	R209	06/08/2026	11.39 Call	Bond Future	12149.5500	12.1496	12339.4700	12.3395	1.563	0.0000	0.0000
2025/11/26	R209	06/08/2026	11.39 Put	Bond Future	126.8900	0.1269	117.9200	0.1179	7.069	0.0000	0.0000
2025/11/26	R209	05/11/2026		Bond Future	9.0887	83.0184	9.0519	83.2214	0.405	0.0000	0.0000
2025/11/26	R209	05/11/2026	10.32 Call	Bond Future	7199.9100	7.1999	7364.6200	7.3646	2.288	0.0000	0.0000
2025/11/26	R209	05/11/2026	10.32 Put	Bond Future	768.6200	0.7686	730.3300	0.7303	4.982	0.0000	0.0000
2025/11/26	R209	04/02/2027		Bond Future	9.1704	84.4427	9.1319	84.6501	0.419	0.0000	0.0000
2025/11/26	R209	04/02/2027	9.28 Call	Bond Future	2935.4200	2.9354	3047.9600	3.0480	3.834	0.0000	0.0000
2025/11/26	R209	04/02/2027	9.28 Put	Bond Future	2347.7200	2.3477	2252.9100	2.2529	4.038	0.0000	0.0000
2025/11/26	R210	05/02/2026		Bond Future	258.4524	258.4524	258.8258	258.8258	0.144	0.0000	0.0000
2025/11/26	R210	05/02/2026	253.10 Call	Bond Future	5352.3800	5.3524	5725.8000	5.7258	6.977	0.0000	0.0000
2025/11/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R210	07/05/2026		Bond Future	259.7262	259.7262	260.1055	260.1055	0.146	0.0000	0.0000
2025/11/26	R210	07/05/2026	255.40 Call	Bond Future	4326.2100	4.3262	4705.4600	4.7055	8.766	0.0000	0.0000
2025/11/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R210	06/08/2026		Bond Future	264.5019	264.5019	264.8895	264.8895	0.147	0.0000	0.0000
2025/11/26	R210	06/08/2026	259.84 Call	Bond Future	4661.9200	4.6619	5049.5300	5.0495	8.314	0.0000	0.0000
2025/11/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R210	05/11/2026		Bond Future	265.6545	265.6545	266.0491	266.0491	0.149	0.0000	0.0000
2025/11/26	R210	05/11/2026	253.33 Call	Bond Future	12324.5300	12.3245	12719.1300	12.7191	3.202	0.0000	0.0000
2025/11/26	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R210	04/02/2027		Bond Future	270.2793	270.2793	270.6833	270.6833	0.149	0.0000	0.0000
2025/11/26	R210	04/02/2027	266.03 Call	Bond Future	4249.2600	4.2493	4653.3100	4.6533	9.509	0.0000	0.0000
2025/11/26	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	R213	05/02/2026		Bond Future	7.8708	99.5741	7.8483	99.6644	0.286	0.0000	0.0000
2025/11/26	R213	05/02/2026	9.89 Call	Bond Future	7706.0300	7.7060	7795.9800	7.7960	1.167	0.0000	0.0000
2025/11/26	R213	05/02/2026	9.89 Put	Bond Future	2.1400	0.0021	1.7900	0.0018	16.355	0.0000	0.0000
2025/11/26	R213	07/05/2026		Bond Future	7.9009	97.8295	7.8771	97.9212	0.301	0.0000	0.0000
2025/11/26	R213	07/05/2026	9.80 Call	Bond Future	7031.1700	7.0312	7119.3900	7.1194	1.255	0.0000	0.0000
2025/11/26	R213	07/05/2026	9.80 Put	Bond Future	46.3900	0.0464	42.9100	0.0429	7.502	0.0000	0.0000
2025/11/26	R213	06/08/2026		Bond Future	7.9385	99.6050	7.9130	99.6989	0.321	0.0000	0.0000
2025/11/26	R213	06/08/2026	9.69 Call	Bond Future	6330.4200	6.3304	6416.6000	6.4166	1.361	0.0000	0.0000
2025/11/26	R213	06/08/2026	9.69 Put	Bond Future	141.5400	0.1415	133.8700	0.1339	5.419	0.0000	0.0000
2025/11/26	R213	05/11/2026		Bond Future	7.9940	97.7960	7.9666	97.8922	0.343	0.0000	0.0000
2025/11/26	R213	05/11/2026	8.75 Call	Bond Future	3240.2500	3.2403	3310.6300	3.3106	2.172	0.0000	0.0000
2025/11/26	R213	05/11/2026	8.75 Put	Bond Future	633.6000	0.6336	607.7600	0.6078	4.078	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	
2025/11/26	R213	04/02/2027		Bond Future	8.0743	99.4749	8.0446	99.5737	0.368	0.0000	0.0000
2025/11/26	R213	04/02/2027	8.14 Call	Bond Future	1652.8700	1.6529	1704.0200	1.7040	3.095	0.0000	0.0000
2025/11/26	R213	04/02/2027	8.14 Put	Bond Future	1434.8900	1.4349	1387.1800	1.3872	3.325	0.0000	0.0000
2025/11/26	R214	05/02/2026		Bond Future	9.4647	79.3849	9.4265	79.6361	0.403	0.0000	0.0000
2025/11/26	R214	05/02/2026	11.26 Call	Bond Future	10621.2200	10.6212	10870.1200	10.8701	2.343	0.0000	0.0000
2025/11/26	R214	05/02/2026	11.26 Put	Bond Future	11.4200	0.0114	9.1600	0.0092	19.790	0.0000	0.0000
2025/11/26	R214	07/05/2026		Bond Future	9.5244	77.5278	9.4852	77.7833	0.412	0.0000	0.0000
2025/11/26	R214	07/05/2026	11.53 Call	Bond Future	11697.1600	11.6972	11941.6500	11.9417	2.090	0.0000	0.0000
2025/11/26	R214	07/05/2026	11.53 Put	Bond Future	112.7700	0.1128	101.8100	0.1018	9.719	0.0000	0.0000
2025/11/26	R214	06/08/2026		Bond Future	9.5894	78.9348	9.5488	79.1953	0.423	0.0000	0.0000
2025/11/26	R214	06/08/2026	11.97 Call	Bond Future	13467.4000	13.4674	13715.7000	13.7157	1.844	0.0000	0.0000
2025/11/26	R214	06/08/2026	11.97 Put	Bond Future	158.4500	0.1585	146.2000	0.1462	7.731	0.0000	0.0000
2025/11/26	R214	05/11/2026		Bond Future	9.6619	77.0179	9.6199	77.2836	0.434	0.0000	0.0000
2025/11/26	R214	05/11/2026	10.97 Call	Bond Future	8555.6800	8.5557	8773.3400	8.7733	2.544	0.0000	0.0000
2025/11/26	R214	05/11/2026	10.97 Put	Bond Future	888.9000	0.8889	840.8400	0.8408	5.407	0.0000	0.0000
2025/11/26	R214	04/02/2027		Bond Future	9.7462	78.3395	9.7027	78.6105	0.446	0.0000	0.0000
2025/11/26	R214	04/02/2027	9.90 Call	Bond Future	3639.8600	3.6399	3792.0300	3.7920	4.181	0.0000	0.0000
2025/11/26	R214	04/02/2027	9.90 Put	Bond Future	2691.8900	2.6919	2572.9900	2.5730	4.417	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.50 Put	Bond Future	2212.1900	2.2122	1952.5600	1.9526	11.736	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.50 Call	Bond Future	925.8500	0.9259	1077.3900	1.0774	16.368	0.0000	0.0000
2025/11/26	R248	05/02/2026	10.00 Put	Bond Future	661.8200	0.6618	557.3200	0.5573	15.790	0.0000	0.0000
2025/11/26	R248	05/02/2026	10.00 Call	Bond Future	3547.4100	3.5474	3854.0800	3.8541	8.645	0.0000	0.0000
2025/11/26	R248	05/02/2026	10.48 Call	Bond Future	6815.7500	6.8158	7189.3600	7.1894	5.482	0.0000	0.0000
2025/11/26	R248	05/02/2026	10.48 Put	Bond Future	204.2700	0.2043	166.7100	0.1667	18.387	0.0000	0.0000
2025/11/26	R248	05/02/2026		Bond Future	9.6502	95.7696	9.6019	96.1808	0.501	0.0000	0.0000
2025/11/26	R248	05/02/2026	11.46 Call	Bond Future	13483.8500	13.4839	13890.2700	13.8903	3.014	0.0000	0.0000
2025/11/26	R248	05/02/2026	11.46 Put	Bond Future	21.7900	0.0218	17.0400	0.0170	21.799	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.65 Put	Bond Future	1558.6900	1.5587	1354.1400	1.3541	13.123	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.65 Call	Bond Future	1556.6600	1.5567	1763.2800	1.7633	13.273	0.0000	0.0000
2025/11/26	R248	05/02/2026	8.90 Put	Bond Future	6749.6200	6.7496	6347.5900	6.3476	5.956	0.0000	0.0000
2025/11/26	R248	05/02/2026	8.90 Call	Bond Future	26.1700	0.0262	35.3100	0.0353	34.925	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.40 Put	Bond Future	2766.8500	2.7669	2470.3400	2.4703	10.717	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.40 Call	Bond Future	608.1400	0.6081	722.8000	0.7228	18.854	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.90 Call	Bond Future	2922.8500	2.9229	3206.0100	3.2060	9.688	0.0000	0.0000
2025/11/26	R248	05/02/2026	9.90 Put	Bond Future	847.0800	0.8471	719.0700	0.7191	15.112	0.0000	0.0000
2025/11/26	R248	07/05/2026		Bond Future	9.7108	93.0684	9.6610	93.4867	0.513	0.0000	0.0000
2025/11/26	R248	07/05/2026	11.72 Call	Bond Future	14740.1300	14.7401	15140.5200	15.1405	2.716	0.0000	0.0000
2025/11/26	R248	07/05/2026	11.72 Put	Bond Future	152.0200	0.1520	134.1600	0.1342	11.748	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
2025/11/26	R248	06/08/2026		Bond Future	9.7763	94.7573	9.7249	95.1837	0.0000	0.0000
2025/11/26	R248	06/08/2026	12.37 Call	Bond Future	18068.2300	18.0682	18478.9700	18.4790	2.273	0.0000
2025/11/26	R248	06/08/2026	12.37 Put	Bond Future	160.1900	0.1602	144.5200	0.1445	9.782	0.0000
2025/11/26	R248	05/11/2026		Bond Future	9.8485	91.9757	9.7954	92.4103	0.539	0.0000
2025/11/26	R248	05/11/2026	11.31 Call	Bond Future	11756.0500	11.7561	12122.1100	12.1221	3.114	0.0000
2025/11/26	R248	05/11/2026	11.31 Put	Bond Future	1005.1000	1.0051	936.6000	0.9366	6.815	0.0000
2025/11/26	R248	04/02/2027		Bond Future	9.9317	93.5534	9.8768	93.9963	0.553	0.0000
2025/11/26	R248	04/02/2027	10.11 Call	Bond Future	4957.7900	4.9578	5211.5800	5.2116	5.119	0.0000
2025/11/26	R248	04/02/2027	10.11 Put	Bond Future	3544.6200	3.5446	3355.4600	3.3555	5.337	0.0000
2025/11/26	R2R9	05/02/2026		Bond Future	9.3383	107.5999	9.3051	107.8563	0.356	0.0000
2025/11/26	R2R9	05/02/2026	102.99 Call	Bond Future	94609.3800	94.6094	94865.7200	94.8657	0.271	0.0000
2025/11/26	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R2R9	07/05/2026		Bond Future	9.4061	104.5730	9.3717	104.8337	0.366	0.0000
2025/11/26	R2R9	07/05/2026	99.91 Call	Bond Future	93723.2900	93.7233	93984.0000	93.9840	0.278	0.0000
2025/11/26	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R2R9	06/08/2026		Bond Future	9.4795	106.4704	9.4437	106.7364	0.377	0.0000
2025/11/26	R2R9	06/08/2026	101.74 Call	Bond Future	93350.8500	93.3509	93616.8500	93.6169	0.285	0.0000
2025/11/26	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R2R9	05/11/2026		Bond Future	9.5598	103.3525	9.5226	103.6240	0.389	0.0000
2025/11/26	R2R9	05/11/2026	98.56 Call	Bond Future	92382.4000	92.3824	92653.8900	92.6539	0.294	0.0000
2025/11/26	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R2R9	04/02/2027		Bond Future	9.6531	105.1242	9.6144	105.4014	0.401	0.0000
2025/11/26	R2R9	04/02/2027	9.89 Call	Bond Future	4426.1800	4.4262	4587.8200	4.5878	3.652	0.0000
2025/11/26	R2R9	04/02/2027	9.89 Put	Bond Future	2754.4900	2.7545	2638.9900	2.6390	4.193	0.0000
2025/11/26	R4R2	05/02/2026		Bond Future	9.5591	108.2842	9.5207	108.6082	0.401	0.0000
2025/11/26	R4R2	05/02/2026	103.43 Call	Bond Future	95008.9500	95.0090	95332.9600	95.3330	0.341	0.0000
2025/11/26	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R4R2	07/05/2026		Bond Future	9.6280	105.1437	9.5884	105.4733	0.412	0.0000
2025/11/26	R4R2	07/05/2026	100.23 Call	Bond Future	94054.5800	94.0546	94384.1500	94.3842	0.350	0.0000
2025/11/26	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R4R2	06/08/2026		Bond Future	9.7021	107.0514	9.6610	107.3876	0.423	0.0000
2025/11/26	R4R2	06/08/2026	102.06 Call	Bond Future	93634.1200	93.6341	93970.2800	93.9703	0.359	0.0000
2025/11/26	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R4R2	05/11/2026		Bond Future	9.7822	103.8176	9.7396	104.1604	0.435	0.0000
2025/11/26	R4R2	05/11/2026	98.76 Call	Bond Future	92595.0400	92.5950	92937.8400	92.9378	0.370	0.0000
2025/11/26	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/26	R4R2	04/02/2027		Bond Future	9.8742	105.5972	9.8299	105.9469	0.448	0.0000
2025/11/26	R4R2	04/02/2027	10.13 Call	Bond Future	4946.1200	4.9461	5153.7800	5.1538	4.198	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
2025/11/26	R4R2	04/02/2027	10.13 Put	Bond Future	2957.3300	2.9573	2815.2300	2.8152	4.805	0.0000	0.0000
2025/11/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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