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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2025 TO 27/11/2025

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
2025/11/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/27	2029	05/02/2026		Bond Future	144.8946	144.8946	144.8462	144.8462	0.033	0.0000
2025/11/27	2029	05/02/2026	140.11 Call	Bond Future	4784.5700	4.7846	4736.2400	4.7362	1.010	0.0000
2025/11/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	2029	07/05/2026		Bond Future	146.0978	146.0978	146.0484	146.0484	0.034	0.0000
2025/11/27	2029	07/05/2026	141.82 Call	Bond Future	4277.7800	4.2778	4228.3900	4.2284	1.155	0.0000
2025/11/27	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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1,850
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2,542
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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/27	2029	06/08/2026			Bond Future		148.7850	148.7850		148.7350	148.7350	0.034	0.0000	0.0000
2025/11/27	2029	06/08/2026	144.10 Call		Bond Future		4685.0300	4.6850		4635.0200	4.6350	1.067	0.0000	0.0000
2025/11/27	2029	06/08/2026	144.10 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2029	05/11/2026			Bond Future		149.9377	149.9377		149.8871	149.8871	0.034	0.0000	0.0000
2025/11/27	2029	05/11/2026	147.56 Call		Bond Future		2377.7200	2.3777		2327.1300	2.3271	2.128	0.0000	0.0000
2025/11/27	2029	05/11/2026	147.56 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2029	04/02/2027			Bond Future		152.5501	152.5501		152.4991	152.4991	0.033	0.0000	0.0000
2025/11/27	2029	04/02/2027	149.72 Call		Bond Future		2830.1000	2.8301		2779.1200	2.7791	1.801	0.0000	0.0000
2025/11/27	2029	04/02/2027	149.72 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2030	05/02/2026			Bond Future		7.5909	101.5980		7.5958	101.5810	0.065	0.0000	0.0000
2025/11/27	2030	05/02/2026	9.49 Call		Bond Future		6221.0500	6.2211		6204.0400	6.2040	0.273	0.0000	0.0000
2025/11/27	2030	05/02/2026	9.49 Put		Bond Future		1.9600	0.0020		1.8700	0.0019	4.592	0.0000	0.0000
2025/11/27	2030	07/05/2026			Bond Future		7.6151	103.4408		7.6205	103.4235	0.071	0.0000	0.0000
2025/11/27	2030	07/05/2026	9.39 Call		Bond Future		5551.1000	5.5511		5533.6800	5.5337	0.314	0.0000	0.0000
2025/11/27	2030	07/05/2026	9.39 Put		Bond Future		37.8100	0.0378		37.6800	0.0377	0.344	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.21 Put		Bond Future		1526.3400	1.5263		1538.2700	1.5383	0.782	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.21 Call		Bond Future		213.9400	0.2139		208.5800	0.2086	2.505	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.71 Put		Bond Future		641.6600	0.6417		646.8100	0.6468	0.803	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.71 Call		Bond Future		946.2400	0.9462		934.1000	0.9341	1.283	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.92 Call		Bond Future		1418.7800	1.4188		1404.6700	1.4047	0.995	0.0000	0.0000
2025/11/27	2030	07/05/2026	7.92 Put		Bond Future		444.4000	0.4444		447.5800	0.4476	0.716	0.0000	0.0000
2025/11/27	2030	06/08/2026	7.21 Put		Bond Future		1655.1100	1.6551		1666.6800	1.6667	0.699	0.0000	0.0000
2025/11/27	2030	06/08/2026	7.21 Call		Bond Future		321.6600	0.3217		315.8000	0.3158	1.822	0.0000	0.0000
2025/11/27	2030	06/08/2026	7.71 Put		Bond Future		862.7300	0.8627		868.9700	0.8690	0.723	0.0000	0.0000
2025/11/27	2030	06/08/2026	7.71 Call		Bond Future		1047.7600	1.0478		1036.5700	1.0366	1.068	0.0000	0.0000
2025/11/27	2030	06/08/2026	8.06 Call		Bond Future		1786.2400	1.7862		1772.4600	1.7725	0.771	0.0000	0.0000
2025/11/27	2030	06/08/2026	8.06 Put		Bond Future		554.7500	0.5548		558.4000	0.5584	0.658	0.0000	0.0000
2025/11/27	2030	06/08/2026			Bond Future		7.6486	101.3092		7.6544	101.2917	0.076	0.0000	0.0000
2025/11/27	2030	06/08/2026	9.22 Call		Bond Future		4739.5300	4.7395		4722.5100	4.7225	0.359	0.0000	0.0000
2025/11/27	2030	06/08/2026	9.22 Put		Bond Future		134.0700	0.1341		134.4800	0.1345	0.306	0.0000	0.0000
2025/11/27	2030	05/11/2026			Bond Future		7.6866	103.0785		7.6928	103.0610	0.081	0.0000	0.0000
2025/11/27	2030	05/11/2026	8.39 Call		Bond Future		2487.6200	2.4876		2473.2200	2.4732	0.579	0.0000	0.0000
2025/11/27	2030	05/11/2026	8.39 Put		Bond Future		524.5100	0.5245		527.6000	0.5276	0.589	0.0000	0.0000
2025/11/27	2030	04/02/2027			Bond Future		7.7524	100.8422		7.7590	100.8248	0.086	0.0000	0.0000
2025/11/27	2030	04/02/2027	7.82 Call		Bond Future		1274.5600	1.2746		1264.0000	1.2640	0.829	0.0000	0.0000
2025/11/27	2030	04/02/2027	7.82 Put		Bond Future		1097.3500	1.0974		1104.2100	1.1042	0.625	0.0000	0.0000
2025/11/27	2031	05/02/2026			Bond Future		112.7708	112.7708		112.6644	112.6644	0.094	0.0000	0.0000
2025/11/27	2031	05/02/2026	111.76 Call		Bond Future		1092.4600	1.0925		1002.0900	1.0021	8.272	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
2025/11/27	2031	05/02/2026	111.76 Put	Bond Future	81.6600	0.0817	97.6800	0.0977	19.618	0.0000	0.0000
2025/11/27	2031	07/05/2026		Bond Future	114.8435	114.8435	114.7351	114.7351	0.094	0.0000	0.0000
2025/11/27	2031	07/05/2026	113.84 Call	Bond Future	1215.0300	1.2150	1132.7500	1.1328	6.772	0.0000	0.0000
2025/11/27	2031	07/05/2026	113.84 Put	Bond Future	211.5200	0.2115	237.7000	0.2377	12.377	0.0000	0.0000
2025/11/27	2031	06/08/2026		Bond Future	114.5318	114.5318	114.4215	114.4215	0.096	0.0000	0.0000
2025/11/27	2031	06/08/2026	113.81 Call	Bond Future	1124.2000	1.1242	1051.2200	1.0512	6.492	0.0000	0.0000
2025/11/27	2031	06/08/2026	113.81 Put	Bond Future	402.4000	0.4024	439.7100	0.4397	9.272	0.0000	0.0000
2025/11/27	2031	05/11/2026		Bond Future	116.5591	116.5591	116.4472	116.4472	0.096	0.0000	0.0000
2025/11/27	2031	05/11/2026	111.49 Call	Bond Future	5071.8200	5.0718	4960.3300	4.9603	2.198	0.0000	0.0000
2025/11/27	2031	05/11/2026	111.49 Put	Bond Future	2.6800	0.0027	3.1700	0.0032	18.284	0.0000	0.0000
2025/11/27	2031	04/02/2027		Bond Future	116.1311	116.1311	116.0174	116.0174	0.098	0.0000	0.0000
2025/11/27	2031	04/02/2027	116.18 Call	Bond Future	835.7400	0.8357	779.7200	0.7797	6.703	0.0000	0.0000
2025/11/27	2031	04/02/2027	116.18 Put	Bond Future	884.6700	0.8847	942.3200	0.9423	6.517	0.0000	0.0000
2025/11/27	2032	05/02/2026		Bond Future	8.0713	103.8499	8.0863	103.7778	0.187	0.0000	0.0000
2025/11/27	2032	05/02/2026	10.16 Call	Bond Future	9421.7500	9.4218	9349.5700	9.3496	0.766	0.0000	0.0000
2025/11/27	2032	05/02/2026	10.16 Put	Bond Future	2.2600	0.0023	2.2500	0.0023	0.442	0.0000	0.0000
2025/11/27	2032	07/05/2026		Bond Future	8.1107	101.5740	8.1266	101.5004	0.196	0.0000	0.0000
2025/11/27	2032	07/05/2026	10.14 Call	Bond Future	8916.1300	8.9161	8843.5300	8.8435	0.814	0.0000	0.0000
2025/11/27	2032	07/05/2026	10.14 Put	Bond Future	45.6400	0.0456	46.6200	0.0466	2.147	0.0000	0.0000
2025/11/27	2032	06/08/2026		Bond Future	8.1570	103.4177	8.1738	103.3429	0.206	0.0000	0.0000
2025/11/27	2032	06/08/2026	10.12 Call	Bond Future	8436.5900	8.4366	8364.8600	8.3649	0.850	0.0000	0.0000
2025/11/27	2032	06/08/2026	10.12 Put	Bond Future	136.3500	0.1364	139.3600	0.1394	2.208	0.0000	0.0000
2025/11/27	2032	05/11/2026		Bond Future	8.2146	101.0666	8.2323	100.9908	0.215	0.0000	0.0000
2025/11/27	2032	05/11/2026	9.16 Call	Bond Future	4593.5300	4.5935	4531.6800	4.5317	1.346	0.0000	0.0000
2025/11/27	2032	05/11/2026	9.16 Put	Bond Future	637.4900	0.6375	651.4500	0.6515	2.190	0.0000	0.0000
2025/11/27	2032	04/02/2027		Bond Future	8.2923	102.8011	8.3109	102.7244	0.225	0.0000	0.0000
2025/11/27	2032	04/02/2027	8.48 Call	Bond Future	2344.5800	2.3446	2298.6900	2.2987	1.957	0.0000	0.0000
2025/11/27	2032	04/02/2027	8.48 Put	Bond Future	1576.0600	1.5761	1606.9200	1.6069	1.958	0.0000	0.0000
2025/11/27	2033	05/02/2026		Bond Future	139.9401	139.9401	140.2610	140.2610	0.229	0.0000	0.0000
2025/11/27	2033	05/02/2026	132.88 Call	Bond Future	7060.1000	7.0601	7381.0000	7.3810	4.545	0.0000	0.0000
2025/11/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2033	07/05/2026		Bond Future	140.9497	140.9497	141.2765	141.2765	0.232	0.0000	0.0000
2025/11/27	2033	07/05/2026	135.16 Call	Bond Future	5789.7200	5.7897	6116.4800	6.1165	5.644	0.0000	0.0000
2025/11/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2033	06/08/2026		Bond Future	143.5424	143.5424	143.8754	143.8754	0.232	0.0000	0.0000
2025/11/27	2033	06/08/2026	134.25 Call	Bond Future	9292.3600	9.2924	9625.3800	9.6254	3.584	0.0000	0.0000
2025/11/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2033	05/11/2026		Bond Future	144.4988	144.4988	144.8381	144.8381	0.235	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
2025/11/27	2033	05/11/2026	137.26 Call	Bond Future	7238.7600	7.2388	7578.0600	4.687	0.0000	0.0000
2025/11/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2033	04/02/2027		Bond Future	147.0165	147.0165	147.3621	0.235	0.0000	0.0000
2025/11/27	2033	04/02/2027	142.71 Call	Bond Future	4306.5300	4.3065	4652.0900	4.6521	8.024	0.0000
2025/11/27	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	2037	05/02/2026	11.40 Put	Bond Future	1.5000	0.0015	1.3700	0.0014	8.667	0.0000
2025/11/27	2037	05/02/2026	11.40 Call	Bond Future	14164.2300	14.1642	14168.8500	14.1689	0.033	0.0000
2025/11/27	2037	05/02/2026	12.73 Call	Bond Future	20911.3000	20.9113	20916.0500	20.9161	0.023	0.0000
2025/11/27	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	2037	05/02/2026	12.27 Call	Bond Future	18668.1900	18.6682	18672.9400	18.6729	0.025	0.0000
2025/11/27	2037	05/02/2026	12.27 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/11/27	2037	05/02/2026	10.90 Put	Bond Future	10.4000	0.0104	9.7500	0.0098	6.250	0.0000
2025/11/27	2037	05/02/2026	10.90 Call	Bond Future	11417.9800	11.4180	11422.0800	11.4221	0.036	0.0000
2025/11/27	2037	05/02/2026	11.86 Call	Bond Future	16589.2300	16.5892	16593.9700	16.5940	0.029	0.0000
2025/11/27	2037	05/02/2026	11.86 Put	Bond Future	0.1600	0.0002	0.1500	0.0002	6.250	0.0000
2025/11/27	2037	05/02/2026	11.36 Call	Bond Future	13948.7000	13.9487	13953.3000	13.9533	0.033	0.0000
2025/11/27	2037	05/02/2026	11.36 Put	Bond Future	1.7900	0.0018	1.6400	0.0016	8.380	0.0000
2025/11/27	2037	05/02/2026	10.65 Put	Bond Future	18.9200	0.0189	17.8800	0.0179	5.497	0.0000
2025/11/27	2037	05/02/2026	10.65 Call	Bond Future	10000.9400	10.0009	10004.6500	10.0047	0.037	0.0000
2025/11/27	2037	05/02/2026		Bond Future	9.0447	96.4894	9.0440	96.4942	0.008	0.0000
2025/11/27	2037	05/02/2026	11.20 Call	Bond Future	13079.3400	13.0793	13083.8200	13.0838	0.034	0.0000
2025/11/27	2037	05/02/2026	11.20 Put	Bond Future	3.6100	0.0036	3.3400	0.0033	7.479	0.0000
2025/11/27	2037	05/02/2026	9.65 Call	Bond Future	4188.1200	4.1881	4186.7200	4.1867	0.033	0.0000
2025/11/27	2037	05/02/2026	9.65 Put	Bond Future	248.3800	0.2484	242.2300	0.2422	2.476	0.0000
2025/11/27	2037	05/02/2026	10.10 Call	Bond Future	6805.3300	6.8053	6807.1300	6.8071	0.026	0.0000
2025/11/27	2037	05/02/2026	10.10 Put	Bond Future	77.3500	0.0774	74.4000	0.0744	3.814	0.0000
2025/11/27	2037	07/05/2026	9.00 Put	Bond Future	2087.2200	2.0872	2079.3500	2.0794	0.377	0.0000
2025/11/27	2037	07/05/2026	9.00 Call	Bond Future	1372.0000	1.3720	1368.9300	1.3689	0.224	0.0000
2025/11/27	2037	07/05/2026	9.49 Put	Bond Future	961.5700	0.9616	954.8300	0.9548	0.701	0.0000
2025/11/27	2037	07/05/2026	9.49 Call	Bond Future	3425.2200	3.4252	3423.2800	3.4233	0.057	0.0000
2025/11/27	2037	07/05/2026	10.06 Call	Bond Future	6397.6800	6.3977	6397.9200	6.3979	0.004	0.0000
2025/11/27	2037	07/05/2026	10.06 Put	Bond Future	411.0300	0.4110	406.4700	0.4065	1.109	0.0000
2025/11/27	2037	07/05/2026		Bond Future	9.1083	98.2396	9.1076	98.2444	0.008	0.0000
2025/11/27	2037	07/05/2026	11.32 Call	Bond Future	13229.0600	13.2291	13232.4200	13.2324	0.025	0.0000
2025/11/27	2037	07/05/2026	11.32 Put	Bond Future	71.3600	0.0714	69.9200	0.0699	2.018	0.0000
2025/11/27	2037	07/05/2026	12.40 Call	Bond Future	18696.6300	18.6966	18701.2700	18.7013	0.025	0.0000
2025/11/27	2037	07/05/2026	12.40 Put	Bond Future	4.6900	0.0047	4.5300	0.0045	3.412	0.0000
2025/11/27	2037	07/05/2026	10.95 Put	Bond Future	120.7900	0.1208	118.6900	0.1187	1.739	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	
2025/11/27	2037	07/05/2026	10.95 Call	Bond Future	11256.4500	11.2565	11259.1500	11.2592	0.024	0.0000	0.0000
2025/11/27	2037	06/08/2026	11.30 Call	Bond Future	12667.8200	12.6678	12670.5200	12.6705	0.021	0.0000	0.0000
2025/11/27	2037	06/08/2026	11.30 Put	Bond Future	237.3800	0.2374	234.9900	0.2350	1.007	0.0000	0.0000
2025/11/27	2037	06/08/2026	10.70 Call	Bond Future	9584.2300	9.5842	9585.8100	9.5858	0.016	0.0000	0.0000
2025/11/27	2037	06/08/2026	10.70 Put	Bond Future	436.4900	0.4365	432.9800	0.4330	0.804	0.0000	0.0000
2025/11/27	2037	06/08/2026	10.02 Put	Bond Future	887.6400	0.8876	882.5000	0.8825	0.579	0.0000	0.0000
2025/11/27	2037	06/08/2026	10.02 Call	Bond Future	6097.7900	6.0978	6097.7400	6.0977	0.001	0.0000	0.0000
2025/11/27	2037	06/08/2026		Bond Future	9.1794	95.7629	9.1786	95.7680	0.009	0.0000	0.0000
2025/11/27	2037	06/08/2026	11.71 Call	Bond Future	14694.9300	14.6949	14698.5700	14.6986	0.025	0.0000	0.0000
2025/11/27	2037	06/08/2026	11.71 Put	Bond Future	118.9800	0.1190	117.5300	0.1175	1.219	0.0000	0.0000
2025/11/27	2037	05/11/2026		Bond Future	9.2510	97.4350	9.2501	97.4404	0.009	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.62 Call	Bond Future	8934.6500	8.9347	8936.0100	8.9360	0.015	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.62 Put	Bond Future	797.2700	0.7973	793.2000	0.7932	0.510	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.83 Call	Bond Future	9970.2900	9.9703	9972.0300	9.9720	0.017	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.83 Put	Bond Future	668.6100	0.6686	664.9200	0.6649	0.552	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.23 Call	Bond Future	7038.4900	7.0385	7039.0700	7.0391	0.008	0.0000	0.0000
2025/11/27	2037	05/11/2026	10.23 Put	Bond Future	1120.7000	1.1207	1115.8500	1.1159	0.433	0.0000	0.0000
2025/11/27	2037	05/11/2026	9.46 Put	Bond Future	2243.0300	2.2430	2236.7200	2.2367	0.281	0.0000	0.0000
2025/11/27	2037	05/11/2026	9.46 Call	Bond Future	3549.6200	3.5496	3548.7400	3.5487	0.025	0.0000	0.0000
2025/11/27	2037	04/02/2027		Bond Future	9.3368	94.8509	9.3359	94.8567	0.010	0.0000	0.0000
2025/11/27	2037	04/02/2027	9.51 Call	Bond Future	3617.0000	3.6170	3616.8300	3.6168	0.005	0.0000	0.0000
2025/11/27	2037	04/02/2027	9.51 Put	Bond Future	2556.3000	2.5563	2550.3300	2.5503	0.234	0.0000	0.0000
2025/11/27	2038	05/02/2026		Bond Future	152.4065	152.4065	152.4051	152.4051	0.001	0.0000	0.0000
2025/11/27	2038	05/02/2026	143.20 Call	Bond Future	9206.5300	9.2065	9205.0500	9.2051	0.016	0.0000	0.0000
2025/11/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2038	07/05/2026		Bond Future	155.2077	155.2077	155.2061	155.2061	0.001	0.0000	0.0000
2025/11/27	2038	07/05/2026	144.53 Call	Bond Future	10677.7200	10.6777	10676.1300	10.6761	0.015	0.0000	0.0000
2025/11/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2038	06/08/2026		Bond Future	155.8619	155.8619	155.8603	155.8603	0.001	0.0000	0.0000
2025/11/27	2038	06/08/2026	144.72 Call	Bond Future	11141.8700	11.1419	11140.3200	11.1403	0.014	0.0000	0.0000
2025/11/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2038	05/11/2026		Bond Future	158.6216	158.6216	158.6204	158.6204	0.001	0.0000	0.0000
2025/11/27	2038	05/11/2026	146.31 Call	Bond Future	12311.6200	12.3116	12310.4200	12.3104	0.010	0.0000	0.0000
2025/11/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2038	04/02/2027		Bond Future	159.1535	159.1535	159.1529	159.1529	0.000	0.0000	0.0000
2025/11/27	2038	04/02/2027	153.83 Call	Bond Future	5323.5100	5.3235	5322.8700	5.3229	0.012	0.0000	0.0000
2025/11/27	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2040	05/02/2026	10.35 Put	Bond Future	108.7500	0.1088	100.6800	0.1007	7.421	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	
2025/11/27	2040	05/02/2026	10.35 Call	Bond Future	6673.5900	6.6736	6748.4100	6.7484	1.121	0.0000	0.0000
2025/11/27	2040	05/02/2026	10.75 Call	Bond Future	9254.7200	9.2547	9334.2300	9.3342	0.859	0.0000	0.0000
2025/11/27	2040	05/02/2026	10.75 Put	Bond Future	38.5500	0.0386	35.1700	0.0352	8.768	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.15 Call	Bond Future	11769.2100	11.7692	11850.6700	11.8507	0.692	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.15 Put	Bond Future	14.3500	0.0144	12.9200	0.0129	9.965	0.0000	0.0000
2025/11/27	2040	05/02/2026	13.23 Call	Bond Future	23341.9900	23.3420	23424.8800	23.4249	0.355	0.0000	0.0000
2025/11/27	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.82 Put	Bond Future	1.6800	0.0017	1.4700	0.0015	12.500	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.82 Call	Bond Future	15771.4600	15.7715	15854.1400	15.8541	0.524	0.0000	0.0000
2025/11/27	2040	05/02/2026		Bond Future	9.4291	96.9487	9.4180	97.0316	0.117	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.49 Call	Bond Future	13834.9300	13.8349	13917.1000	13.9171	0.594	0.0000	0.0000
2025/11/27	2040	05/02/2026	11.49 Put	Bond Future	6.6300	0.0066	5.9100	0.0059	10.860	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.80 Put	Bond Future	471.0400	0.4710	445.5600	0.4456	5.409	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.80 Call	Bond Future	3195.5900	3.1956	3253.0000	3.2530	1.797	0.0000	0.0000
2025/11/27	2040	05/02/2026	10.24 Call	Bond Future	5959.9900	5.9600	6032.6800	6.0327	1.220	0.0000	0.0000
2025/11/27	2040	05/02/2026	10.24 Put	Bond Future	144.7900	0.1448	134.5900	0.1346	7.045	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.05 Put	Bond Future	3145.6700	3.1457	3071.4500	3.0715	2.359	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.05 Call	Bond Future	242.9800	0.2430	251.6500	0.2517	3.568	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.20 Put	Bond Future	2260.1900	2.2602	2194.1500	2.1942	2.922	0.0000	0.0000
2025/11/27	2040	05/02/2026	9.20 Call	Bond Future	520.7800	0.5208	537.6300	0.5376	3.236	0.0000	0.0000
2025/11/27	2040	07/05/2026		Bond Future	9.4983	98.7073	9.4869	98.7915	0.120	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.67 Call	Bond Future	14374.6200	14.3746	14454.8600	14.4549	0.558	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.67 Put	Bond Future	93.4300	0.0934	89.4300	0.0894	4.281	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.22 Call	Bond Future	17430.2600	17.4303	17513.1100	17.5131	0.475	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.22 Put	Bond Future	26.6600	0.0267	25.2700	0.0253	5.214	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.72 Call	Bond Future	14656.4300	14.6564	14737.0100	14.7370	0.550	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.72 Put	Bond Future	83.8600	0.0839	80.2000	0.0802	4.364	0.0000	0.0000
2025/11/27	2040	07/05/2026	10.70 Put	Bond Future	367.5200	0.3675	354.8600	0.3549	3.445	0.0000	0.0000
2025/11/27	2040	07/05/2026	10.70 Call	Bond Future	8679.2900	8.6793	8750.8700	8.7509	0.825	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.53 Call	Bond Future	19098.2800	19.0983	19181.8000	19.1818	0.437	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.53 Put	Bond Future	12.3600	0.0124	11.6400	0.0116	5.825	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.03 Call	Bond Future	16387.0400	16.3870	16469.2400	16.4692	0.502	0.0000	0.0000
2025/11/27	2040	07/05/2026	12.03 Put	Bond Future	41.7800	0.0418	39.7400	0.0397	4.883	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.12 Put	Bond Future	211.5900	0.2116	203.6300	0.2036	3.762	0.0000	0.0000
2025/11/27	2040	07/05/2026	11.12 Call	Bond Future	11183.8500	11.1839	11260.1300	11.2601	0.682	0.0000	0.0000
2025/11/27	2040	06/08/2026		Bond Future	9.5747	95.9885	9.5628	96.0744	0.124	0.0000	0.0000
2025/11/27	2040	06/08/2026	12.19 Call	Bond Future	16678.1300	16.6781	16760.0900	16.7601	0.491	0.0000	0.0000
2025/11/27	2040	06/08/2026	12.19 Put	Bond Future	123.5200	0.1235	119.5700	0.1196	3.198	0.0000	0.0000
2025/11/27	2040	05/11/2026		Bond Future	9.6508	97.6643	9.6385	97.7520	0.127	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/27	2040	05/11/2026	11.06 Call	Bond Future	10185.7700	10.1858	10256.6600	10.2567	0.696	0.0000	0.0000
2025/11/27	2040	05/11/2026	11.06 Put	Bond Future	847.0100	0.8470	830.2000	0.8302	1.985	0.0000	0.0000
2025/11/27	2040	05/11/2026	11.27 Call	Bond Future	11328.7300	11.3287	11401.9500	11.4020	0.646	0.0000	0.0000
2025/11/27	2040	05/11/2026	11.27 Put	Bond Future	712.4400	0.7124	697.9600	0.6980	2.032	0.0000	0.0000
2025/11/27	2040	05/11/2026	10.67 Call	Bond Future	8074.2700	8.0743	8139.6700	8.1397	0.810	0.0000	0.0000
2025/11/27	2040	05/11/2026	10.67 Put	Bond Future	1183.3800	1.1834	1161.0800	1.1611	1.884	0.0000	0.0000
2025/11/27	2040	05/11/2026	9.91 Put	Bond Future	2350.7100	2.3507	2311.8900	2.3119	1.651	0.0000	0.0000
2025/11/27	2040	05/11/2026	9.91 Call	Bond Future	4174.2300	4.1742	4223.1100	4.2231	1.171	0.0000	0.0000
2025/11/27	2040	04/02/2027		Bond Future	9.7400	94.8334	9.7272	94.9229	0.131	0.0000	0.0000
2025/11/27	2040	04/02/2027	9.93 Call	Bond Future	4287.1300	4.2871	4334.8600	4.3349	1.113	0.0000	0.0000
2025/11/27	2040	04/02/2027	9.93 Put	Bond Future	2970.1400	2.9701	2928.3600	2.9284	1.407	0.0000	0.0000
2025/11/27	2043	05/02/2026		Bond Future	118.7039	118.7039	118.7024	118.7024	0.001	0.0000	0.0000
2025/11/27	2043	05/02/2026	109.66 Call	Bond Future	9043.9889	9.0440	9042.5096	9.0425	0.016	0.0000	0.0000
2025/11/27	2043	05/02/2026	109.66 Put	Bond Future	0.0889	0.0001	0.0796	0.0001	10.466	0.0000	0.0000
2025/11/27	2043	07/05/2026		Bond Future	120.8857	120.8857	120.8841	120.8841	0.001	0.0000	0.0000
2025/11/27	2043	07/05/2026	111.70 Call	Bond Future	9198.3228	9.1983	9196.3610	9.1964	0.021	0.0000	0.0000
2025/11/27	2043	07/05/2026	111.70 Put	Bond Future	12.5828	0.0126	12.2910	0.0123	2.319	0.0000	0.0000
2025/11/27	2043	06/08/2026		Bond Future	120.2537	120.2537	120.2522	120.2522	0.001	0.0000	0.0000
2025/11/27	2043	06/08/2026	110.88 Call	Bond Future	9432.0144	9.4320	9429.8847	9.4299	0.023	0.0000	0.0000
2025/11/27	2043	06/08/2026	110.88 Put	Bond Future	58.3544	0.0584	57.7247	0.0577	1.079	0.0000	0.0000
2025/11/27	2043	05/11/2026		Bond Future	122.3820	122.3820	122.3808	122.3808	0.001	0.0000	0.0000
2025/11/27	2043	05/11/2026	112.84 Call	Bond Future	9669.8510	9.6699	9667.8248	9.6678	0.021	0.0000	0.0000
2025/11/27	2043	05/11/2026	112.84 Put	Bond Future	127.8810	0.1279	127.0348	0.1270	0.662	0.0000	0.0000
2025/11/27	2043	04/02/2027		Bond Future	121.6176	121.6176	121.6166	121.6166	0.001	0.0000	0.0000
2025/11/27	2043	04/02/2027	117.63 Call	Bond Future	5156.4898	5.1565	5153.1895	5.1532	0.064	0.0000	0.0000
2025/11/27	2043	04/02/2027	117.63 Put	Bond Future	1168.9198	1.1689	1166.5495	1.1665	0.203	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.25 Call	Bond Future	11705.7400	11.7057	11750.7300	11.7507	0.384	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.25 Put	Bond Future	27.7700	0.0278	25.7800	0.0258	7.166	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.50 Call	Bond Future	13287.7900	13.2878	13333.5100	13.3335	0.344	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.50 Put	Bond Future	16.1500	0.0162	14.8900	0.0149	7.802	0.0000	0.0000
2025/11/27	2044	05/02/2026	10.90 Put	Bond Future	62.5500	0.0626	58.7000	0.0587	6.155	0.0000	0.0000
2025/11/27	2044	05/02/2026	10.90 Call	Bond Future	9422.7500	9.4228	9465.8800	9.4659	0.458	0.0000	0.0000
2025/11/27	2044	05/02/2026	10.07 Put	Bond Future	488.4200	0.4884	470.7200	0.4707	3.624	0.0000	0.0000
2025/11/27	2044	05/02/2026	10.07 Call	Bond Future	3917.5800	3.9176	3946.8600	3.9469	0.747	0.0000	0.0000
2025/11/27	2044	05/02/2026		Bond Future	9.6281	92.7994	9.6222	92.8464	0.061	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.56 Call	Bond Future	13659.6300	13.6596	13705.5700	13.7056	0.336	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.56 Put	Bond Future	12.9200	0.0129	11.8800	0.0119	8.050	0.0000	0.0000
2025/11/27	2044	05/02/2026	10.00 Put	Bond Future	582.9000	0.5829	563.0500	0.5631	3.405	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	
2025/11/27	2044	05/02/2026	10.00 Call	Bond Future	3482.0600	3.4821	3509.1900	3.5092	0.779	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.45 Call	Bond Future	12974.8800	12.9749	13020.4800	13.0205	0.351	0.0000	0.0000
2025/11/27	2044	05/02/2026	11.45 Put	Bond Future	17.9600	0.0180	16.5800	0.0166	7.684	0.0000	0.0000
2025/11/27	2044	07/05/2026	Put	Bond Future	6180.6000	6.1806	6137.0900	6.1371	0.704	0.0000	0.0000
2025/11/27	2044	07/05/2026	Call	Bond Future	663.2300	0.6632	667.4900	0.6675	0.642	0.0000	0.0000
2025/11/27	2044	07/05/2026	10.00 Call	Bond Future	3703.2900	3.7033	3728.5500	3.7286	0.682	0.0000	0.0000
2025/11/27	2044	07/05/2026	10.00 Put	Bond Future	1353.3900	1.3534	1330.8800	1.3309	1.663	0.0000	0.0000
2025/11/27	2044	07/05/2026		Bond Future	9.6958	94.4826	9.6898	94.5304	0.063	0.0000	0.0000
2025/11/27	2044	07/05/2026	11.80 Call	Bond Future	14651.6600	14.6517	14695.8200	14.6958	0.301	0.0000	0.0000
2025/11/27	2044	07/05/2026	11.80 Put	Bond Future	120.7800	0.1208	117.1700	0.1172	2.989	0.0000	0.0000
2025/11/27	2044	06/08/2026		Bond Future	9.7699	91.8124	9.7636	91.8613	0.064	0.0000	0.0000
2025/11/27	2044	06/08/2026	12.42 Call	Bond Future	17615.4000	17.6154	17661.3100	17.6613	0.261	0.0000	0.0000
2025/11/27	2044	06/08/2026	12.42 Put	Bond Future	132.5600	0.1326	129.6200	0.1296	2.218	0.0000	0.0000
2025/11/27	2044	05/11/2026		Bond Future	9.8433	93.4153	9.8367	93.4653	0.066	0.0000	0.0000
2025/11/27	2044	05/11/2026	11.34 Call	Bond Future	11371.7300	11.3717	11410.3800	11.4104	0.340	0.0000	0.0000
2025/11/27	2044	05/11/2026	11.34 Put	Bond Future	929.4200	0.9294	918.1400	0.9181	1.214	0.0000	0.0000
2025/11/27	2044	04/02/2027		Bond Future	9.9282	90.6366	9.9214	90.6877	0.068	0.0000	0.0000
2025/11/27	2044	04/02/2027	10.18 Call	Bond Future	4844.2700	4.8443	4870.5500	4.8706	0.542	0.0000	0.0000
2025/11/27	2044	04/02/2027	10.18 Put	Bond Future	2976.5900	2.9766	2951.7600	2.9518	0.834	0.0000	0.0000
2025/11/27	2046	05/02/2026		Bond Future	134.2097	134.2097	134.9029	134.9029	0.517	0.0000	0.0000
2025/11/27	2046	05/02/2026	121.65 Call	Bond Future	12559.6700	12.5597	13252.9100	13.2529	5.520	0.0000	0.0000
2025/11/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2046	07/05/2026		Bond Future	134.3823	134.3823	135.0883	135.0883	0.525	0.0000	0.0000
2025/11/27	2046	07/05/2026	124.95 Call	Bond Future	9432.2900	9.4323	10138.3000	10.1383	7.485	0.0000	0.0000
2025/11/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2046	06/08/2026		Bond Future	136.8539	136.8539	137.5731	137.5731	0.526	0.0000	0.0000
2025/11/27	2046	06/08/2026	122.38 Call	Bond Future	14473.9000	14.4739	15193.0900	15.1931	4.969	0.0000	0.0000
2025/11/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2046	05/11/2026		Bond Future	136.9478	136.9478	137.6799	137.6799	0.535	0.0000	0.0000
2025/11/27	2046	05/11/2026	125.48 Call	Bond Future	11467.8000	11.4678	12199.9400	12.1999	6.384	0.0000	0.0000
2025/11/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2046	04/02/2027		Bond Future	139.3323	139.3323	140.0778	140.0778	0.535	0.0000	0.0000
2025/11/27	2046	04/02/2027	131.09 Call	Bond Future	8242.3200	8.2423	8987.8000	8.9878	9.045	0.0000	0.0000
2025/11/27	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2050	05/02/2026		Bond Future	134.5070	134.5070	135.3062	135.3062	0.594	0.0000	0.0000
2025/11/27	2050	05/02/2026	122.82 Call	Bond Future	11687.0300	11.6870	12486.1600	12.4862	6.838	0.0000	0.0000
2025/11/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2050	07/05/2026		Bond Future	136.9793	136.9793	137.7928	137.7928	0.594	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	
2025/11/27	2050	07/05/2026	124.07 Call	Bond Future	12909.3100	12.9093	13722.7700	13.7228	6.301	0.0000	0.0000
2025/11/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2050	06/08/2026		Bond Future	137.0474	137.0474	137.8761	137.8761	0.605	0.0000	0.0000
2025/11/27	2050	06/08/2026	123.27 Call	Bond Future	13777.3800	13.7774	14606.0700	14.6061	6.015	0.0000	0.0000
2025/11/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2050	05/11/2026		Bond Future	139.4741	139.4741	140.3177	140.3177	0.605	0.0000	0.0000
2025/11/27	2050	05/11/2026	123.84 Call	Bond Future	15634.1100	15.6341	16477.7200	16.4777	5.396	0.0000	0.0000
2025/11/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	2050	04/02/2027		Bond Future	139.4169	139.4169	140.2756	140.2756	0.616	0.0000	0.0000
2025/11/27	2050	04/02/2027	132.39 Call	Bond Future	7026.8800	7.0269	7885.5600	7.8856	12.220	0.0000	0.0000
2025/11/27	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	AL37	05/02/2026		Index Future	1253.8090	1253.8090	1253.3430	1253.3430	0.037	0.0000	0.0000
2025/11/27	AL37	07/05/2026		Index Future	1276.5490	1276.5490	1276.0730	1276.0730	0.037	0.0000	0.0000
2025/11/27	AL37	06/08/2026		Index Future	1299.4820	1299.4820	1299.0000	1299.0000	0.037	0.0000	0.0000
2025/11/27	AL37	05/11/2026		Index Future	1322.4680	1322.4680	1321.9810	1321.9810	0.037	0.0000	0.0000
2025/11/27	AL37	04/02/2027		Index Future	1345.2400	1345.2400	1344.7490	1344.7490	0.036	0.0000	0.0000
2025/11/27	AL7T	05/02/2026		Index Future	1594.0670	1594.0670	1594.0560	1594.0560	0.001	0.0000	0.0000
2025/11/27	AL7T	07/05/2026		Index Future	1622.9780	1622.9780	1622.9650	1622.9650	0.001	0.0000	0.0000
2025/11/27	AL7T	06/08/2026		Index Future	1652.1350	1652.1350	1652.1250	1652.1250	0.001	0.0000	0.0000
2025/11/27	AL7T	05/11/2026		Index Future	1681.3600	1681.3600	1681.3530	1681.3530	0.000	0.0000	0.0000
2025/11/27	AL7T	04/02/2027		Index Future	1710.3120	1710.3120	1710.3100	1710.3100	0.000	0.0000	0.0000
2025/11/27	ALBI	05/02/2026		Index Future	1343.7090	1343.7090	1343.6730	1343.6730	0.003	0.0000	0.0000
2025/11/27	ALBI	07/05/2026		Index Future	1368.0800	1368.0800	1368.0410	1368.0410	0.003	0.0000	0.0000
2025/11/27	ALBI	06/08/2026		Index Future	1392.6570	1392.6570	1392.6200	1392.6200	0.003	0.0000	0.0000
2025/11/27	ALBI	05/11/2026		Index Future	1417.2920	1417.2920	1417.2580	1417.2580	0.002	0.0000	0.0000
2025/11/27	ALBI	04/02/2027		Index Future	1441.6970	1441.6970	1441.6660	1441.6660	0.002	0.0000	0.0000
2025/11/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	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
2025/11/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/27	ES33	05/02/2026		Bond Future	9.1920	93.9510	9.1911	93.9559	0.011	0.0000	0.0000
2025/11/27	ES33	05/02/2026	11.49 Call	Bond Future	10755.5300	10.7555	10760.4500	10.7605	0.046	0.0000	0.0000
2025/11/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES33	07/05/2026		Bond Future	9.2704	91.8839	9.2694	91.8888	0.011	0.0000	0.0000
2025/11/27	ES33	07/05/2026	11.69 Call	Bond Future	11003.3700	11.0034	11008.3000	11.0083	0.045	0.0000	0.0000
2025/11/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES33	06/08/2026		Bond Future	9.3570	93.5735	9.3559	93.5787	0.012	0.0000	0.0000
2025/11/27	ES33	06/08/2026	12.02 Call	Bond Future	11704.8400	11.7048	11710.0200	11.7100	0.044	0.0000	0.0000
2025/11/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES33	05/11/2026		Bond Future	9.4579	91.4375	9.4567	91.4430	0.012	0.0000	0.0000
2025/11/27	ES33	05/11/2026	10.83 Call	Bond Future	6109.0900	6.1091	6114.5800	6.1146	0.090	0.0000	0.0000
2025/11/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES33	04/02/2027		Bond Future	9.5817	93.0269	9.5804	93.0329	0.014	0.0000	0.0000
2025/11/27	ES33	04/02/2027	9.70 Call	Bond Future	530.3600	0.5304	536.3100	0.5363	1.122	0.0000	0.0000
2025/11/27	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES42	05/02/2026		Bond Future	9.8235	91.8729	9.8227	91.8791	0.009	0.0000	0.0000
2025/11/27	ES42	05/02/2026	11.85 Call	Bond Future	13273.1400	13.2731	13279.4200	13.2794	0.047	0.0000	0.0000
2025/11/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES42	07/05/2026		Bond Future	9.8966	89.2969	9.8957	89.3031	0.009	0.0000	0.0000
2025/11/27	ES42	07/05/2026	12.20 Call	Bond Future	14655.4400	14.6554	14661.7000	14.6617	0.043	0.0000	0.0000
2025/11/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES42	06/08/2026		Bond Future	9.9733	90.9384	9.9724	90.9450	0.009	0.0000	0.0000
2025/11/27	ES42	06/08/2026	12.65 Call	Bond Future	16464.0600	16.4641	16470.6600	16.4707	0.040	0.0000	0.0000
2025/11/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES42	05/11/2026		Bond Future	10.0566	88.2841	10.0556	88.2910	0.010	0.0000	0.0000
2025/11/27	ES42	05/11/2026	11.66 Call	Bond Future	10319.3100	10.3193	10326.2300	10.3262	0.067	0.0000	0.0000
2025/11/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	ES42	04/02/2027		Bond Future	10.1511	89.8168	10.1500	89.8241	0.010	0.0000	0.0000
2025/11/27	ES42	04/02/2027	10.29 Call	Bond Future	956.8600	0.9569	964.1500	0.9642	0.762	0.0000	0.0000
2025/11/27	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/27	GOVI	05/02/2026		GOVI		1319.0790	1319.0790		1319.0530	1319.0530	0.002	0.0000	0.0000
2025/11/27	GOVI	05/02/2026	1,150. Call 00	GOVI		1690790.0000	169.0790	1690530.0000	169.0530	0.015	0.0000	0.0000	
2025/11/27	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/27	GOVI	07/05/2026		GOVI		1343.0030	1343.0030	1342.9750	1342.9750	0.002	0.0000	0.0000	
2025/11/27	GOVI	07/05/2026	1,177. Call 00	GOVI		1660030.0000	166.0030	1659750.0000	165.9750	0.017	0.0000	0.0000	
2025/11/27	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/27	GOVI	06/08/2026		GOVI		1367.1300	1367.1300	1367.1040	1367.1040	0.002	0.0000	0.0000	
2025/11/27	GOVI	06/08/2026	1,189. Call 00	GOVI		1781300.0000	178.1300	1781040.0000	178.1040	0.015	0.0000	0.0000	
2025/11/27	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/27	GOVI	05/11/2026		GOVI		1391.3130	1391.3130	1391.2900	1391.2900	0.002	0.0000	0.0000	
2025/11/27	GOVI	05/11/2026	1,277. Call 00	GOVI		1143130.0000	114.3130	1142900.0000	114.2900	0.020	0.0000	0.0000	
2025/11/27	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/27	GOVI	04/02/2027		GOVI		1415.2700	1415.2700	1415.2510	1415.2510	0.001	0.0000	0.0000	
2025/11/27	GOVI	04/02/2027	1,369. Call 00	GOVI		462700.0000	46.2700	462510.0000	46.2510	0.041	0.0000	0.0000	
2025/11/27	GOVI	04/02/2027	1,369. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/11/27	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2025/11/27	I258	05/02/2026		Bond Future		121.7039	121.7039	122.4132	122.4132	0.583	0.0000	0.0000	
2025/11/27	I258	05/02/2026	111.65 Call	Bond Future		10056.9425	10.0569	10764.6585	10.7647	7.037	0.0000	0.0000	
2025/11/27	I258	05/02/2026	111.65 Put	Bond Future		3.0625	0.0031	1.4985	0.0015	51.070	0.0000	0.0000	
2025/11/27	I258	07/05/2026		Bond Future		123.9407	123.9407	124.6630	124.6630	0.583	0.0000	0.0000	
2025/11/27	I258	07/05/2026	113.73 Call	Bond Future		10297.4185	10.2974	10995.8317	10.9958	6.782	0.0000	0.0000	
2025/11/27	I258	07/05/2026	113.73 Put	Bond Future		86.6985	0.0867	62.8617	0.0629	27.494	0.0000	0.0000	
2025/11/27	I258	06/08/2026		Bond Future		123.3649	123.3649	124.1006	124.1006	0.596	0.0000	0.0000	
2025/11/27	I258	06/08/2026	112.95 Call	Bond Future		10676.2166	10.6762	11360.2237	11.3602	6.407	0.0000	0.0000	
2025/11/27	I258	06/08/2026	112.95 Put	Bond Future		261.3666	0.2614	209.6637	0.2097	19.782	0.0000	0.0000	
2025/11/27	I258	05/11/2026		Bond Future		125.5485	125.5485	126.2974	126.2974	0.597	0.0000	0.0000	
2025/11/27	I258	05/11/2026	114.95 Call	Bond Future		11073.2553	11.0733	11746.4379	11.7464	6.079	0.0000	0.0000	
2025/11/27	I258	05/11/2026	114.95 Put	Bond Future		474.7953	0.4748	399.0079	0.3990	15.962	0.0000	0.0000	
2025/11/27	I258	04/02/2027		Bond Future		124.8392	124.8392	125.6015	125.6015	0.611	0.0000	0.0000	
2025/11/27	I258	04/02/2027	118.90 Call	Bond Future		7682.7962	7.6828	8248.4358	8.2484	7.362	0.0000	0.0000	
2025/11/27	I258	04/02/2027	118.90 Put	Bond Future		1743.5762	1.7436	1546.8958	1.5469	11.280	0.0000	0.0000	
2025/11/27	IGOV	05/02/2026		Index Future		421.5880	421.5880	422.5630	422.5630	0.231	0.0000	0.0000	
2025/11/27	IGOV	07/05/2026		Index Future		429.3370	429.3370	430.3290	430.3290	0.231	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
2025/11/27	IGOV	06/08/2026		Index Future	437.1500	437.1500	438.1610	0.231	0.0000	0.0000
2025/11/27	IGOV	05/11/2026		Index Future	444.9810	444.9810	446.0120	0.232	0.0000	0.0000
2025/11/27	IGOV	04/02/2027		Index Future	452.7400	452.7400	453.7900	0.232	0.0000	0.0000
2025/11/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/11/27	R033	05/02/2026		Bond Future	8.2398	112.9887	8.2600	0.245	0.0000	0.0000
2025/11/27	R033	05/02/2026	10.49 Call	Bond Future	11808.4700	11.8085	11695.1500	0.960	0.0000	0.0000
2025/11/27	R033	05/02/2026	10.49 Put	Bond Future	29.5200	0.0295	29.6700	0.508	0.0000	0.0000
2025/11/27	R033	07/05/2026		Bond Future	8.2846	109.9952	8.3058	0.256	0.0000	0.0000
2025/11/27	R033	07/05/2026	10.38 Call	Bond Future	10959.7400	10.9597	10849.0600	1.010	0.0000	0.0000
2025/11/27	R033	07/05/2026	10.38 Put	Bond Future	252.7300	0.2527	257.6800	1.959	0.0000	0.0000
2025/11/27	R033	06/08/2026		Bond Future	8.3359	111.9916	8.3581	0.267	0.0000	0.0000
2025/11/27	R033	06/08/2026	10.25 Call	Bond Future	10269.3700	10.2694	10164.3100	1.023	0.0000	0.0000
2025/11/27	R033	06/08/2026	10.25 Put	Bond Future	732.0000	0.7320	744.5000	1.708	0.0000	0.0000
2025/11/27	R033	05/11/2026		Bond Future	8.3974	108.9081	8.4208	0.279	0.0000	0.0000
2025/11/27	R033	05/11/2026	9.33 Call	Bond Future	6148.7300	6.1487	6058.4900	1.468	0.0000	0.0000
2025/11/27	R033	05/11/2026	9.33 Put	Bond Future	1517.4900	1.5175	1546.5900	1.918	0.0000	0.0000
2025/11/27	R033	04/02/2027		Bond Future	8.4774	110.7765	8.5020	0.290	0.0000	0.0000
2025/11/27	R033	04/02/2027	8.65 Call	Bond Future	3834.6800	3.8347	3763.9900	1.843	0.0000	0.0000
2025/11/27	R033	04/02/2027	8.65 Put	Bond Future	2989.1100	2.9891	3039.4200	1.683	0.0000	0.0000
2025/11/27	R035	05/02/2026	11.00 Put	Bond Future	0.8600	0.0009	0.7800	9.302	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	
2025/11/27	R035	05/02/2026	11.00 Call	Bond Future	13624.7200	13.6247	13628.9000	13.6289	0.031	0.0000	0.0000
2025/11/27	R035	05/02/2026	11.17 Call	Bond Future	14499.2000	14.4992	14503.4200	14.5034	0.029	0.0000	0.0000
2025/11/27	R035	05/02/2026	11.17 Put	Bond Future	0.3700	0.0004	0.3300	0.0003	10.811	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.67 Call	Bond Future	11894.9500	11.8950	11898.9700	11.8990	0.034	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.67 Put	Bond Future	3.3200	0.0033	3.0800	0.0031	7.229	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.17 Put	Bond Future	12.1900	0.0122	11.4700	0.0115	5.906	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.17 Call	Bond Future	9191.8200	9.1918	9195.3600	9.1954	0.039	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.44 Put	Bond Future	5.9400	0.0059	5.5500	0.0056	6.566	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.44 Call	Bond Future	10663.3500	10.6634	10667.2200	10.6672	0.036	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.94 Put	Bond Future	1.1400	0.0011	1.0400	0.0010	8.772	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.94 Call	Bond Future	13313.3800	13.3134	13317.5400	13.3175	0.031	0.0000	0.0000
2025/11/27	R035	05/02/2026	12.44 Call	Bond Future	20680.3500	20.6804	20684.6100	20.6846	0.021	0.0000	0.0000
2025/11/27	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R035	05/02/2026		Bond Future	8.6115	105.6213	8.6108	105.6255	0.008	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.79 Call	Bond Future	12529.0200	12.5290	12533.1000	12.5331	0.033	0.0000	0.0000
2025/11/27	R035	05/02/2026	10.79 Put	Bond Future	2.2800	0.0023	2.1000	0.0021	7.895	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.64 Call	Bond Future	6238.9300	6.2389	6241.0100	6.2410	0.033	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.64 Put	Bond Future	53.7600	0.0538	51.5800	0.0516	4.055	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.14 Call	Bond Future	3464.8700	3.4649	3463.7100	3.4637	0.033	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.14 Put	Bond Future	222.8800	0.2229	217.4600	0.2175	2.432	0.0000	0.0000
2025/11/27	R035	05/02/2026	8.64 Put	Bond Future	939.0300	0.9390	929.8100	0.9298	0.982	0.0000	0.0000
2025/11/27	R035	05/02/2026	8.64 Call	Bond Future	1117.6900	1.1177	1112.7300	1.1127	0.444	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.25 Call	Bond Future	4062.2200	4.0622	4061.9500	4.0620	0.007	0.0000	0.0000
2025/11/27	R035	05/02/2026	9.25 Put	Bond Future	162.6100	0.1626	158.0800	0.1581	2.786	0.0000	0.0000
2025/11/27	R035	05/02/2026	8.85 Put	Bond Future	515.8100	0.5158	507.8400	0.5078	1.545	0.0000	0.0000
2025/11/27	R035	05/02/2026	8.85 Call	Bond Future	1996.0500	1.9961	1992.3400	1.9923	0.186	0.0000	0.0000
2025/11/27	R035	07/05/2026	8.29 Put	Bond Future	2906.5500	2.9066	2899.7300	2.8997	0.235	0.0000	0.0000
2025/11/27	R035	07/05/2026	8.29 Call	Bond Future	598.1500	0.5982	595.5500	0.5956	0.435	0.0000	0.0000
2025/11/27	R035	07/05/2026	8.79 Put	Bond Future	1306.7300	1.3067	1299.9000	1.2999	0.523	0.0000	0.0000
2025/11/27	R035	07/05/2026	8.79 Call	Bond Future	2090.5300	2.0905	2087.9200	2.0879	0.125	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.20 Call	Bond Future	3911.0600	3.9111	3909.7300	3.9097	0.034	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.20 Put	Bond Future	680.7100	0.6807	675.1600	0.6752	0.815	0.0000	0.0000
2025/11/27	R035	07/05/2026		Bond Future	8.6614	103.0350	8.6607	103.0392	0.008	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.86 Call	Bond Future	12429.2100	12.4292	12432.2800	12.4323	0.025	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.86 Put	Bond Future	54.4900	0.0545	53.3400	0.0533	2.110	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.66 Call	Bond Future	11413.7200	11.4137	11416.4200	11.4164	0.024	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.66 Put	Bond Future	79.4900	0.0795	77.9700	0.0780	1.912	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.16 Call	Bond Future	8821.3100	8.8213	8823.0700	8.8231	0.020	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.16 Put	Bond Future	159.6500	0.1597	157.1900	0.1572	1.541	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
2025/11/27	R035	07/05/2026	9.66 Put	Bond Future	337.4100	0.3374	333.5000	0.3335	1.159	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.66 Call	Bond Future	6220.9300	6.2209	6221.2400	6.2212	0.005	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.71 Call	Bond Future	11670.2800	11.6703	11673.0500	11.6731	0.024	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.71 Put	Bond Future	74.4200	0.0744	72.9700	0.0730	1.948	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.21 Call	Bond Future	9082.1000	9.0821	9083.9800	9.0840	0.021	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.21 Put	Bond Future	148.5100	0.1485	146.1700	0.1462	1.576	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.71 Put	Bond Future	313.6600	0.3137	309.9100	0.3099	1.196	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.71 Call	Bond Future	6479.8800	6.4799	6480.3500	6.4804	0.007	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.64 Call	Bond Future	11310.9600	11.3110	11313.6300	11.3136	0.024	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.64 Put	Bond Future	81.6600	0.0817	80.1100	0.0801	1.898	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.14 Call	Bond Future	8717.0100	8.7170	8718.7200	8.7187	0.020	0.0000	0.0000
2025/11/27	R035	07/05/2026	10.14 Put	Bond Future	164.4200	0.1644	161.9100	0.1619	1.527	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.64 Put	Bond Future	347.5300	0.3475	343.5600	0.3436	1.142	0.0000	0.0000
2025/11/27	R035	07/05/2026	9.64 Call	Bond Future	6117.6600	6.1177	6117.9100	6.1179	0.004	0.0000	0.0000
2025/11/27	R035	06/08/2026	10.22 Call	Bond Future	8845.1900	8.8452	8846.6800	8.8467	0.017	0.0000	0.0000
2025/11/27	R035	06/08/2026	10.22 Put	Bond Future	359.9000	0.3599	356.9100	0.3569	0.831	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.72 Call	Bond Future	6403.7300	6.4037	6404.0900	6.4041	0.006	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.72 Put	Bond Future	635.3300	0.6353	631.2100	0.6312	0.648	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.22 Put	Bond Future	1128.3100	1.1283	1122.9800	1.1230	0.472	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.22 Call	Bond Future	4074.5100	4.0745	4073.6600	4.0737	0.021	0.0000	0.0000
2025/11/27	R035	06/08/2026	10.13 Call	Bond Future	8401.5900	8.4016	8402.8900	8.4029	0.015	0.0000	0.0000
2025/11/27	R035	06/08/2026	10.13 Put	Bond Future	397.7700	0.3978	394.5900	0.3946	0.799	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.63 Call	Bond Future	5970.8300	5.9708	5970.9800	5.9710	0.003	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.63 Put	Bond Future	702.5200	0.7025	698.1900	0.6982	0.616	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.13 Put	Bond Future	1253.9900	1.2540	1248.4600	1.2485	0.441	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.13 Call	Bond Future	3680.6700	3.6807	3679.6200	3.6796	0.029	0.0000	0.0000
2025/11/27	R035	06/08/2026		Bond Future	8.7176	104.9054	8.7169	104.9099	0.009	0.0000	0.0000
2025/11/27	R035	06/08/2026	11.06 Call	Bond Future	12943.0600	12.9431	12946.1300	12.9461	0.024	0.0000	0.0000
2025/11/27	R035	06/08/2026	11.06 Put	Bond Future	118.4100	0.1184	117.0000	0.1170	1.191	0.0000	0.0000
2025/11/27	R035	06/08/2026	8.29 Put	Bond Future	3452.0000	3.4520	3445.6800	3.4457	0.183	0.0000	0.0000
2025/11/27	R035	06/08/2026	8.29 Call	Bond Future	852.9400	0.8529	851.1000	0.8511	0.216	0.0000	0.0000
2025/11/27	R035	06/08/2026	8.79 Put	Bond Future	1883.0300	1.8830	1876.8600	1.8769	0.328	0.0000	0.0000
2025/11/27	R035	06/08/2026	8.79 Call	Bond Future	2314.4300	2.3144	2312.7400	2.3127	0.073	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.39 Call	Bond Future	4842.6500	4.8427	4842.2100	4.8422	0.009	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.39 Put	Bond Future	924.8000	0.9248	919.8800	0.9199	0.532	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.71 Call	Bond Future	6355.6000	6.3556	6355.9300	6.3559	0.005	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.71 Put	Bond Future	642.6000	0.6426	638.4500	0.6385	0.646	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.21 Call	Bond Future	4030.3600	4.0304	4029.4900	4.0295	0.022	0.0000	0.0000
2025/11/27	R035	06/08/2026	9.21 Put	Bond Future	1141.7000	1.1417	1136.3500	1.1364	0.469	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	
2025/11/27	R035	06/08/2026	8.71 Put	Bond Future	2075.1100	2.0751	2068.8400	2.0688	0.302	0.0000	0.0000
2025/11/27	R035	06/08/2026	8.71 Call	Bond Future	2029.4200	2.0294	2027.6300	2.0276	0.088	0.0000	0.0000
2025/11/27	R035	05/11/2026	9.80 Call	Bond Future	6597.4900	6.5975	6598.2400	6.5982	0.011	0.0000	0.0000
2025/11/27	R035	05/11/2026	9.80 Put	Bond Future	900.0600	0.9001	895.9700	0.8960	0.454	0.0000	0.0000
2025/11/27	R035	05/11/2026	9.30 Call	Bond Future	4401.6100	4.4016	4401.3800	4.4014	0.005	0.0000	0.0000
2025/11/27	R035	05/11/2026	9.30 Put	Bond Future	1457.9200	1.4579	1452.8500	1.4529	0.348	0.0000	0.0000
2025/11/27	R035	05/11/2026	8.80 Put	Bond Future	2395.3300	2.3953	2389.4500	2.3895	0.245	0.0000	0.0000
2025/11/27	R035	05/11/2026	8.80 Call	Bond Future	2480.7000	2.4807	2479.6600	2.4797	0.042	0.0000	0.0000
2025/11/27	R035	05/11/2026		Bond Future	8.7854	102.2387	8.7845	102.2436	0.009	0.0000	0.0000
2025/11/27	R035	05/11/2026	10.03 Call	Bond Future	7649.4700	7.6495	7650.6600	7.6507	0.016	0.0000	0.0000
2025/11/27	R035	05/11/2026	10.03 Put	Bond Future	719.2500	0.7193	715.6000	0.7156	0.507	0.0000	0.0000
2025/11/27	R035	04/02/2027		Bond Future	8.8695	103.9939	8.8686	103.9992	0.010	0.0000	0.0000
2025/11/27	R035	04/02/2027	9.02 Call	Bond Future	3126.5400	3.1265	3126.4200	3.1264	0.004	0.0000	0.0000
2025/11/27	R035	04/02/2027	9.02 Put	Bond Future	2277.4900	2.2775	2272.1500	2.2722	0.234	0.0000	0.0000
2025/11/27	R038	05/02/2026		Bond Future	9.1388	116.5243	9.1380	116.5304	0.009	0.0000	0.0000
2025/11/27	R038	05/02/2026	11.44 Call	Bond Future	16240.6600	16.2407	16246.6600	16.2467	0.037	0.0000	0.0000
2025/11/27	R038	05/02/2026	11.44 Put	Bond Future	1.6300	0.0016	1.4900	0.0015	8.589	0.0000	0.0000
2025/11/27	R038	07/05/2026		Bond Future	9.2037	113.1537	9.2029	113.1598	0.009	0.0000	0.0000
2025/11/27	R038	07/05/2026	11.40 Call	Bond Future	15374.7400	15.3747	15379.3600	15.3794	0.030	0.0000	0.0000
2025/11/27	R038	07/05/2026	11.40 Put	Bond Future	70.2200	0.0702	68.7400	0.0687	2.108	0.0000	0.0000
2025/11/27	R038	06/08/2026		Bond Future	9.2740	115.2074	9.2732	115.2138	0.009	0.0000	0.0000
2025/11/27	R038	06/08/2026	11.77 Call	Bond Future	16993.7500	16.9938	16998.4300	16.9984	0.028	0.0000	0.0000
2025/11/27	R038	06/08/2026	11.77 Put	Bond Future	143.2600	0.1433	141.5100	0.1415	1.222	0.0000	0.0000
2025/11/27	R038	05/11/2026		Bond Future	9.3518	111.7389	9.3508	111.7457	0.010	0.0000	0.0000
2025/11/27	R038	05/11/2026	10.72 Call	Bond Future	10315.5200	10.3155	10318.0300	10.3180	0.024	0.0000	0.0000
2025/11/27	R038	05/11/2026	10.72 Put	Bond Future	782.5500	0.7826	778.2300	0.7782	0.552	0.0000	0.0000
2025/11/27	R038	04/02/2027		Bond Future	9.4432	113.6554	9.4421	113.6628	0.011	0.0000	0.0000
2025/11/27	R038	04/02/2027	9.60 Call	Bond Future	4305.9600	4.3060	4305.8600	4.3059	0.002	0.0000	0.0000
2025/11/27	R038	04/02/2027	9.60 Put	Bond Future	3175.8800	3.1759	3168.4500	3.1685	0.234	0.0000	0.0000
2025/11/27	R053	05/02/2026		Bond Future	9.4563	125.2856	9.4557	125.2933	0.007	0.0000	0.0000
2025/11/27	R053	05/02/2026	11.49 Call	Bond Future	19963.6300	19.9636	19970.5200	19.9705	0.035	0.0000	0.0000
2025/11/27	R053	05/02/2026	11.49 Put	Bond Future	11.8000	0.0118	11.0200	0.0110	6.610	0.0000	0.0000
2025/11/27	R053	07/05/2026		Bond Future	9.5121	121.6969	9.5114	121.7046	0.007	0.0000	0.0000
2025/11/27	R053	07/05/2026	11.69 Call	Bond Future	21061.6600	21.0617	21066.6800	21.0667	0.024	0.0000	0.0000
2025/11/27	R053	07/05/2026	11.69 Put	Bond Future	139.9700	0.1400	137.2800	0.1373	1.922	0.0000	0.0000
2025/11/27	R053	06/08/2026		Bond Future	9.5715	123.9055	9.5708	123.9136	0.008	0.0000	0.0000
2025/11/27	R053	06/08/2026	12.28 Call	Bond Future	24965.1300	24.9651	24971.0400	24.9710	0.024	0.0000	0.0000
2025/11/27	R053	06/08/2026	12.28 Put	Bond Future	170.8700	0.1709	168.7200	0.1687	1.258	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
2025/11/27	R053	05/11/2026		Bond Future	9.6354	120.2110	9.6346	120.2195	0.008	0.0000
2025/11/27	R053	05/11/2026	11.21 Call	Bond Future	16650.8700	16.6509	16652.9900	16.6530	0.013	0.0000
2025/11/27	R053	05/11/2026	11.21 Put	Bond Future	1215.5900	1.2156	1209.2000	1.2092	0.526	0.0000
2025/11/27	R053	04/02/2027		Bond Future	9.7084	122.2729	9.7076	122.2819	0.009	0.0000
2025/11/27	R053	04/02/2027	9.99 Call	Bond Future	7081.9800	7.0820	7081.3700	7.0814	0.009	0.0000
2025/11/27	R053	04/02/2027	9.99 Put	Bond Future	4082.3200	4.0823	4072.6700	4.0727	0.236	0.0000
2025/11/27	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/27	R186	05/02/2026	8.43 Call	Bond Future	69.5000	0.0695	69.0100	0.0690	0.705	0.0000
2025/11/27	R186	05/02/2026	8.43 Put	Bond Future	69.5000	0.0695	69.0100	0.0690	0.705	0.0000
2025/11/27	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/27	R186	07/05/2026	8.69 Call	Bond Future	105.0600	0.1051	104.7400	0.1047	0.305	0.0000
2025/11/27	R186	07/05/2026	8.69 Put	Bond Future	105.0600	0.1051	104.7400	0.1047	0.305	0.0000
2025/11/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/27	R186	06/08/2026	8.57 Call	Bond Future	89.5400	0.0895	89.3600	0.0894	0.201	0.0000
2025/11/27	R186	06/08/2026	8.57 Put	Bond Future	89.5400	0.0895	89.3600	0.0894	0.201	0.0000
2025/11/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/27	R186	05/11/2026	8.12 Call	Bond Future	51.7100	0.0517	51.6300	0.0516	0.155	0.0000
2025/11/27	R186	05/11/2026	8.12 Put	Bond Future	51.7100	0.0517	51.6300	0.0516	0.155	0.0000
2025/11/27	R202	05/02/2026		Bond Future	288.4261	288.4261	289.0187	289.0187	0.205	0.0000
2025/11/27	R202	05/02/2026	277.82 Call	Bond Future	10606.1000	10.6061	11198.7000	11.1987	5.587	0.0000
2025/11/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	R202	07/05/2026		Bond Future	293.7271	293.7271	294.3303	294.3303	0.205	0.0000
2025/11/27	R202	07/05/2026	277.55 Call	Bond Future	16177.0600	16.1771	16780.3300	16.7803	3.729	0.0000
2025/11/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	R202	06/08/2026		Bond Future	293.7111	293.7111	294.3259	294.3259	0.209	0.0000
2025/11/27	R202	06/08/2026	278.86 Call	Bond Future	14851.1200	14.8511	15465.9000	15.4659	4.140	0.0000
2025/11/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	R202	05/11/2026		Bond Future	298.9123	298.9123	299.5387	299.5387	0.210	0.0000
2025/11/27	R202	05/11/2026	280.46 Call	Bond Future	18452.2600	18.4523	19078.7400	19.0787	3.395	0.0000
2025/11/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	R202	04/02/2027		Bond Future	298.6194	298.6194	299.2575	299.2575	0.214	0.0000
2025/11/27	R202	04/02/2027	294.73 Call	Bond Future	3889.3600	3.8894	4527.4900	4.5275	16.407	0.0000
2025/11/27	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/27	R209	05/02/2026		Bond Future	8.8709	84.9844	8.8702	84.9883	0.007	0.0000
2025/11/27	R209	05/02/2026	10.93 Call	Bond Future	10976.3900	10.9764	10979.9700	10.9800	0.033	0.0000
2025/11/27	R209	05/02/2026	10.93 Put	Bond Future	3.8000	0.0038	3.5300	0.0035	7.105	0.0000
2025/11/27	R209	07/05/2026		Bond Future	8.9253	83.3747	8.9246	83.3785	0.008	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	
2025/11/27	R209	07/05/2026	11.07 Call	Bond Future	11271.5900	11.2716	11274.1200	11.2741	0.022	0.0000	0.0000
2025/11/27	R209	07/05/2026	11.07 Put	Bond Future	66.7500	0.0668	65.4400	0.0654	1.963	0.0000	0.0000
2025/11/27	R209	06/08/2026		Bond Future	8.9850	84.8881	8.9843	84.8922	0.008	0.0000	0.0000
2025/11/27	R209	06/08/2026	11.39 Call	Bond Future	12339.4700	12.3395	12342.2000	12.3422	0.022	0.0000	0.0000
2025/11/27	R209	06/08/2026	11.39 Put	Bond Future	117.9200	0.1179	116.5400	0.1165	1.170	0.0000	0.0000
2025/11/27	R209	05/11/2026		Bond Future	9.0519	83.2214	9.0511	83.2258	0.009	0.0000	0.0000
2025/11/27	R209	05/11/2026	10.32 Call	Bond Future	7364.6200	7.3646	7365.4500	7.3655	0.011	0.0000	0.0000
2025/11/27	R209	05/11/2026	10.32 Put	Bond Future	730.3300	0.7303	726.7500	0.7268	0.490	0.0000	0.0000
2025/11/27	R209	04/02/2027		Bond Future	9.1319	84.6501	9.1310	84.6548	0.010	0.0000	0.0000
2025/11/27	R209	04/02/2027	9.28 Call	Bond Future	3047.9600	3.0480	3047.6100	3.0476	0.011	0.0000	0.0000
2025/11/27	R209	04/02/2027	9.28 Put	Bond Future	2252.9100	2.2529	2247.8600	2.2479	0.224	0.0000	0.0000
2025/11/27	R210	05/02/2026		Bond Future	258.8258	258.8258	258.8213	258.8213	0.002	0.0000	0.0000
2025/11/27	R210	05/02/2026	253.10 Call	Bond Future	5725.8000	5.7258	5721.3200	5.7213	0.078	0.0000	0.0000
2025/11/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R210	07/05/2026		Bond Future	260.1055	260.1055	260.1006	260.1006	0.002	0.0000	0.0000
2025/11/27	R210	07/05/2026	255.40 Call	Bond Future	4705.4600	4.7055	4700.6100	4.7006	0.103	0.0000	0.0000
2025/11/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R210	06/08/2026		Bond Future	264.8895	264.8895	264.8851	264.8851	0.002	0.0000	0.0000
2025/11/27	R210	06/08/2026	259.84 Call	Bond Future	5049.5300	5.0495	5045.0900	5.0451	0.088	0.0000	0.0000
2025/11/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R210	05/11/2026		Bond Future	266.0491	266.0491	266.0451	266.0451	0.001	0.0000	0.0000
2025/11/27	R210	05/11/2026	253.33 Call	Bond Future	12719.1300	12.7191	12715.1400	12.7151	0.031	0.0000	0.0000
2025/11/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R210	04/02/2027		Bond Future	270.6833	270.6833	270.6801	270.6801	0.001	0.0000	0.0000
2025/11/27	R210	04/02/2027	266.03 Call	Bond Future	4653.3100	4.6533	4650.1100	4.6501	0.069	0.0000	0.0000
2025/11/27	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R213	05/02/2026		Bond Future	7.8483	99.6644	7.8531	99.6454	0.060	0.0000	0.0000
2025/11/27	R213	05/02/2026	9.89 Call	Bond Future	7795.9800	7.7960	7776.8900	7.7769	0.245	0.0000	0.0000
2025/11/27	R213	05/02/2026	9.89 Put	Bond Future	1.7900	0.0018	1.7000	0.0017	5.028	0.0000	0.0000
2025/11/27	R213	07/05/2026		Bond Future	7.8771	97.9212	7.8822	97.9018	0.064	0.0000	0.0000
2025/11/27	R213	07/05/2026	9.80 Call	Bond Future	7119.3900	7.1194	7099.7000	7.0997	0.277	0.0000	0.0000
2025/11/27	R213	07/05/2026	9.80 Put	Bond Future	42.9100	0.0429	42.6800	0.0427	0.536	0.0000	0.0000
2025/11/27	R213	06/08/2026		Bond Future	7.9130	99.6989	7.9183	99.6792	0.067	0.0000	0.0000
2025/11/27	R213	06/08/2026	9.69 Call	Bond Future	6416.6000	6.4166	6397.1600	6.3972	0.303	0.0000	0.0000
2025/11/27	R213	06/08/2026	9.69 Put	Bond Future	133.8700	0.1339	134.0600	0.1341	0.142	0.0000	0.0000
2025/11/27	R213	05/11/2026		Bond Future	7.9666	97.8922	7.9722	97.8725	0.071	0.0000	0.0000
2025/11/27	R213	05/11/2026	8.75 Call	Bond Future	3310.6300	3.3106	3293.8800	3.2939	0.506	0.0000	0.0000
2025/11/27	R213	05/11/2026	8.75 Put	Bond Future	607.7600	0.6078	610.7300	0.6107	0.489	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	
2025/11/27	R213	04/02/2027		Bond Future	8.0446	99.5737	8.0505	99.5540	0.074	0.0000	0.0000
2025/11/27	R213	04/02/2027	8.14 Call	Bond Future	1704.0200	1.7040	1691.6200	1.6916	0.728	0.0000	0.0000
2025/11/27	R213	04/02/2027	8.14 Put	Bond Future	1387.1800	1.3872	1394.5100	1.3945	0.528	0.0000	0.0000
2025/11/27	R214	05/02/2026		Bond Future	9.4265	79.6361	9.4258	79.6410	0.008	0.0000	0.0000
2025/11/27	R214	05/02/2026	11.26 Call	Bond Future	10870.1200	10.8701	10874.4300	10.8744	0.040	0.0000	0.0000
2025/11/27	R214	05/02/2026	11.26 Put	Bond Future	9.1600	0.0092	8.5800	0.0086	6.332	0.0000	0.0000
2025/11/27	R214	07/05/2026		Bond Future	9.4852	77.7833	9.4844	77.7883	0.008	0.0000	0.0000
2025/11/27	R214	07/05/2026	11.53 Call	Bond Future	11941.6500	11.9417	11944.7400	11.9447	0.026	0.0000	0.0000
2025/11/27	R214	07/05/2026	11.53 Put	Bond Future	101.8100	0.1018	99.9400	0.0999	1.837	0.0000	0.0000
2025/11/27	R214	06/08/2026		Bond Future	9.5488	79.1953	9.5480	79.2005	0.008	0.0000	0.0000
2025/11/27	R214	06/08/2026	11.97 Call	Bond Future	13715.7000	13.7157	13719.1700	13.7192	0.025	0.0000	0.0000
2025/11/27	R214	06/08/2026	11.97 Put	Bond Future	146.2000	0.1462	144.5200	0.1445	1.149	0.0000	0.0000
2025/11/27	R214	05/11/2026		Bond Future	9.6199	77.2836	9.6191	77.2890	0.009	0.0000	0.0000
2025/11/27	R214	05/11/2026	10.97 Call	Bond Future	8773.3400	8.7733	8774.5600	8.7746	0.014	0.0000	0.0000
2025/11/27	R214	05/11/2026	10.97 Put	Bond Future	840.8400	0.8408	836.6700	0.8367	0.496	0.0000	0.0000
2025/11/27	R214	04/02/2027		Bond Future	9.7027	78.6105	9.7018	78.6163	0.009	0.0000	0.0000
2025/11/27	R214	04/02/2027	9.90 Call	Bond Future	3792.0300	3.7920	3791.8000	3.7918	0.006	0.0000	0.0000
2025/11/27	R214	04/02/2027	9.90 Put	Bond Future	2572.9900	2.5730	2567.0100	2.5670	0.232	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.50 Put	Bond Future	1952.5600	1.9526	1964.4200	1.9644	0.607	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.50 Call	Bond Future	1077.3900	1.0774	1051.9100	1.0519	2.365	0.0000	0.0000
2025/11/27	R248	05/02/2026	10.00 Put	Bond Future	557.3200	0.5573	556.2800	0.5563	0.187	0.0000	0.0000
2025/11/27	R248	05/02/2026	10.00 Call	Bond Future	3854.0800	3.8541	3815.7000	3.8157	0.996	0.0000	0.0000
2025/11/27	R248	05/02/2026	10.48 Call	Bond Future	7189.3600	7.1894	7149.7700	7.1498	0.551	0.0000	0.0000
2025/11/27	R248	05/02/2026	10.48 Put	Bond Future	166.7100	0.1667	164.4600	0.1645	1.350	0.0000	0.0000
2025/11/27	R248	05/02/2026		Bond Future	9.6019	96.1808	9.6062	96.1434	0.046	0.0000	0.0000
2025/11/27	R248	05/02/2026	11.46 Call	Bond Future	13890.2700	13.8903	13852.2600	13.8523	0.274	0.0000	0.0000
2025/11/27	R248	05/02/2026	11.46 Put	Bond Future	17.0400	0.0170	16.3700	0.0164	3.932	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.65 Put	Bond Future	1354.1400	1.3541	1360.1200	1.3601	0.442	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.65 Call	Bond Future	1763.2800	1.7633	1731.9200	1.7319	1.779	0.0000	0.0000
2025/11/27	R248	05/02/2026	8.90 Put	Bond Future	6347.5900	6.3476	6382.4200	6.3824	0.549	0.0000	0.0000
2025/11/27	R248	05/02/2026	8.90 Call	Bond Future	35.3100	0.0353	32.8000	0.0328	7.108	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.40 Put	Bond Future	2470.3400	2.4703	2486.9000	2.4869	0.670	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.40 Call	Bond Future	722.8000	0.7228	702.0200	0.7020	2.875	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.90 Call	Bond Future	3206.0100	3.2060	3168.8100	3.1688	1.160	0.0000	0.0000
2025/11/27	R248	05/02/2026	9.90 Put	Bond Future	719.0700	0.7191	719.2100	0.7192	0.019	0.0000	0.0000
2025/11/27	R248	07/05/2026		Bond Future	9.6610	93.4867	9.6655	93.4487	0.047	0.0000	0.0000
2025/11/27	R248	07/05/2026	11.72 Call	Bond Future	15140.5200	15.1405	15101.6100	15.1016	0.257	0.0000	0.0000
2025/11/27	R248	07/05/2026	11.72 Put	Bond Future	134.1600	0.1342	133.2600	0.1333	0.671	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	
2025/11/27	R248	06/08/2026		Bond Future	9.7249	95.1837	9.7296	95.1451	0.048	0.0000	0.0000
2025/11/27	R248	06/08/2026	12.37 Call	Bond Future	18478.9700	18.4790	18440.0700	18.4401	0.211	0.0000	0.0000
2025/11/27	R248	06/08/2026	12.37 Put	Bond Future	144.5200	0.1445	144.1500	0.1442	0.256	0.0000	0.0000
2025/11/27	R248	05/11/2026		Bond Future	9.7954	92.4103	9.8002	92.3713	0.048	0.0000	0.0000
2025/11/27	R248	05/11/2026	11.31 Call	Bond Future	12122.1100	12.1221	12084.7800	12.0848	0.308	0.0000	0.0000
2025/11/27	R248	05/11/2026	11.31 Put	Bond Future	936.6000	0.9366	938.2800	0.9383	0.179	0.0000	0.0000
2025/11/27	R248	04/02/2027		Bond Future	9.8768	93.9963	9.8816	93.9570	0.049	0.0000	0.0000
2025/11/27	R248	04/02/2027	10.11 Call	Bond Future	5211.5800	5.2116	5183.5600	5.1836	0.538	0.0000	0.0000
2025/11/27	R248	04/02/2027	10.11 Put	Bond Future	3355.4600	3.3555	3366.7600	3.3668	0.337	0.0000	0.0000
2025/11/27	R2R9	05/02/2026		Bond Future	9.3051	107.8563	9.3043	107.8624	0.008	0.0000	0.0000
2025/11/27	R2R9	05/02/2026	102.99 Call	Bond Future	94865.7200	94.8657	94871.8200	94.8718	0.006	0.0000	0.0000
2025/11/27	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R2R9	07/05/2026		Bond Future	9.3717	104.8337	9.3709	104.8399	0.009	0.0000	0.0000
2025/11/27	R2R9	07/05/2026	99.91 Call	Bond Future	93984.0000	93.9840	93990.1500	93.9902	0.007	0.0000	0.0000
2025/11/27	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R2R9	06/08/2026		Bond Future	9.4437	106.7364	9.4429	106.7428	0.009	0.0000	0.0000
2025/11/27	R2R9	06/08/2026	101.74 Call	Bond Future	93616.8500	93.6169	93623.3300	93.6233	0.007	0.0000	0.0000
2025/11/27	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R2R9	05/11/2026		Bond Future	9.5226	103.6240	9.5217	103.6308	0.010	0.0000	0.0000
2025/11/27	R2R9	05/11/2026	98.56 Call	Bond Future	92653.8900	92.6539	92660.7000	92.6607	0.007	0.0000	0.0000
2025/11/27	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R2R9	04/02/2027		Bond Future	9.6144	105.4014	9.6134	105.4087	0.011	0.0000	0.0000
2025/11/27	R2R9	04/02/2027	9.89 Call	Bond Future	4587.8200	4.5878	4588.2800	4.5883	0.010	0.0000	0.0000
2025/11/27	R2R9	04/02/2027	9.89 Put	Bond Future	2638.9900	2.6390	2632.1400	2.6321	0.260	0.0000	0.0000
2025/11/27	R4R2	05/02/2026		Bond Future	9.5207	108.6082	9.5096	108.7019	0.116	0.0000	0.0000
2025/11/27	R4R2	05/02/2026	103.43 Call	Bond Future	95332.9600	95.3330	95426.6300	95.4266	0.098	0.0000	0.0000
2025/11/27	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R4R2	07/05/2026		Bond Future	9.5884	105.4733	9.5770	105.5685	0.119	0.0000	0.0000
2025/11/27	R4R2	07/05/2026	100.23 Call	Bond Future	94384.1500	94.3842	94479.4100	94.4794	0.101	0.0000	0.0000
2025/11/27	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R4R2	06/08/2026		Bond Future	9.6610	107.3876	9.6492	107.4848	0.123	0.0000	0.0000
2025/11/27	R4R2	06/08/2026	102.06 Call	Bond Future	93970.2800	93.9703	94067.4900	94.0675	0.103	0.0000	0.0000
2025/11/27	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R4R2	05/11/2026		Bond Future	9.7396	104.1604	9.7274	104.2596	0.126	0.0000	0.0000
2025/11/27	R4R2	05/11/2026	98.76 Call	Bond Future	92937.8400	92.9378	93037.0200	93.0370	0.107	0.0000	0.0000
2025/11/27	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	R4R2	04/02/2027		Bond Future	9.8299	105.9469	9.8172	106.0482	0.130	0.0000	0.0000
2025/11/27	R4R2	04/02/2027	10.13 Call	Bond Future	5153.7800	5.1538	5211.7200	5.2117	1.124	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
2025/11/27	R4R2	04/02/2027	10.13 Put	Bond Future	2815.2300	2.8152	2771.9400	2.7719	1.538	0.0000	0.0000
2025/11/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/27	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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