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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2025 TO 28/11/2025

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
2025/11/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2029	05/02/2026		Bond Future	144.8462	144.8462	144.9106	144.9106	0.044	0.0000	0.0000
2025/11/28	2029	05/02/2026	140.11 Call	Bond Future	4736.2400	4.7362	4800.5700	4.8006	1.358	0.0000	0.0000
2025/11/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2029	07/05/2026		Bond Future	146.0484	146.0484	146.1070	146.1070	0.040	0.0000	0.0000
2025/11/28	2029	07/05/2026	141.82 Call	Bond Future	4228.3900	4.2284	4286.9500	4.2870	1.385	0.0000	0.0000
2025/11/28	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/28	2029	06/08/2026		Bond Future		148.7350	148.7350	148.7906	148.7906	0.037	0.0000	0.0000
2025/11/28	2029	06/08/2026	144.10 Call	Bond Future		4635.0200	4.6350	4690.5900	4.6906	1.199	0.0000	0.0000
2025/11/28	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2029	05/11/2026		Bond Future		149.8871	149.8871	149.9348	149.9348	0.032	0.0000	0.0000
2025/11/28	2029	05/11/2026	147.56 Call	Bond Future		2327.1300	2.3271	2374.8300	2.3748	2.050	0.0000	0.0000
2025/11/28	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2029	04/02/2027		Bond Future		152.4991	152.4991	152.5458	152.5458	0.031	0.0000	0.0000
2025/11/28	2029	04/02/2027	149.72 Call	Bond Future		2779.1200	2.7791	2825.8200	2.8258	1.680	0.0000	0.0000
2025/11/28	2029	04/02/2027	149.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2030	05/02/2026		Bond Future		7.5958	101.5810	7.5536	101.7248	0.556	0.0000	0.0000
2025/11/28	2030	05/02/2026	9.49 Call	Bond Future		6204.0400	6.2040	6347.4000	6.3474	2.311	0.0000	0.0000
2025/11/28	2030	05/02/2026	9.49 Put	Bond Future		1.8700	0.0019	1.4600	0.0015	21.925	0.0000	0.0000
2025/11/28	2030	07/05/2026		Bond Future		7.6205	103.4235	7.5765	103.5649	0.577	0.0000	0.0000
2025/11/28	2030	07/05/2026	9.39 Call	Bond Future		5533.6800	5.5337	5680.5100	5.6805	2.653	0.0000	0.0000
2025/11/28	2030	07/05/2026	9.39 Put	Bond Future		37.6800	0.0377	43.1100	0.0431	14.411	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.21 Put	Bond Future		1538.2700	1.5383	1460.8000	1.4608	5.036	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.21 Call	Bond Future		208.5800	0.2086	272.5100	0.2725	30.650	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.71 Put	Bond Future		646.8100	0.6468	650.9800	0.6510	0.645	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.71 Call	Bond Future		934.1000	0.9341	1079.6700	1.0797	15.584	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.92 Call	Bond Future		1404.6700	1.4047	1560.2400	1.5602	11.075	0.0000	0.0000
2025/11/28	2030	07/05/2026	7.92 Put	Bond Future		447.5800	0.4476	461.7500	0.4618	3.166	0.0000	0.0000
2025/11/28	2030	06/08/2026	7.21 Put	Bond Future		1666.6800	1.6667	1562.6000	1.5626	6.245	0.0000	0.0000
2025/11/28	2030	06/08/2026	7.21 Call	Bond Future		315.8000	0.3158	352.8400	0.3528	11.729	0.0000	0.0000
2025/11/28	2030	06/08/2026	7.71 Put	Bond Future		868.9700	0.8690	806.1300	0.8061	7.232	0.0000	0.0000
2025/11/28	2030	06/08/2026	7.71 Call	Bond Future		1036.5700	1.0366	1114.8500	1.1149	7.552	0.0000	0.0000
2025/11/28	2030	06/08/2026	8.06 Call	Bond Future		1772.4600	1.7725	1871.0200	1.8710	5.561	0.0000	0.0000
2025/11/28	2030	06/08/2026	8.06 Put	Bond Future		558.4000	0.5584	515.8400	0.5158	7.622	0.0000	0.0000
2025/11/28	2030	06/08/2026		Bond Future		7.6544	101.2917	7.6076	101.4329	0.611	0.0000	0.0000
2025/11/28	2030	06/08/2026	9.22 Call	Bond Future		4722.5100	4.7225	4853.6600	4.8537	2.777	0.0000	0.0000
2025/11/28	2030	06/08/2026	9.22 Put	Bond Future		134.4800	0.1345	124.5100	0.1245	7.414	0.0000	0.0000
2025/11/28	2030	05/11/2026		Bond Future		7.6928	103.0610	7.6442	103.1985	0.632	0.0000	0.0000
2025/11/28	2030	05/11/2026	8.39 Call	Bond Future		2473.2200	2.4732	2576.8400	2.5768	4.190	0.0000	0.0000
2025/11/28	2030	05/11/2026	8.39 Put	Bond Future		527.6000	0.5276	493.7500	0.4938	6.416	0.0000	0.0000
2025/11/28	2030	04/02/2027		Bond Future		7.7590	100.8248	7.7062	100.9634	0.681	0.0000	0.0000
2025/11/28	2030	04/02/2027	7.82 Call	Bond Future		1264.0000	1.2640	1341.4000	1.3414	6.123	0.0000	0.0000
2025/11/28	2030	04/02/2027	7.82 Put	Bond Future		1104.2100	1.1042	1042.9600	1.0430	5.547	0.0000	0.0000
2025/11/28	2031	05/02/2026		Bond Future		112.6644	112.6644	112.8435	112.8435	0.159	0.0000	0.0000
2025/11/28	2031	05/02/2026	111.76 Call	Bond Future		1002.0900	1.0021	1153.4700	1.1535	15.106	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
2025/11/28	2031	05/02/2026	111.76 Put	Bond Future	97.6800	0.0977	70.0200	0.0700	28.317	0.0000
2025/11/28	2031	07/05/2026		Bond Future	114.7351	114.7351	114.9120	114.9120	0.154	0.0000
2025/11/28	2031	07/05/2026	113.84 Call	Bond Future	1132.7500	1.1328	1269.2000	1.2692	12.046	0.0000
2025/11/28	2031	07/05/2026	113.84 Put	Bond Future	237.7000	0.2377	197.2400	0.1972	17.021	0.0000
2025/11/28	2031	06/08/2026		Bond Future	114.4215	114.4215	114.5984	114.5984	0.155	0.0000
2025/11/28	2031	06/08/2026	113.81 Call	Bond Future	1051.2200	1.0512	1173.0000	1.1730	11.585	0.0000
2025/11/28	2031	06/08/2026	113.81 Put	Bond Future	439.7100	0.4397	384.6200	0.3846	12.529	0.0000
2025/11/28	2031	05/11/2026		Bond Future	116.4472	116.4472	116.6203	116.6203	0.149	0.0000
2025/11/28	2031	05/11/2026	111.49 Call	Bond Future	4960.3300	4.9603	5132.7000	5.1327	3.475	0.0000
2025/11/28	2031	05/11/2026	111.49 Put	Bond Future	3.1700	0.0032	2.3600	0.0024	25.552	0.0000
2025/11/28	2031	04/02/2027		Bond Future	116.0174	116.0174	116.1921	116.1921	0.151	0.0000
2025/11/28	2031	04/02/2027	116.18 Call	Bond Future	779.7200	0.7797	864.2900	0.8643	10.846	0.0000
2025/11/28	2031	04/02/2027	116.18 Put	Bond Future	942.3200	0.9423	852.2100	0.8522	9.563	0.0000
2025/11/28	2032	05/02/2026		Bond Future	8.0863	103.7778	8.0444	103.9785	0.518	0.0000
2025/11/28	2032	05/02/2026	10.16 Call	Bond Future	9349.5700	9.3496	9549.8900	9.5499	2.143	0.0000
2025/11/28	2032	05/02/2026	10.16 Put	Bond Future	2.2500	0.0023	1.7800	0.0018	20.889	0.0000
2025/11/28	2032	07/05/2026		Bond Future	8.1266	101.5004	8.0835	101.6999	0.530	0.0000
2025/11/28	2032	07/05/2026	10.14 Call	Bond Future	8843.5300	8.8435	9039.1700	9.0392	2.212	0.0000
2025/11/28	2032	07/05/2026	10.14 Put	Bond Future	46.6200	0.0466	42.7600	0.0428	8.280	0.0000
2025/11/28	2032	06/08/2026		Bond Future	8.1738	103.3429	8.1289	103.5432	0.549	0.0000
2025/11/28	2032	06/08/2026	10.12 Call	Bond Future	8364.8600	8.3649	8557.2200	8.5572	2.300	0.0000
2025/11/28	2032	06/08/2026	10.12 Put	Bond Future	139.3600	0.1394	131.4400	0.1314	5.683	0.0000
2025/11/28	2032	05/11/2026		Bond Future	8.2323	100.9908	8.1862	101.1885	0.560	0.0000
2025/11/28	2032	05/11/2026	9.16 Call	Bond Future	4531.6800	4.5317	4691.6500	4.6917	3.530	0.0000
2025/11/28	2032	05/11/2026	9.16 Put	Bond Future	651.4500	0.6515	613.7000	0.6137	5.795	0.0000
2025/11/28	2032	04/02/2027		Bond Future	8.3109	102.7244	8.2623	102.9243	0.585	0.0000
2025/11/28	2032	04/02/2027	8.48 Call	Bond Future	2298.6900	2.2987	2420.0500	2.4201	5.280	0.0000
2025/11/28	2032	04/02/2027	8.48 Put	Bond Future	1606.9200	1.6069	1528.3400	1.5283	4.890	0.0000
2025/11/28	2033	05/02/2026		Bond Future	140.2610	140.2610	140.9510	140.9510	0.492	0.0000
2025/11/28	2033	05/02/2026	132.88 Call	Bond Future	7381.0000	7.3810	8070.9500	8.0710	9.348	0.0000
2025/11/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	2033	07/05/2026		Bond Future	141.2765	141.2765	141.9724	141.9724	0.493	0.0000
2025/11/28	2033	07/05/2026	135.16 Call	Bond Future	6116.4800	6.1165	6812.3600	6.8124	11.377	0.0000
2025/11/28	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	2033	06/08/2026		Bond Future	143.8754	143.8754	144.5801	144.5801	0.490	0.0000
2025/11/28	2033	06/08/2026	134.25 Call	Bond Future	9625.3800	9.6254	10330.1000	10.3301	7.321	0.0000
2025/11/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	2033	05/11/2026		Bond Future	144.8381	144.8381	145.5467	145.5467	0.489	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
2025/11/28	2033	05/11/2026	137.26 Call	Bond Future	7578.0600	7.5781	8286.6900	8.2867	9.351	0.0000	0.0000
2025/11/28	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2033	04/02/2027		Bond Future	147.3621	147.3621	148.0813	148.0813	0.488	0.0000	0.0000
2025/11/28	2033	04/02/2027	142.71 Call	Bond Future	4652.0900	4.6521	5371.3300	5.3713	15.461	0.0000	0.0000
2025/11/28	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2037	05/02/2026		Bond Future	9.0440	96.4942	8.9714	96.9812	0.802	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.20 Call	Bond Future	13083.8200	13.0838	13569.8500	13.5699	3.715	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.20 Put	Bond Future	3.3400	0.0033	2.3000	0.0023	31.138	0.0000	0.0000
2025/11/28	2037	05/02/2026	12.27 Call	Bond Future	18672.9400	18.6729	19160.0000	19.1600	2.608	0.0000	0.0000
2025/11/28	2037	05/02/2026	12.27 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.90 Put	Bond Future	9.7500	0.0098	6.9200	0.0069	29.026	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.90 Call	Bond Future	11422.0800	11.4221	11906.3200	11.9063	4.240	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.86 Call	Bond Future	16593.9700	16.5940	17080.9800	17.0810	2.935	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.86 Put	Bond Future	0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.36 Call	Bond Future	13953.3000	13.9533	14439.8400	14.4398	3.487	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.36 Put	Bond Future	1.6400	0.0016	1.1100	0.0011	32.317	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.65 Put	Bond Future	17.8800	0.0179	12.7500	0.0128	28.691	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.65 Call	Bond Future	10004.6500	10.0047	10486.5900	10.4866	4.817	0.0000	0.0000
2025/11/28	2037	05/02/2026	12.73 Call	Bond Future	20916.0500	20.9161	21403.1200	21.4031	2.329	0.0000	0.0000
2025/11/28	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.40 Put	Bond Future	1.3700	0.0014	0.9200	0.0009	32.847	0.0000	0.0000
2025/11/28	2037	05/02/2026	11.40 Call	Bond Future	14168.8500	14.1689	14655.4700	14.6555	3.434	0.0000	0.0000
2025/11/28	2037	05/02/2026	9.65 Call	Bond Future	4186.7200	4.1867	4613.0600	4.6131	10.183	0.0000	0.0000
2025/11/28	2037	05/02/2026	9.65 Put	Bond Future	242.2300	0.2422	181.5000	0.1815	25.071	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.10 Call	Bond Future	6807.1300	6.8071	7274.0100	7.2740	6.859	0.0000	0.0000
2025/11/28	2037	05/02/2026	10.10 Put	Bond Future	74.4000	0.0744	54.2100	0.0542	27.137	0.0000	0.0000
2025/11/28	2037	07/05/2026	9.00 Put	Bond Future	2079.3500	2.0794	1928.7200	1.9287	7.244	0.0000	0.0000
2025/11/28	2037	07/05/2026	9.00 Call	Bond Future	1368.9300	1.3689	1709.4500	1.7095	24.875	0.0000	0.0000
2025/11/28	2037	07/05/2026	9.49 Put	Bond Future	954.8300	0.9548	926.0300	0.9260	3.016	0.0000	0.0000
2025/11/28	2037	07/05/2026	9.49 Call	Bond Future	3423.2800	3.4233	3885.6300	3.8856	13.506	0.0000	0.0000
2025/11/28	2037	07/05/2026	10.06 Call	Bond Future	6397.9200	6.3979	6891.3900	6.8914	7.713	0.0000	0.0000
2025/11/28	2037	07/05/2026	10.06 Put	Bond Future	406.4700	0.4065	408.7900	0.4088	0.571	0.0000	0.0000
2025/11/28	2037	07/05/2026	12.40 Call	Bond Future	18701.2700	18.7013	19191.2800	19.1913	2.620	0.0000	0.0000
2025/11/28	2037	07/05/2026	12.40 Put	Bond Future	4.5300	0.0045	3.3900	0.0034	25.166	0.0000	0.0000
2025/11/28	2037	07/05/2026	10.95 Put	Bond Future	118.6900	0.1187	123.0200	0.1230	3.648	0.0000	0.0000
2025/11/28	2037	07/05/2026	10.95 Call	Bond Future	11259.1500	11.2592	11754.6300	11.7546	4.401	0.0000	0.0000
2025/11/28	2037	07/05/2026		Bond Future	9.1076	98.2444	9.0331	98.7355	0.818	0.0000	0.0000
2025/11/28	2037	07/05/2026	11.32 Call	Bond Future	13232.4200	13.2324	13710.2400	13.7102	3.611	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
2025/11/28	2037	07/05/2026	11.32 Put	Bond Future	69.9200	0.0699	56.5900	0.0566	19.065	0.0000	0.0000
2025/11/28	2037	06/08/2026	11.30 Call	Bond Future	12670.5200	12.6705	13136.9700	13.1370	3.681	0.0000	0.0000
2025/11/28	2037	06/08/2026	11.30 Put	Bond Future	234.9900	0.2350	204.1200	0.2041	13.137	0.0000	0.0000
2025/11/28	2037	06/08/2026	10.70 Call	Bond Future	9585.8100	9.5858	10027.4300	10.0274	4.607	0.0000	0.0000
2025/11/28	2037	06/08/2026	10.70 Put	Bond Future	432.9800	0.4330	377.2800	0.3773	12.864	0.0000	0.0000
2025/11/28	2037	06/08/2026	10.02 Put	Bond Future	882.5000	0.8825	773.5400	0.7735	12.347	0.0000	0.0000
2025/11/28	2037	06/08/2026	10.02 Call	Bond Future	6097.7400	6.0977	6486.1000	6.4861	6.369	0.0000	0.0000
2025/11/28	2037	06/08/2026		Bond Future	9.1786	95.7680	9.1016	96.2653	0.839	0.0000	0.0000
2025/11/28	2037	06/08/2026	11.71 Call	Bond Future	14698.5700	14.6986	15178.8500	15.1789	3.268	0.0000	0.0000
2025/11/28	2037	06/08/2026	11.71 Put	Bond Future	117.5300	0.1175	100.4900	0.1005	14.498	0.0000	0.0000
2025/11/28	2037	05/11/2026		Bond Future	9.2501	97.4404	9.1711	97.9407	0.854	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.62 Call	Bond Future	8936.0100	8.9360	9354.9200	9.3549	4.688	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.62 Put	Bond Future	793.2000	0.7932	711.8600	0.7119	10.255	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.83 Call	Bond Future	9972.0300	9.9720	10403.5600	10.4036	4.327	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.83 Put	Bond Future	664.9200	0.6649	596.2000	0.5962	10.335	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.23 Call	Bond Future	7039.0700	7.0391	7426.9200	7.4269	5.510	0.0000	0.0000
2025/11/28	2037	05/11/2026	10.23 Put	Bond Future	1115.8500	1.1159	1003.4500	1.0035	10.073	0.0000	0.0000
2025/11/28	2037	05/11/2026	9.46 Put	Bond Future	2236.7200	2.2367	2022.1400	2.0221	9.594	0.0000	0.0000
2025/11/28	2037	05/11/2026	9.46 Call	Bond Future	3548.7400	3.5487	3834.4100	3.8344	8.050	0.0000	0.0000
2025/11/28	2037	04/02/2027		Bond Future	9.3359	94.8567	9.2539	95.3644	0.878	0.0000	0.0000
2025/11/28	2037	04/02/2027	9.51 Call	Bond Future	3616.8300	3.6168	4059.3100	4.0593	12.234	0.0000	0.0000
2025/11/28	2037	04/02/2027	9.51 Put	Bond Future	2550.3300	2.5503	2485.0800	2.4851	2.558	0.0000	0.0000
2025/11/28	2038	05/02/2026		Bond Future	152.4051	152.4051	153.3457	153.3457	0.617	0.0000	0.0000
2025/11/28	2038	05/02/2026	143.20 Call	Bond Future	9205.0500	9.2051	10145.6800	10.1457	10.219	0.0000	0.0000
2025/11/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2038	07/05/2026		Bond Future	155.2061	155.2061	156.1566	156.1566	0.612	0.0000	0.0000
2025/11/28	2038	07/05/2026	144.53 Call	Bond Future	10676.1300	10.6761	11626.5600	11.6266	8.902	0.0000	0.0000
2025/11/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2038	06/08/2026		Bond Future	155.8603	155.8603	156.8240	156.8240	0.618	0.0000	0.0000
2025/11/28	2038	06/08/2026	144.72 Call	Bond Future	11140.3200	11.1403	12104.0100	12.1040	8.650	0.0000	0.0000
2025/11/28	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2038	05/11/2026		Bond Future	158.6204	158.6204	159.5919	159.5919	0.612	0.0000	0.0000
2025/11/28	2038	05/11/2026	146.31 Call	Bond Future	12310.4200	12.3104	13281.8500	13.2819	7.891	0.0000	0.0000
2025/11/28	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2038	04/02/2027		Bond Future	159.1529	159.1529	160.1391	160.1391	0.620	0.0000	0.0000
2025/11/28	2038	04/02/2027	153.83 Call	Bond Future	5322.8700	5.3229	6309.0900	6.3091	18.528	0.0000	0.0000
2025/11/28	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2040	05/02/2026	9.05 Put	Bond Future	3071.4500	3.0715	2388.5600	2.3886	22.233	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/28	2040	05/02/2026	9.05 Call	Bond Future		251.6500	0.2517	425.9000	0.4259	69.243	0.0000	0.0000
2025/11/28	2040	05/02/2026	9.20 Put	Bond Future		2194.1500	2.1942	1627.1800	1.6272	25.840	0.0000	0.0000
2025/11/28	2040	05/02/2026	9.20 Call	Bond Future		537.6300	0.5376	827.8000	0.8278	53.972	0.0000	0.0000
2025/11/28	2040	05/02/2026		Bond Future		9.4180	97.0316	9.3046	97.8887	1.205	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.49 Call	Bond Future		13917.1000	13.9171	14771.9000	14.7719	6.142	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.49 Put	Bond Future		5.9100	0.0059	3.5700	0.0036	39.594	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.35 Put	Bond Future		100.6800	0.1007	62.1400	0.0621	38.280	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.35 Call	Bond Future		6748.4100	6.7484	7567.0100	7.5670	12.130	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.75 Call	Bond Future		9334.2300	9.3342	10177.5600	10.1776	9.035	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.75 Put	Bond Future		35.1700	0.0352	21.3600	0.0214	39.266	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.15 Call	Bond Future		11850.6700	11.8507	12702.6800	12.7027	7.190	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.15 Put	Bond Future		12.9200	0.0129	7.7900	0.0078	39.706	0.0000	0.0000
2025/11/28	2040	05/02/2026	13.23 Call	Bond Future		23424.8800	23.4249	24282.0200	24.2820	3.659	0.0000	0.0000
2025/11/28	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.82 Put	Bond Future		1.4700	0.0015	0.8400	0.0008	42.857	0.0000	0.0000
2025/11/28	2040	05/02/2026	11.82 Call	Bond Future		15854.1400	15.8541	16710.6500	16.7107	5.402	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.24 Call	Bond Future		6032.6800	6.0327	6838.7500	6.8388	13.362	0.0000	0.0000
2025/11/28	2040	05/02/2026	10.24 Put	Bond Future		134.5900	0.1346	83.5200	0.0835	37.945	0.0000	0.0000
2025/11/28	2040	05/02/2026	9.80 Put	Bond Future		445.5600	0.4456	289.2000	0.2892	35.093	0.0000	0.0000
2025/11/28	2040	05/02/2026	9.80 Call	Bond Future		3253.0000	3.2530	3953.7800	3.9538	21.543	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.53 Call	Bond Future		19181.8000	19.1818	20046.2900	20.0463	4.507	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.53 Put	Bond Future		11.6400	0.0116	8.2400	0.0082	29.210	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.03 Call	Bond Future		16469.2400	16.4692	17326.6200	17.3266	5.206	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.03 Put	Bond Future		39.7400	0.0397	29.2300	0.0292	26.447	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.12 Put	Bond Future		203.6300	0.2036	155.8500	0.1559	23.464	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.12 Call	Bond Future		11260.1300	11.2601	12080.2400	12.0802	7.283	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.22 Call	Bond Future		17513.1100	17.5131	18374.0400	18.3740	4.916	0.0000	0.0000
2025/11/28	2040	07/05/2026	12.22 Put	Bond Future		25.2700	0.0253	18.3100	0.0183	27.543	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.72 Call	Bond Future		14737.0100	14.7370	15585.1200	15.5851	5.755	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.72 Put	Bond Future		80.2000	0.0802	60.4200	0.0604	24.663	0.0000	0.0000
2025/11/28	2040	07/05/2026	10.70 Put	Bond Future		354.8600	0.3549	272.3600	0.2724	23.249	0.0000	0.0000
2025/11/28	2040	07/05/2026	10.70 Call	Bond Future		8750.8700	8.7509	9536.2600	9.5363	8.975	0.0000	0.0000
2025/11/28	2040	07/05/2026		Bond Future		9.4869	98.7915	9.3702	99.6594	1.230	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.67 Call	Bond Future		14454.8600	14.4549	15300.9600	15.3010	5.853	0.0000	0.0000
2025/11/28	2040	07/05/2026	11.67 Put	Bond Future		89.4300	0.0894	67.6400	0.0676	24.365	0.0000	0.0000
2025/11/28	2040	06/08/2026		Bond Future		9.5628	96.0744	9.4423	96.9553	1.261	0.0000	0.0000
2025/11/28	2040	06/08/2026	12.19 Call	Bond Future		16760.0900	16.7601	17618.3800	17.6184	5.121	0.0000	0.0000
2025/11/28	2040	06/08/2026	12.19 Put	Bond Future		119.5700	0.1196	96.9300	0.0969	18.935	0.0000	0.0000
2025/11/28	2040	05/11/2026		Bond Future		9.6385	97.7520	9.5146	98.6425	1.285	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	
2025/11/28	2040	05/11/2026	11.06 Call	Bond Future	10256.6600	10.2567	11024.2900	11.0243	7.484	0.0000	0.0000
2025/11/28	2040	05/11/2026	11.06 Put	Bond Future	830.2000	0.8302	707.3600	0.7074	14.796	0.0000	0.0000
2025/11/28	2040	05/11/2026	11.27 Call	Bond Future	11401.9500	11.4020	12189.8200	12.1898	6.910	0.0000	0.0000
2025/11/28	2040	05/11/2026	11.27 Put	Bond Future	697.9600	0.6980	595.3600	0.5954	14.700	0.0000	0.0000
2025/11/28	2040	05/11/2026	10.67 Call	Bond Future	8139.6700	8.1397	8857.9600	8.8580	8.825	0.0000	0.0000
2025/11/28	2040	05/11/2026	10.67 Put	Bond Future	1161.0800	1.1611	988.9000	0.9889	14.829	0.0000	0.0000
2025/11/28	2040	05/11/2026	9.91 Put	Bond Future	2311.8900	2.3119	1981.6000	1.9816	14.287	0.0000	0.0000
2025/11/28	2040	05/11/2026	9.91 Call	Bond Future	4223.1100	4.2231	4783.2900	4.7833	13.265	0.0000	0.0000
2025/11/28	2040	04/02/2027		Bond Future	9.7272	94.9229	9.5990	95.8276	1.318	0.0000	0.0000
2025/11/28	2040	04/02/2027	9.93 Call	Bond Future	4334.8600	4.3349	4884.9300	4.8849	12.689	0.0000	0.0000
2025/11/28	2040	04/02/2027	9.93 Put	Bond Future	2928.3600	2.9284	2573.7400	2.5737	12.110	0.0000	0.0000
2025/11/28	2043	05/02/2026		Bond Future	118.7024	118.7024	118.6996	118.6996	0.002	0.0000	0.0000
2025/11/28	2043	05/02/2026	109.66 Call	Bond Future	9042.5096	9.0425	9039.6375	9.0396	0.032	0.0000	0.0000
2025/11/28	2043	05/02/2026	109.66 Put	Bond Future	0.0796	0.0001	0.0475	0.0000	40.322	0.0000	0.0000
2025/11/28	2043	07/05/2026		Bond Future	120.8841	120.8841	120.8755	120.8755	0.007	0.0000	0.0000
2025/11/28	2043	07/05/2026	111.70 Call	Bond Future	9196.3610	9.1964	9184.7277	9.1847	0.126	0.0000	0.0000
2025/11/28	2043	07/05/2026	111.70 Put	Bond Future	12.2910	0.0123	9.2677	0.0093	24.598	0.0000	0.0000
2025/11/28	2043	06/08/2026		Bond Future	120.2522	120.2522	120.2400	120.2400	0.010	0.0000	0.0000
2025/11/28	2043	06/08/2026	110.88 Call	Bond Future	9429.8847	9.4299	9408.1361	9.4081	0.231	0.0000	0.0000
2025/11/28	2043	06/08/2026	110.88 Put	Bond Future	57.7247	0.0577	48.1661	0.0482	16.559	0.0000	0.0000
2025/11/28	2043	05/11/2026		Bond Future	122.3808	122.3808	122.3611	122.3611	0.016	0.0000	0.0000
2025/11/28	2043	05/11/2026	112.84 Call	Bond Future	9667.8248	9.6678	9631.9438	9.6319	0.371	0.0000	0.0000
2025/11/28	2043	05/11/2026	112.84 Put	Bond Future	127.0348	0.1270	110.8338	0.1108	12.753	0.0000	0.0000
2025/11/28	2043	04/02/2027		Bond Future	121.6166	121.6166	121.5951	121.5951	0.018	0.0000	0.0000
2025/11/28	2043	04/02/2027	117.63 Call	Bond Future	5153.1895	5.1532	5073.8182	5.0738	1.540	0.0000	0.0000
2025/11/28	2043	04/02/2027	117.63 Put	Bond Future	1166.5495	1.1665	1108.7482	1.1087	4.955	0.0000	0.0000
2025/11/28	2044	05/02/2026	10.00 Put	Bond Future	563.0500	0.5631	388.6900	0.3887	30.967	0.0000	0.0000
2025/11/28	2044	05/02/2026	10.00 Call	Bond Future	3509.1900	3.5092	4205.4400	4.2054	19.841	0.0000	0.0000
2025/11/28	2044	05/02/2026		Bond Future	9.6222	92.8464	9.5140	93.7170	1.124	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.56 Call	Bond Future	13705.5700	13.7056	14571.8900	14.5719	6.321	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.56 Put	Bond Future	11.8800	0.0119	7.5900	0.0076	36.111	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.25 Call	Bond Future	11750.7300	11.7507	12612.2100	12.6122	7.331	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.25 Put	Bond Future	25.7800	0.0258	16.6500	0.0167	35.415	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.50 Call	Bond Future	13333.5100	13.3335	14198.8300	14.1988	6.490	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.50 Put	Bond Future	14.8900	0.0149	9.6000	0.0096	35.527	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.45 Call	Bond Future	13020.4800	13.0205	13885.2000	13.8852	6.641	0.0000	0.0000
2025/11/28	2044	05/02/2026	11.45 Put	Bond Future	16.5800	0.0166	10.6900	0.0107	35.525	0.0000	0.0000
2025/11/28	2044	05/02/2026	10.90 Put	Bond Future	58.7000	0.0587	38.1700	0.0382	34.974	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
2025/11/28	2044	05/02/2026	10.90	Call	Bond Future	9465.8800	9.4659	10315.9600	10.3160	8.980	0.0000	0.0000
2025/11/28	2044	05/02/2026	10.07	Put	Bond Future	470.7200	0.4707	322.4300	0.3224	31.503	0.0000	0.0000
2025/11/28	2044	05/02/2026	10.07	Call	Bond Future	3946.8600	3.9469	4669.1800	4.6692	18.301	0.0000	0.0000
2025/11/28	2044	07/05/2026			Bond Future	9.6898	94.5304	9.5788	95.4123	1.146	0.0000	0.0000
2025/11/28	2044	07/05/2026	11.80	Call	Bond Future	14695.8200	14.6958	15551.3000	15.5513	5.821	0.0000	0.0000
2025/11/28	2044	07/05/2026	11.80	Put	Bond Future	117.1700	0.1172	90.7800	0.0908	22.523	0.0000	0.0000
2025/11/28	2044	07/05/2026		Put	Bond Future	6137.0900	6.1371	5455.1000	5.4551	11.113	0.0000	0.0000
2025/11/28	2044	07/05/2026		Call	Bond Future	667.4900	0.6675	867.3700	0.8674	29.945	0.0000	0.0000
2025/11/28	2044	07/05/2026	10.00	Call	Bond Future	3728.5500	3.7286	4334.3900	4.3344	16.249	0.0000	0.0000
2025/11/28	2044	07/05/2026	10.00	Put	Bond Future	1330.8800	1.3309	1054.8500	1.0549	20.740	0.0000	0.0000
2025/11/28	2044	06/08/2026			Bond Future	9.7636	91.8613	9.6493	92.7565	1.171	0.0000	0.0000
2025/11/28	2044	06/08/2026	12.42	Call	Bond Future	17661.3100	17.6613	18533.4500	18.5335	4.938	0.0000	0.0000
2025/11/28	2044	06/08/2026	12.42	Put	Bond Future	129.6200	0.1296	106.5700	0.1066	17.783	0.0000	0.0000
2025/11/28	2044	05/11/2026			Bond Future	9.8367	93.4653	9.7195	94.3705	1.192	0.0000	0.0000
2025/11/28	2044	05/11/2026	11.34	Call	Bond Future	11410.3800	11.4104	12195.9200	12.1959	6.884	0.0000	0.0000
2025/11/28	2044	05/11/2026	11.34	Put	Bond Future	918.1400	0.9181	798.4300	0.7984	13.038	0.0000	0.0000
2025/11/28	2044	04/02/2027			Bond Future	9.9214	90.6877	9.8003	91.6074	1.220	0.0000	0.0000
2025/11/28	2044	04/02/2027	10.18	Call	Bond Future	4870.5500	4.8706	5449.6700	5.4497	11.890	0.0000	0.0000
2025/11/28	2044	04/02/2027	10.18	Put	Bond Future	2951.7600	2.9518	2611.1300	2.6111	11.540	0.0000	0.0000
2025/11/28	2046	05/02/2026			Bond Future	134.9029	134.9029	135.8998	135.8998	0.739	0.0000	0.0000
2025/11/28	2046	05/02/2026	121.65	Call	Bond Future	13252.9100	13.2529	14249.7900	14.2498	7.522	0.0000	0.0000
2025/11/28	2046	05/02/2026	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2046	07/05/2026			Bond Future	135.0883	135.0883	136.0969	136.0969	0.747	0.0000	0.0000
2025/11/28	2046	07/05/2026	124.95	Call	Bond Future	10138.3000	10.1383	11146.9300	11.1469	9.949	0.0000	0.0000
2025/11/28	2046	07/05/2026	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2046	06/08/2026			Bond Future	137.5731	137.5731	138.5965	138.5965	0.744	0.0000	0.0000
2025/11/28	2046	06/08/2026	122.38	Call	Bond Future	15193.0900	15.1931	16216.4700	16.2165	6.736	0.0000	0.0000
2025/11/28	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2046	05/11/2026			Bond Future	137.6799	137.6799	138.7131	138.7131	0.750	0.0000	0.0000
2025/11/28	2046	05/11/2026	125.48	Call	Bond Future	12199.9400	12.1999	13233.1400	13.2331	8.469	0.0000	0.0000
2025/11/28	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2046	04/02/2027			Bond Future	140.0778	140.0778	141.1274	141.1274	0.749	0.0000	0.0000
2025/11/28	2046	04/02/2027	131.09	Call	Bond Future	8987.8000	8.9878	10037.4200	10.0374	11.678	0.0000	0.0000
2025/11/28	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2050	05/02/2026			Bond Future	135.3062	135.3062	136.4569	136.4569	0.850	0.0000	0.0000
2025/11/28	2050	05/02/2026	122.82	Call	Bond Future	12486.1600	12.4862	13636.9100	13.6369	9.216	0.0000	0.0000
2025/11/28	2050	05/02/2026	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2050	07/05/2026			Bond Future	137.7928	137.7928	138.9582	138.9582	0.846	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/28	2050	07/05/2026	124.07 Call	Bond Future	13722.7700	13.7228	14888.2200	14.8882	8.493	0.0000	0.0000
2025/11/28	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2050	06/08/2026		Bond Future	137.8761	137.8761	139.0591	139.0591	0.858	0.0000	0.0000
2025/11/28	2050	06/08/2026	123.27 Call	Bond Future	14606.0700	14.6061	15789.0900	15.7891	8.100	0.0000	0.0000
2025/11/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2050	05/11/2026		Bond Future	140.3177	140.3177	141.5133	141.5133	0.852	0.0000	0.0000
2025/11/28	2050	05/11/2026	123.84 Call	Bond Future	16477.7200	16.4777	17673.3000	17.6733	7.256	0.0000	0.0000
2025/11/28	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	2050	04/02/2027		Bond Future	140.2756	140.2756	141.4904	141.4904	0.866	0.0000	0.0000
2025/11/28	2050	04/02/2027	132.39 Call	Bond Future	7885.5600	7.8856	9100.3700	9.1004	15.406	0.0000	0.0000
2025/11/28	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	AL37	05/02/2026		Index Future	1253.3430	1253.3430	1255.4280	1255.4280	0.166	0.0000	0.0000
2025/11/28	AL37	07/05/2026		Index Future	1276.0730	1276.0730	1278.1350	1278.1350	0.162	0.0000	0.0000
2025/11/28	AL37	06/08/2026		Index Future	1299.0000	1299.0000	1301.0640	1301.0640	0.159	0.0000	0.0000
2025/11/28	AL37	05/11/2026		Index Future	1321.9810	1321.9810	1324.0040	1324.0040	0.153	0.0000	0.0000
2025/11/28	AL37	04/02/2027		Index Future	1344.7490	1344.7490	1346.7890	1346.7890	0.152	0.0000	0.0000
2025/11/28	AL7T	05/02/2026		Index Future	1594.0560	1594.0560	1601.3880	1601.3880	0.460	0.0000	0.0000
2025/11/28	AL7T	07/05/2026		Index Future	1622.9650	1622.9650	1630.3530	1630.3530	0.455	0.0000	0.0000
2025/11/28	AL7T	06/08/2026		Index Future	1652.1250	1652.1250	1659.6000	1659.6000	0.452	0.0000	0.0000
2025/11/28	AL7T	05/11/2026		Index Future	1681.3530	1681.3530	1688.8610	1688.8610	0.447	0.0000	0.0000
2025/11/28	AL7T	04/02/2027		Index Future	1710.3100	1710.3100	1717.9260	1717.9260	0.445	0.0000	0.0000
2025/11/28	ALBI	05/02/2026		Index Future	1343.6730	1343.6730	1351.0420	1351.0420	0.548	0.0000	0.0000
2025/11/28	ALBI	07/05/2026		Index Future	1368.0410	1368.0410	1375.4790	1375.4790	0.544	0.0000	0.0000
2025/11/28	ALBI	06/08/2026		Index Future	1392.6200	1392.6200	1400.1540	1400.1540	0.541	0.0000	0.0000
2025/11/28	ALBI	05/11/2026		Index Future	1417.2580	1417.2580	1424.8410	1424.8410	0.535	0.0000	0.0000
2025/11/28	ALBI	04/02/2027		Index Future	1441.6660	1441.6660	1449.3620	1449.3620	0.534	0.0000	0.0000
2025/11/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	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
2025/11/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/28	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	
2025/11/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/28	ES33	05/02/2026		Bond Future	9.1911	93.9559	9.1179	94.3277	0.796	0.0000	0.0000
2025/11/28	ES33	05/02/2026	11.49 Call	Bond Future	10760.4500	10.7605	11132.2200	11.1322	3.455	0.0000	0.0000
2025/11/28	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES33	07/05/2026		Bond Future	9.2694	91.8888	9.1938	92.2630	0.816	0.0000	0.0000
2025/11/28	ES33	07/05/2026	11.69 Call	Bond Future	11008.3000	11.0083	11382.4500	11.3825	3.399	0.0000	0.0000
2025/11/28	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES33	06/08/2026		Bond Future	9.3559	93.5787	9.2771	93.9571	0.842	0.0000	0.0000
2025/11/28	ES33	06/08/2026	12.02 Call	Bond Future	11710.0200	11.7100	12088.4700	12.0885	3.232	0.0000	0.0000
2025/11/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES33	05/11/2026		Bond Future	9.4567	91.4430	9.3753	91.8227	0.861	0.0000	0.0000
2025/11/28	ES33	05/11/2026	10.83 Call	Bond Future	6114.5800	6.1146	6494.3000	6.4943	6.210	0.0000	0.0000
2025/11/28	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES33	04/02/2027		Bond Future	9.5804	93.0329	9.4951	93.4181	0.891	0.0000	0.0000
2025/11/28	ES33	04/02/2027	9.70 Call	Bond Future	536.3100	0.5363	921.5600	0.9216	71.833	0.0000	0.0000
2025/11/28	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES42	05/02/2026		Bond Future	9.8227	91.8791	9.7144	92.6847	1.102	0.0000	0.0000
2025/11/28	ES42	05/02/2026	11.85 Call	Bond Future	13279.4200	13.2794	14084.9400	14.0849	6.066	0.0000	0.0000
2025/11/28	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES42	07/05/2026		Bond Future	9.8957	89.3031	9.7844	90.1191	1.125	0.0000	0.0000
2025/11/28	ES42	07/05/2026	12.20 Call	Bond Future	14661.7000	14.6617	15477.6700	15.4777	5.565	0.0000	0.0000
2025/11/28	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES42	06/08/2026		Bond Future	9.9724	90.9450	9.8577	91.7734	1.150	0.0000	0.0000
2025/11/28	ES42	06/08/2026	12.65 Call	Bond Future	16470.6600	16.4707	17299.1100	17.2991	5.030	0.0000	0.0000
2025/11/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES42	05/11/2026		Bond Future	10.0556	88.2910	9.9378	89.1287	1.171	0.0000	0.0000
2025/11/28	ES42	05/11/2026	11.66 Call	Bond Future	10326.2300	10.3262	11163.9300	11.1639	8.112	0.0000	0.0000
2025/11/28	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	ES42	04/02/2027		Bond Future	10.1500	89.8241	10.0283	90.6754	1.199	0.0000	0.0000
2025/11/28	ES42	04/02/2027	10.29 Call	Bond Future	964.1500	0.9642	1815.5300	1.8155	88.304	0.0000	0.0000
2025/11/28	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
2025/11/28	GOVI	05/02/2026		GOVI	1319.0530	1319.0530	1326.3000	1326.3000	0.549	0.0000
2025/11/28	GOVI	05/02/2026	1,150. Call 00	GOVI	1690530.0000	169.0530	1763000.0000	176.3000	4.287	0.0000
2025/11/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	GOVI	07/05/2026		GOVI	1342.9750	1342.9750	1350.2900	1350.2900	0.545	0.0000
2025/11/28	GOVI	07/05/2026	1,177. Call 00	GOVI	1659750.0000	165.9750	1732900.0000	173.2900	4.407	0.0000
2025/11/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	GOVI	06/08/2026		GOVI	1367.1040	1367.1040	1374.5130	1374.5130	0.542	0.0000
2025/11/28	GOVI	06/08/2026	1,189. Call 00	GOVI	1781040.0000	178.1040	1855130.0000	185.5130	4.160	0.0000
2025/11/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	GOVI	05/11/2026		GOVI	1391.2900	1391.2900	1398.7470	1398.7470	0.536	0.0000
2025/11/28	GOVI	05/11/2026	1,277. Call 00	GOVI	1142900.0000	114.2900	1217470.0000	121.7470	6.525	0.0000
2025/11/28	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	GOVI	04/02/2027		GOVI	1415.2510	1415.2510	1422.8190	1422.8190	0.535	0.0000
2025/11/28	GOVI	04/02/2027	1,369. Call 00	GOVI	462510.0000	46.2510	538190.0000	53.8190	16.363	0.0000
2025/11/28	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/28	I258	05/02/2026		Bond Future	122.4132	122.4132	122.6141	122.6141	0.164	0.0000
2025/11/28	I258	05/02/2026	111.65 Call	Bond Future	10764.6585	10.7647	10965.1227	10.9651	1.862	0.0000
2025/11/28	I258	05/02/2026	111.65 Put	Bond Future	1.4985	0.0015	1.0127	0.0010	32.418	0.0000
2025/11/28	I258	07/05/2026		Bond Future	124.6630	124.6630	124.8617	124.8617	0.159	0.0000
2025/11/28	I258	07/05/2026	113.73 Call	Bond Future	10995.8317	10.9958	11182.8054	11.1828	1.700	0.0000
2025/11/28	I258	07/05/2026	113.73 Put	Bond Future	62.8617	0.0629	51.0754	0.0511	18.750	0.0000
2025/11/28	I258	06/08/2026		Bond Future	124.1006	124.1006	124.2995	124.2995	0.160	0.0000
2025/11/28	I258	06/08/2026	112.95 Call	Bond Future	11360.2237	11.3602	11533.7288	11.5337	1.527	0.0000
2025/11/28	I258	06/08/2026	112.95 Put	Bond Future	209.6637	0.2097	184.2388	0.1842	12.127	0.0000
2025/11/28	I258	05/11/2026		Bond Future	126.2974	126.2974	126.4924	126.4924	0.154	0.0000
2025/11/28	I258	05/11/2026	114.95 Call	Bond Future	11746.4379	11.7464	11902.6971	11.9027	1.330	0.0000
2025/11/28	I258	05/11/2026	114.95 Put	Bond Future	399.0079	0.3990	360.2671	0.3603	9.709	0.0000
2025/11/28	I258	04/02/2027		Bond Future	125.6015	125.6015	125.7983	125.7983	0.157	0.0000
2025/11/28	I258	04/02/2027	118.90 Call	Bond Future	8248.4358	8.2484	8361.0142	8.3610	1.365	0.0000
2025/11/28	I258	04/02/2027	118.90 Put	Bond Future	1546.8958	1.5469	1462.6742	1.4627	5.445	0.0000
2025/11/28	IGOV	05/02/2026		Index Future	422.5630	422.5630	424.5430	424.5430	0.469	0.0000
2025/11/28	IGOV	07/05/2026		Index Future	430.3290	430.3290	432.3250	432.3250	0.464	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
2025/11/28	IGOV	06/08/2026		Index Future	438.1610	438.1610	440.1810	0.461	0.0000	0.0000
2025/11/28	IGOV	05/11/2026		Index Future	446.0120	446.0120	448.0420	0.455	0.0000	0.0000
2025/11/28	IGOV	04/02/2027		Index Future	453.7900	453.7900	455.8500	0.454	0.0000	0.0000
2025/11/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/11/28	R033	05/02/2026		Bond Future	8.2600	112.8753	8.2181	0.507	0.0000	0.0000
2025/11/28	R033	05/02/2026	10.49 Call	Bond Future	11695.1500	11.6952	11927.9000	1.990	0.0000	0.0000
2025/11/28	R033	05/02/2026	10.49 Put	Bond Future	29.6700	0.0297	26.8700	0.0269	9.437	0.0000
2025/11/28	R033	07/05/2026		Bond Future	8.3058	109.8796	8.2629	0.517	0.0000	0.0000
2025/11/28	R033	07/05/2026	10.38 Call	Bond Future	10849.0600	10.8491	11069.6600	2.033	0.0000	0.0000
2025/11/28	R033	07/05/2026	10.38 Put	Bond Future	257.6800	0.2577	243.8100	0.2438	5.383	0.0000
2025/11/28	R033	06/08/2026		Bond Future	8.3581	111.8741	8.3135	0.534	0.0000	0.0000
2025/11/28	R033	06/08/2026	10.25 Call	Bond Future	10164.3100	10.1643	10374.7500	2.070	0.0000	0.0000
2025/11/28	R033	06/08/2026	10.25 Put	Bond Future	744.5000	0.7445	719.2400	0.7192	3.393	0.0000
2025/11/28	R033	05/11/2026		Bond Future	8.4208	108.7888	8.3751	0.542	0.0000	0.0000
2025/11/28	R033	05/11/2026	9.33 Call	Bond Future	6058.4900	6.0585	6375.5400	6.3755	5.233	0.0000
2025/11/28	R033	05/11/2026	9.33 Put	Bond Future	1546.5900	1.5466	1630.4100	1.6304	5.420	0.0000
2025/11/28	R033	04/02/2027		Bond Future	8.5020	110.6555	8.4540	0.564	0.0000	0.0000
2025/11/28	R033	04/02/2027	8.65 Call	Bond Future	3763.9900	3.7640	3915.8000	3.9158	4.033	0.0000
2025/11/28	R033	04/02/2027	8.65 Put	Bond Future	3039.4200	3.0394	2955.2100	2.9552	2.771	0.0000
2025/11/28	R035	05/02/2026		Bond Future	8.6108	105.6255	8.5329	0.904	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	
2025/11/28	R035	05/02/2026	10.79 Call	Bond Future	12533.1000	12.5331	13021.6000	13.0216	3.898	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.79 Put	Bond Future	2.1000	0.0021	1.3300	0.0013	36.667	0.0000	0.0000
2025/11/28	R035	05/02/2026	11.00 Put	Bond Future	0.7800	0.0008	0.4700	0.0005	39.744	0.0000	0.0000
2025/11/28	R035	05/02/2026	11.00 Call	Bond Future	13628.9000	13.6289	14117.8600	14.1179	3.588	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.25 Call	Bond Future	4061.9500	4.0620	4541.6400	4.5416	11.809	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.25 Put	Bond Future	158.0800	0.1581	148.5000	0.1485	6.060	0.0000	0.0000
2025/11/28	R035	05/02/2026	8.85 Put	Bond Future	507.8400	0.5078	452.4300	0.4524	10.911	0.0000	0.0000
2025/11/28	R035	05/02/2026	8.85 Call	Bond Future	1992.3400	1.9923	2426.2000	2.4262	21.776	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.44 Put	Bond Future	5.5500	0.0056	5.7900	0.0058	4.324	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.44 Call	Bond Future	10667.2200	10.6672	11156.7300	11.1567	4.589	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.94 Put	Bond Future	1.0400	0.0010	0.6400	0.0006	38.462	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.94 Call	Bond Future	13317.5400	13.3175	13806.4100	13.8064	3.671	0.0000	0.0000
2025/11/28	R035	05/02/2026	12.44 Call	Bond Future	20684.6100	20.6846	21173.8800	21.1739	2.365	0.0000	0.0000
2025/11/28	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R035	05/02/2026	11.17 Call	Bond Future	14503.4200	14.5034	14992.5600	14.9926	3.373	0.0000	0.0000
2025/11/28	R035	05/02/2026	11.17 Put	Bond Future	0.3300	0.0003	0.2000	0.0002	39.394	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.67 Call	Bond Future	11898.9700	11.8990	12387.4900	12.3875	4.106	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.67 Put	Bond Future	3.0800	0.0031	2.3300	0.0023	24.351	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.17 Put	Bond Future	11.4700	0.0115	11.6200	0.0116	1.308	0.0000	0.0000
2025/11/28	R035	05/02/2026	10.17 Call	Bond Future	9195.3600	9.1954	9684.7800	9.6848	5.322	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.64 Call	Bond Future	6241.0100	6.2410	6728.8300	6.7288	7.816	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.64 Put	Bond Future	51.5800	0.0516	50.1300	0.0501	2.811	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.14 Call	Bond Future	3463.7100	3.4637	3937.3800	3.9374	13.675	0.0000	0.0000
2025/11/28	R035	05/02/2026	9.14 Put	Bond Future	217.4600	0.2175	201.8600	0.2019	7.174	0.0000	0.0000
2025/11/28	R035	05/02/2026	8.64 Put	Bond Future	929.8100	0.9298	801.7000	0.8017	13.778	0.0000	0.0000
2025/11/28	R035	05/02/2026	8.64 Call	Bond Future	1112.7300	1.1127	1473.8900	1.4739	32.457	0.0000	0.0000
2025/11/28	R035	07/05/2026	8.29 Put	Bond Future	2899.7300	2.8997	2538.0100	2.5380	12.474	0.0000	0.0000
2025/11/28	R035	07/05/2026	8.29 Call	Bond Future	595.5500	0.5956	727.0200	0.7270	22.075	0.0000	0.0000
2025/11/28	R035	07/05/2026	8.79 Put	Bond Future	1299.9000	1.2999	1092.6600	1.0927	15.943	0.0000	0.0000
2025/11/28	R035	07/05/2026	8.79 Call	Bond Future	2087.9200	2.0879	2373.8700	2.3739	13.695	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.20 Call	Bond Future	3909.7300	3.9097	4286.9500	4.2870	9.648	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.20 Put	Bond Future	675.1600	0.6752	559.1900	0.5592	17.177	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.66 Call	Bond Future	11416.4200	11.4164	11894.3300	11.8943	4.186	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.66 Put	Bond Future	77.9700	0.0780	62.6900	0.0627	19.597	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.16 Call	Bond Future	8823.0700	8.8231	9286.3100	9.2863	5.250	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.16 Put	Bond Future	157.1900	0.1572	127.2400	0.1272	19.053	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.66 Put	Bond Future	333.5000	0.3335	272.9300	0.2729	18.162	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.66 Call	Bond Future	6221.2400	6.2212	6653.8600	6.6539	6.954	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.71 Call	Bond Future	11673.0500	11.6731	12151.9100	12.1519	4.102	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
2025/11/28	R035	07/05/2026	10.71 Put	Bond Future	72.9700	0.0730	58.6400	0.0586	19.638	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.21 Call	Bond Future	9083.9800	9.0840	9549.2100	9.5492	5.121	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.21 Put	Bond Future	146.1700	0.1462	118.2100	0.1182	19.128	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.71 Put	Bond Future	309.9100	0.3099	253.3700	0.2534	18.244	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.71 Call	Bond Future	6480.3500	6.4804	6917.0000	6.9170	6.738	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.64 Call	Bond Future	11313.6300	11.3136	11791.1300	11.7911	4.221	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.64 Put	Bond Future	80.1100	0.0801	64.4200	0.0644	19.586	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.14 Call	Bond Future	8718.7200	8.7187	9181.1100	9.1811	5.303	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.14 Put	Bond Future	161.9100	0.1619	131.1100	0.1311	19.023	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.64 Put	Bond Future	343.5600	0.3436	281.2800	0.2813	18.128	0.0000	0.0000
2025/11/28	R035	07/05/2026	9.64 Call	Bond Future	6117.9100	6.1179	6548.8200	6.5488	7.043	0.0000	0.0000
2025/11/28	R035	07/05/2026		Bond Future	8.6607	103.0392	8.5804	103.5324	0.927	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.86 Call	Bond Future	12432.2800	12.4323	12914.6500	12.9147	3.880	0.0000	0.0000
2025/11/28	R035	07/05/2026	10.86 Put	Bond Future	53.3400	0.0533	42.5200	0.0425	20.285	0.0000	0.0000
2025/11/28	R035	06/08/2026	10.22 Call	Bond Future	8846.6800	8.8467	9295.6000	9.2956	5.074	0.0000	0.0000
2025/11/28	R035	06/08/2026	10.22 Put	Bond Future	356.9100	0.3569	306.5700	0.3066	14.104	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.72 Call	Bond Future	6404.0900	6.4041	6815.9900	6.8160	6.432	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.72 Put	Bond Future	631.2100	0.6312	543.8500	0.5439	13.840	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.22 Put	Bond Future	1122.9800	1.1230	973.3300	0.9733	13.326	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.22 Call	Bond Future	4073.6600	4.0737	4423.2700	4.4233	8.582	0.0000	0.0000
2025/11/28	R035	06/08/2026	10.13 Call	Bond Future	8402.8900	8.4029	8846.6800	8.8467	5.281	0.0000	0.0000
2025/11/28	R035	06/08/2026	10.13 Put	Bond Future	394.5900	0.3946	339.1200	0.3391	14.058	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.63 Call	Bond Future	5970.9800	5.9710	6373.9200	6.3739	6.748	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.63 Put	Bond Future	698.1900	0.6982	601.8700	0.6019	13.796	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.13 Put	Bond Future	1248.4600	1.2485	1084.4600	1.0845	13.136	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.13 Call	Bond Future	3679.6200	3.6796	4014.8800	4.0149	9.111	0.0000	0.0000
2025/11/28	R035	06/08/2026		Bond Future	8.7169	104.9099	8.6337	105.4092	0.955	0.0000	0.0000
2025/11/28	R035	06/08/2026	11.06 Call	Bond Future	12946.1300	12.9461	13427.8500	13.4279	3.721	0.0000	0.0000
2025/11/28	R035	06/08/2026	11.06 Put	Bond Future	117.0000	0.1170	99.4600	0.0995	14.991	0.0000	0.0000
2025/11/28	R035	06/08/2026	8.29 Put	Bond Future	3445.6800	3.4457	3091.4900	3.0915	10.279	0.0000	0.0000
2025/11/28	R035	06/08/2026	8.29 Call	Bond Future	851.1000	0.8511	996.1700	0.9962	17.045	0.0000	0.0000
2025/11/28	R035	06/08/2026	8.79 Put	Bond Future	1876.8600	1.8769	1647.2000	1.6472	12.236	0.0000	0.0000
2025/11/28	R035	06/08/2026	8.79 Call	Bond Future	2312.7400	2.3127	2582.3400	2.5823	11.657	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.39 Call	Bond Future	4842.2100	4.8422	5216.3400	5.2163	7.726	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.39 Put	Bond Future	919.8800	0.9199	794.7500	0.7948	13.603	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.71 Call	Bond Future	6355.9300	6.3559	6766.7000	6.7667	6.463	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.71 Put	Bond Future	638.4500	0.6385	549.9600	0.5500	13.860	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.21 Call	Bond Future	4029.4900	4.0295	4377.5500	4.3776	8.638	0.0000	0.0000
2025/11/28	R035	06/08/2026	9.21 Put	Bond Future	1136.3500	1.1364	985.1500	0.9852	13.306	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
2025/11/28	R035	06/08/2026	8.71 Put	Bond Future	2068.8400	2.0688	1820.7900	1.8208	11.990	0.0000
2025/11/28	R035	06/08/2026	8.71 Call	Bond Future	2027.6300	2.0276	2278.8400	2.2788	12.389	0.0000
2025/11/28	R035	05/11/2026	9.80 Call	Bond Future	6598.2400	6.5982	6993.2900	6.9933	5.987	0.0000
2025/11/28	R035	05/11/2026	9.80 Put	Bond Future	895.9700	0.8960	789.1800	0.7892	11.919	0.0000
2025/11/28	R035	05/11/2026	9.30 Call	Bond Future	4401.3800	4.4014	4739.9100	4.7399	7.691	0.0000
2025/11/28	R035	05/11/2026	9.30 Put	Bond Future	1452.8500	1.4529	1289.5400	1.2895	11.241	0.0000
2025/11/28	R035	05/11/2026	8.80 Put	Bond Future	2389.4500	2.3895	2141.0800	2.1411	10.394	0.0000
2025/11/28	R035	05/11/2026	8.80 Call	Bond Future	2479.6600	2.4797	2733.1300	2.7331	10.222	0.0000
2025/11/28	R035	05/11/2026		Bond Future	8.7845	102.2436	8.6987	102.7454	0.977	0.0000
2025/11/28	R035	05/11/2026	10.03 Call	Bond Future	7650.6600	7.6507	8065.8300	8.0658	5.427	0.0000
2025/11/28	R035	05/11/2026	10.03 Put	Bond Future	715.6000	0.7156	628.9300	0.6289	12.112	0.0000
2025/11/28	R035	04/02/2027		Bond Future	8.8686	103.9992	8.7790	104.5085	1.009	0.0000
2025/11/28	R035	04/02/2027	9.02 Call	Bond Future	3126.4200	3.1264	3546.1200	3.5461	13.424	0.0000
2025/11/28	R035	04/02/2027	9.02 Put	Bond Future	2272.1500	2.2722	2182.5100	2.1825	3.945	0.0000
2025/11/28	R038	05/02/2026		Bond Future	9.1380	116.5304	9.0603	117.1450	0.851	0.0000
2025/11/28	R038	05/02/2026	11.44 Call	Bond Future	16246.6600	16.2467	16860.7200	16.8607	3.780	0.0000
2025/11/28	R038	05/02/2026	11.44 Put	Bond Future	1.4900	0.0015	0.9800	0.0010	34.228	0.0000
2025/11/28	R038	07/05/2026		Bond Future	9.2029	113.1598	9.1229	113.7800	0.869	0.0000
2025/11/28	R038	07/05/2026	11.40 Call	Bond Future	15379.3600	15.3794	15985.6600	15.9857	3.942	0.0000
2025/11/28	R038	07/05/2026	11.40 Put	Bond Future	68.7400	0.0687	54.8700	0.0549	20.177	0.0000
2025/11/28	R038	06/08/2026		Bond Future	9.2732	115.2138	9.1906	115.8421	0.891	0.0000
2025/11/28	R038	06/08/2026	11.77 Call	Bond Future	16998.4300	16.9984	17606.7000	17.6067	3.578	0.0000
2025/11/28	R038	06/08/2026	11.77 Put	Bond Future	141.5100	0.1415	121.4800	0.1215	14.154	0.0000
2025/11/28	R038	05/11/2026		Bond Future	9.3508	111.7457	9.2659	112.3782	0.908	0.0000
2025/11/28	R038	05/11/2026	10.72 Call	Bond Future	10318.0300	10.3180	10860.1500	10.8602	5.254	0.0000
2025/11/28	R038	05/11/2026	10.72 Put	Bond Future	778.2300	0.7782	687.8700	0.6879	11.611	0.0000
2025/11/28	R038	04/02/2027		Bond Future	9.4421	113.6628	9.3540	114.3049	0.933	0.0000
2025/11/28	R038	04/02/2027	9.60 Call	Bond Future	4305.8600	4.3059	4677.8500	4.6779	8.639	0.0000
2025/11/28	R038	04/02/2027	9.60 Put	Bond Future	3168.4500	3.1685	2898.3200	2.8983	8.526	0.0000
2025/11/28	R053	05/02/2026		Bond Future	9.4557	125.2933	9.3375	126.6604	1.250	0.0000
2025/11/28	R053	05/02/2026	11.49 Call	Bond Future	19970.5200	19.9705	21333.1900	21.3332	6.823	0.0000
2025/11/28	R053	05/02/2026	11.49 Put	Bond Future	11.0200	0.0110	6.5200	0.0065	40.835	0.0000
2025/11/28	R053	07/05/2026		Bond Future	9.5114	121.7046	9.3902	123.0905	1.274	0.0000
2025/11/28	R053	07/05/2026	11.69 Call	Bond Future	21066.6800	21.0667	22417.7000	22.4177	6.413	0.0000
2025/11/28	R053	07/05/2026	11.69 Put	Bond Future	137.2800	0.1373	102.4000	0.1024	25.408	0.0000
2025/11/28	R053	06/08/2026		Bond Future	9.5708	123.9136	9.4462	125.3213	1.301	0.0000
2025/11/28	R053	06/08/2026	12.28 Call	Bond Future	24971.0400	24.9710	26344.2900	26.3443	5.499	0.0000
2025/11/28	R053	06/08/2026	12.28 Put	Bond Future	168.7200	0.1687	134.3100	0.1343	20.395	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	
2025/11/28	R053	05/11/2026		Bond Future	9.6346	120.2195	9.5069	121.6444	1.325	0.0000	0.0000
2025/11/28	R053	05/11/2026	11.21 Call	Bond Future	16652.9900	16.6530	17775.9200	17.7759	6.743	0.0000	0.0000
2025/11/28	R053	05/11/2026	11.21 Put	Bond Future	1209.2000	1.2092	907.2100	0.9072	24.974	0.0000	0.0000
2025/11/28	R053	04/02/2027		Bond Future	9.7076	122.2819	9.5760	123.7301	1.356	0.0000	0.0000
2025/11/28	R053	04/02/2027	9.99 Call	Bond Future	7081.3700	7.0814	8001.0800	8.0011	12.988	0.0000	0.0000
2025/11/28	R053	04/02/2027	9.99 Put	Bond Future	4072.6700	4.0727	3544.2500	3.5443	12.975	0.0000	0.0000
2025/11/28	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/28	R186	05/02/2026	8.43 Call	Bond Future	69.0100	0.0690	68.5100	0.0685	0.725	0.0000	0.0000
2025/11/28	R186	05/02/2026	8.43 Put	Bond Future	69.0100	0.0690	68.5100	0.0685	0.725	0.0000	0.0000
2025/11/28	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/28	R186	07/05/2026	8.69 Call	Bond Future	104.7400	0.1047	104.4100	0.1044	0.315	0.0000	0.0000
2025/11/28	R186	07/05/2026	8.69 Put	Bond Future	104.7400	0.1047	104.4100	0.1044	0.315	0.0000	0.0000
2025/11/28	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/28	R186	06/08/2026	8.57 Call	Bond Future	89.3600	0.0894	89.1800	0.0892	0.201	0.0000	0.0000
2025/11/28	R186	06/08/2026	8.57 Put	Bond Future	89.3600	0.0894	89.1800	0.0892	0.201	0.0000	0.0000
2025/11/28	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/28	R186	05/11/2026	8.12 Call	Bond Future	51.6300	0.0516	51.5500	0.0516	0.155	0.0000	0.0000
2025/11/28	R186	05/11/2026	8.12 Put	Bond Future	51.6300	0.0516	51.5500	0.0516	0.155	0.0000	0.0000
2025/11/28	R202	05/02/2026		Bond Future	289.0187	289.0187	290.0075	290.0075	0.342	0.0000	0.0000
2025/11/28	R202	05/02/2026	277.82 Call	Bond Future	11198.7000	11.1987	12187.4900	12.1875	8.830	0.0000	0.0000
2025/11/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R202	07/05/2026		Bond Future	294.3303	294.3303	295.3234	295.3234	0.337	0.0000	0.0000
2025/11/28	R202	07/05/2026	277.55 Call	Bond Future	16780.3300	16.7803	17773.3500	17.7734	5.918	0.0000	0.0000
2025/11/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R202	06/08/2026		Bond Future	294.3259	294.3259	295.3291	295.3291	0.341	0.0000	0.0000
2025/11/28	R202	06/08/2026	278.86 Call	Bond Future	15465.9000	15.4659	16469.1300	16.4691	6.487	0.0000	0.0000
2025/11/28	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R202	05/11/2026		Bond Future	299.5387	299.5387	300.5420	300.5420	0.335	0.0000	0.0000
2025/11/28	R202	05/11/2026	280.46 Call	Bond Future	19078.7400	19.0787	20082.0100	20.0820	5.259	0.0000	0.0000
2025/11/28	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R202	04/02/2027		Bond Future	299.2575	299.2575	300.2745	300.2745	0.340	0.0000	0.0000
2025/11/28	R202	04/02/2027	294.73 Call	Bond Future	4527.4900	4.5275	5544.4500	5.5445	22.462	0.0000	0.0000
2025/11/28	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R209	05/02/2026		Bond Future	8.8702	84.9883	8.7978	85.4124	0.816	0.0000	0.0000
2025/11/28	R209	05/02/2026	10.93 Call	Bond Future	10979.9700	10.9800	11403.3700	11.4034	3.856	0.0000	0.0000
2025/11/28	R209	05/02/2026	10.93 Put	Bond Future	3.5300	0.0035	2.7800	0.0028	21.246	0.0000	0.0000
2025/11/28	R209	07/05/2026		Bond Future	8.9246	83.3785	8.8503	83.8063	0.833	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	
2025/11/28	R209	07/05/2026	11.07 Call	Bond Future	11274.1200	11.2741	11689.4900	11.6895	3.684	0.0000	0.0000
2025/11/28	R209	07/05/2026	11.07 Put	Bond Future	65.4400	0.0654	53.0500	0.0531	18.933	0.0000	0.0000
2025/11/28	R209	06/08/2026		Bond Future	8.9843	84.8922	8.9076	85.3253	0.854	0.0000	0.0000
2025/11/28	R209	06/08/2026	11.39 Call	Bond Future	12342.2000	12.3422	12759.1100	12.7591	3.378	0.0000	0.0000
2025/11/28	R209	06/08/2026	11.39 Put	Bond Future	116.5400	0.1165	100.2800	0.1003	13.952	0.0000	0.0000
2025/11/28	R209	05/11/2026		Bond Future	9.0511	83.2258	8.9724	83.6615	0.870	0.0000	0.0000
2025/11/28	R209	05/11/2026	10.32 Call	Bond Future	7365.4500	7.3655	7724.7400	7.7247	4.878	0.0000	0.0000
2025/11/28	R209	05/11/2026	10.32 Put	Bond Future	726.7500	0.7268	650.3300	0.6503	10.515	0.0000	0.0000
2025/11/28	R209	04/02/2027		Bond Future	9.1310	84.6548	9.0494	85.0971	0.894	0.0000	0.0000
2025/11/28	R209	04/02/2027	9.28 Call	Bond Future	3047.6100	3.0476	3288.9300	3.2889	7.918	0.0000	0.0000
2025/11/28	R209	04/02/2027	9.28 Put	Bond Future	2247.8600	2.2479	2046.9000	2.0469	8.940	0.0000	0.0000
2025/11/28	R210	05/02/2026		Bond Future	258.8213	258.8213	258.8137	258.8137	0.003	0.0000	0.0000
2025/11/28	R210	05/02/2026	253.10 Call	Bond Future	5721.3200	5.7213	5713.7000	5.7137	0.133	0.0000	0.0000
2025/11/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R210	07/05/2026		Bond Future	260.1006	260.1006	260.0805	260.0805	0.008	0.0000	0.0000
2025/11/28	R210	07/05/2026	255.40 Call	Bond Future	4700.6100	4.7006	4680.4500	4.6805	0.429	0.0000	0.0000
2025/11/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R210	06/08/2026		Bond Future	264.8851	264.8851	264.8573	264.8573	0.010	0.0000	0.0000
2025/11/28	R210	06/08/2026	259.84 Call	Bond Future	5045.0900	5.0451	5017.3100	5.0173	0.551	0.0000	0.0000
2025/11/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R210	05/11/2026		Bond Future	266.0451	266.0451	266.0011	266.0011	0.017	0.0000	0.0000
2025/11/28	R210	05/11/2026	253.33 Call	Bond Future	12715.1400	12.7151	12671.1200	12.6711	0.346	0.0000	0.0000
2025/11/28	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R210	04/02/2027		Bond Future	270.6801	270.6801	270.6321	270.6321	0.018	0.0000	0.0000
2025/11/28	R210	04/02/2027	266.03 Call	Bond Future	4650.1100	4.6501	4602.0500	4.6021	1.034	0.0000	0.0000
2025/11/28	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	R213	05/02/2026		Bond Future	7.8531	99.6454	7.8110	99.8145	0.535	0.0000	0.0000
2025/11/28	R213	05/02/2026	9.89 Call	Bond Future	7776.8900	7.7769	7946.0600	7.9461	2.175	0.0000	0.0000
2025/11/28	R213	05/02/2026	9.89 Put	Bond Future	1.7000	0.0017	1.8100	0.0018	6.471	0.0000	0.0000
2025/11/28	R213	07/05/2026		Bond Future	7.8822	97.9018	7.8388	98.0692	0.551	0.0000	0.0000
2025/11/28	R213	07/05/2026	9.80 Call	Bond Future	7099.7000	7.0997	7263.6800	7.2637	2.310	0.0000	0.0000
2025/11/28	R213	07/05/2026	9.80 Put	Bond Future	42.6800	0.0427	39.2500	0.0393	8.037	0.0000	0.0000
2025/11/28	R213	06/08/2026		Bond Future	7.9183	99.6792	7.8728	99.8470	0.575	0.0000	0.0000
2025/11/28	R213	06/08/2026	9.69 Call	Bond Future	6397.1600	6.3972	6556.6200	6.5566	2.493	0.0000	0.0000
2025/11/28	R213	06/08/2026	9.69 Put	Bond Future	134.0600	0.1341	125.7900	0.1258	6.169	0.0000	0.0000
2025/11/28	R213	05/11/2026		Bond Future	7.9722	97.8725	7.9253	98.0373	0.589	0.0000	0.0000
2025/11/28	R213	05/11/2026	8.75 Call	Bond Future	3293.8800	3.2939	3417.3100	3.4173	3.747	0.0000	0.0000
2025/11/28	R213	05/11/2026	8.75 Put	Bond Future	610.7300	0.6107	569.3400	0.5693	6.777	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
2025/11/28	R213	04/02/2027		Bond Future	8.0505	99.5540	8.0005	99.7205	0.621	0.0000
2025/11/28	R213	04/02/2027	8.14 Call	Bond Future	1691.6200	1.6916	1772.3400	1.7723	4.772	0.0000
2025/11/28	R213	04/02/2027	8.14 Put	Bond Future	1394.5100	1.3945	1308.7300	1.3087	6.151	0.0000
2025/11/28	R214	05/02/2026		Bond Future	9.4258	79.6410	9.3177	80.3595	1.147	0.0000
2025/11/28	R214	05/02/2026	11.26 Call	Bond Future	10874.4300	10.8744	11589.7500	11.5898	6.578	0.0000
2025/11/28	R214	05/02/2026	11.26 Put	Bond Future	8.5800	0.0086	5.3300	0.0053	37.879	0.0000
2025/11/28	R214	07/05/2026		Bond Future	9.4844	77.7883	9.3736	78.5160	1.169	0.0000
2025/11/28	R214	07/05/2026	11.53 Call	Bond Future	11944.7400	11.9447	12650.2500	12.6503	5.906	0.0000
2025/11/28	R214	07/05/2026	11.53 Put	Bond Future	99.9400	0.0999	77.7100	0.0777	22.243	0.0000
2025/11/28	R214	06/08/2026		Bond Future	9.5480	79.2005	9.4340	79.9392	1.194	0.0000
2025/11/28	R214	06/08/2026	11.97 Call	Bond Future	13719.1700	13.7192	14433.4800	14.4335	5.207	0.0000
2025/11/28	R214	06/08/2026	11.97 Put	Bond Future	144.5200	0.1445	120.0600	0.1201	16.925	0.0000
2025/11/28	R214	05/11/2026		Bond Future	9.6191	77.2890	9.5022	78.0361	1.215	0.0000
2025/11/28	R214	05/11/2026	10.97 Call	Bond Future	8774.5600	8.7746	9412.6400	9.4126	7.272	0.0000
2025/11/28	R214	05/11/2026	10.97 Put	Bond Future	836.6700	0.8367	727.6700	0.7277	13.028	0.0000
2025/11/28	R214	04/02/2027		Bond Future	9.7018	78.6163	9.5812	79.3753	1.243	0.0000
2025/11/28	R214	04/02/2027	9.90 Call	Bond Future	3791.8000	3.7918	4255.6200	4.2556	12.232	0.0000
2025/11/28	R214	04/02/2027	9.90 Put	Bond Future	2567.0100	2.5670	2271.7900	2.2718	11.501	0.0000
2025/11/28	R248	05/02/2026	8.90 Put	Bond Future	6382.4200	6.3824	5404.2800	5.4043	15.326	0.0000
2025/11/28	R248	05/02/2026	8.90 Call	Bond Future	32.8000	0.0328	71.8600	0.0719	119.085	0.0000
2025/11/28	R248	05/02/2026	9.40 Put	Bond Future	2486.9000	2.4869	1837.8700	1.8379	26.098	0.0000
2025/11/28	R248	05/02/2026	9.40 Call	Bond Future	702.0200	0.7020	1070.1900	1.0702	52.444	0.0000
2025/11/28	R248	05/02/2026	9.90 Call	Bond Future	3168.8100	3.1688	3946.4100	3.9464	24.539	0.0000
2025/11/28	R248	05/02/2026	9.90 Put	Bond Future	719.2100	0.7192	479.6100	0.4796	33.314	0.0000
2025/11/28	R248	05/02/2026		Bond Future	9.6062	96.1434	9.4879	97.1606	1.232	0.0000
2025/11/28	R248	05/02/2026	11.46 Call	Bond Future	13852.2600	13.8523	14863.1200	14.8631	7.297	0.0000
2025/11/28	R248	05/02/2026	11.46 Put	Bond Future	16.3700	0.0164	10.0300	0.0100	38.729	0.0000
2025/11/28	R248	05/02/2026	9.50 Put	Bond Future	1964.4200	1.9644	1413.5900	1.4136	28.040	0.0000
2025/11/28	R248	05/02/2026	9.50 Call	Bond Future	1051.9100	1.0519	1518.2800	1.5183	44.336	0.0000
2025/11/28	R248	05/02/2026	10.00 Put	Bond Future	556.2800	0.5563	366.0500	0.3661	34.197	0.0000
2025/11/28	R248	05/02/2026	10.00 Call	Bond Future	3815.7000	3.8157	4642.6700	4.6427	21.673	0.0000
2025/11/28	R248	05/02/2026	10.48 Call	Bond Future	7149.7700	7.1498	8106.2900	8.1063	13.378	0.0000
2025/11/28	R248	05/02/2026	10.48 Put	Bond Future	164.4600	0.1645	103.7800	0.1038	36.897	0.0000
2025/11/28	R248	05/02/2026	9.65 Put	Bond Future	1360.1200	1.3601	946.9000	0.9469	30.381	0.0000
2025/11/28	R248	05/02/2026	9.65 Call	Bond Future	1731.9200	1.7319	2335.9000	2.3359	34.873	0.0000
2025/11/28	R248	07/05/2026		Bond Future	9.6655	93.4487	9.5442	94.4797	1.255	0.0000
2025/11/28	R248	07/05/2026	11.72 Call	Bond Future	15101.6100	15.1016	16100.4000	16.1004	6.614	0.0000
2025/11/28	R248	07/05/2026	11.72 Put	Bond Future	133.2600	0.1333	100.9900	0.1010	24.216	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
2025/11/28	R248	06/08/2026		Bond Future	9.7296	95.1451	9.6048	96.1922	1.282	0.0000
2025/11/28	R248	06/08/2026	12.37 Call	Bond Future	18440.0700	18.4401	19459.4800	19.4595	5.528	0.0000
2025/11/28	R248	06/08/2026	12.37 Put	Bond Future	144.1500	0.1442	116.4600	0.1165	19.209	0.0000
2025/11/28	R248	05/11/2026		Bond Future	9.8002	92.3713	9.6723	93.4312	1.305	0.0000
2025/11/28	R248	05/11/2026	11.31 Call	Bond Future	12084.7800	12.0848	13008.7300	13.0087	7.646	0.0000
2025/11/28	R248	05/11/2026	11.31 Put	Bond Future	938.2800	0.9383	802.2800	0.8023	14.495	0.0000
2025/11/28	R248	04/02/2027		Bond Future	9.8816	93.9570	9.7497	95.0341	1.335	0.0000
2025/11/28	R248	04/02/2027	10.11 Call	Bond Future	5183.5600	5.1836	5650.2400	5.6502	9.003	0.0000
2025/11/28	R248	04/02/2027	10.11 Put	Bond Future	3366.7600	3.3668	2756.3500	2.7564	18.130	0.0000
2025/11/28	R2R9	05/02/2026		Bond Future	9.3043	107.8624	9.2266	108.4645	0.835	0.0000
2025/11/28	R2R9	05/02/2026	102.99 Call	Bond Future	94871.8200	94.8718	95473.9400	95.4739	0.635	0.0000
2025/11/28	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R2R9	07/05/2026		Bond Future	9.3709	104.8399	9.2911	105.4477	0.851	0.0000
2025/11/28	R2R9	07/05/2026	99.91 Call	Bond Future	93990.1500	93.9902	94598.0100	94.5980	0.647	0.0000
2025/11/28	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R2R9	06/08/2026		Bond Future	9.4429	106.7428	9.3606	107.3588	0.872	0.0000
2025/11/28	R2R9	06/08/2026	101.74 Call	Bond Future	93623.3300	93.6233	94239.2800	94.2393	0.658	0.0000
2025/11/28	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R2R9	05/11/2026		Bond Future	9.5217	103.6308	9.4372	104.2512	0.887	0.0000
2025/11/28	R2R9	05/11/2026	98.56 Call	Bond Future	92660.7000	92.6607	93281.1000	93.2811	0.670	0.0000
2025/11/28	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R2R9	04/02/2027		Bond Future	9.6134	105.4087	9.5259	106.0386	0.910	0.0000
2025/11/28	R2R9	04/02/2027	9.89 Call	Bond Future	4588.2800	4.5883	4968.9900	4.9690	8.297	0.0000
2025/11/28	R2R9	04/02/2027	9.89 Put	Bond Future	2632.1400	2.6321	2382.9200	2.3829	9.468	0.0000
2025/11/28	R4R2	05/02/2026		Bond Future	9.5096	108.7019	9.3962	109.6699	1.193	0.0000
2025/11/28	R4R2	05/02/2026	103.43 Call	Bond Future	95426.6300	95.4266	96394.6700	96.3947	1.014	0.0000
2025/11/28	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R4R2	07/05/2026		Bond Future	9.5770	105.5685	9.4603	106.5490	1.218	0.0000
2025/11/28	R4R2	07/05/2026	100.23 Call	Bond Future	94479.4100	94.4794	95459.8400	95.4598	1.038	0.0000
2025/11/28	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R4R2	06/08/2026		Bond Future	9.6492	107.4848	9.5289	108.4800	1.246	0.0000
2025/11/28	R4R2	06/08/2026	102.06 Call	Bond Future	94067.4900	94.0675	95062.7100	95.0627	1.058	0.0000
2025/11/28	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R4R2	05/11/2026		Bond Future	9.7274	104.2596	9.6037	105.2659	1.271	0.0000
2025/11/28	R4R2	05/11/2026	98.76 Call	Bond Future	93037.0200	93.0370	94043.2900	94.0433	1.082	0.0000
2025/11/28	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/28	R4R2	04/02/2027		Bond Future	9.8172	106.0482	9.6893	107.0706	1.302	0.0000
2025/11/28	R4R2	04/02/2027	10.13 Call	Bond Future	5211.7200	5.2117	5871.2900	5.8713	12.656	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
2025/11/28	R4R2	04/02/2027	10.13 Put	Bond Future	2771.9400	2.7719	2409.1000	2.4091	13.090	0.0000	0.0000
2025/11/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/28	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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