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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2025 TO 01/12/2025

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	
2025/12/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	2029	05/02/2026		Bond Future	144.9106	144.9106	144.9995	144.9995	0.061	0.0000	0.0000
2025/12/01	2029	05/02/2026	140.11 Call	Bond Future	4800.5700	4.8006	4889.4500	4.8895	1.851	0.0000	0.0000
2025/12/01	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2029	07/05/2026		Bond Future	146.1070	146.1070	146.1973	146.1973	0.062	0.0000	0.0000
2025/12/01	2029	07/05/2026	141.82 Call	Bond Future	4286.9500	4.2870	4377.3000	4.3773	2.108	0.0000	0.0000
2025/12/01	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	
2025/12/01	2029	06/08/2026		Bond Future		148.7906	148.7906	148.8828	148.8828	0.062	0.0000	0.0000
2025/12/01	2029	06/08/2026	144.10 Call	Bond Future		4690.5900	4.6906	4782.8200	4.7828	1.966	0.0000	0.0000
2025/12/01	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2029	05/11/2026		Bond Future		149.9348	149.9348	150.0288	150.0288	0.063	0.0000	0.0000
2025/12/01	2029	05/11/2026	147.56 Call	Bond Future		2374.8300	2.3748	2468.7700	2.4688	3.956	0.0000	0.0000
2025/12/01	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2029	04/02/2027		Bond Future		152.5458	152.5458	152.6419	152.6419	0.063	0.0000	0.0000
2025/12/01	2029	04/02/2027	149.72 Call	Bond Future		2825.8200	2.8258	2921.8800	2.9219	3.399	0.0000	0.0000
2025/12/01	2029	04/02/2027	149.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2030	05/02/2026		Bond Future		7.5536	101.7248	7.5639	101.6898	0.136	0.0000	0.0000
2025/12/01	2030	05/02/2026	9.49 Call	Bond Future		6347.4000	6.3474	6312.1800	6.3122	0.555	0.0000	0.0000
2025/12/01	2030	05/02/2026	9.49 Put	Bond Future		1.4600	0.0015	1.2100	0.0012	17.123	0.0000	0.0000
2025/12/01	2030	07/05/2026		Bond Future		7.5765	103.5649	7.5876	103.5292	0.146	0.0000	0.0000
2025/12/01	2030	07/05/2026	9.39 Call	Bond Future		5680.5100	5.6805	5643.7900	5.6438	0.646	0.0000	0.0000
2025/12/01	2030	07/05/2026	9.39 Put	Bond Future		43.1100	0.0431	42.0600	0.0421	2.436	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.21 Put	Bond Future		1460.8000	1.4608	1482.1200	1.4821	1.459	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.21 Call	Bond Future		272.5100	0.2725	258.1600	0.2582	5.266	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.71 Put	Bond Future		650.9800	0.6510	658.0900	0.6581	1.092	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.71 Call	Bond Future		1079.6700	1.0797	1051.1100	1.0511	2.645	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.92 Call	Bond Future		1560.2400	1.5602	1528.1000	1.5281	2.060	0.0000	0.0000
2025/12/01	2030	07/05/2026	7.92 Put	Bond Future		461.7500	0.4618	465.2800	0.4653	0.764	0.0000	0.0000
2025/12/01	2030	06/08/2026	7.21 Put	Bond Future		1562.6000	1.5626	1584.6100	1.5846	1.409	0.0000	0.0000
2025/12/01	2030	06/08/2026	7.21 Call	Bond Future		352.8400	0.3528	338.7000	0.3387	4.007	0.0000	0.0000
2025/12/01	2030	06/08/2026	7.71 Put	Bond Future		806.1300	0.8061	816.6200	0.8166	1.301	0.0000	0.0000
2025/12/01	2030	06/08/2026	7.71 Call	Bond Future		1114.8500	1.1149	1089.1900	1.0892	2.302	0.0000	0.0000
2025/12/01	2030	06/08/2026	8.06 Call	Bond Future		1871.0200	1.8710	1840.2100	1.8402	1.647	0.0000	0.0000
2025/12/01	2030	06/08/2026	8.06 Put	Bond Future		515.8400	0.5158	521.1800	0.5212	1.035	0.0000	0.0000
2025/12/01	2030	06/08/2026		Bond Future		7.6076	101.4329	7.6196	101.3967	0.157	0.0000	0.0000
2025/12/01	2030	06/08/2026	9.22 Call	Bond Future		4853.6600	4.8537	4817.3100	4.8173	0.749	0.0000	0.0000
2025/12/01	2030	06/08/2026	9.22 Put	Bond Future		124.5100	0.1245	124.3100	0.1243	0.161	0.0000	0.0000
2025/12/01	2030	05/11/2026		Bond Future		7.6442	103.1985	7.6571	103.1620	0.169	0.0000	0.0000
2025/12/01	2030	05/11/2026	8.39 Call	Bond Future		2576.8400	2.5768	2545.0600	2.5451	1.233	0.0000	0.0000
2025/12/01	2030	05/11/2026	8.39 Put	Bond Future		493.7500	0.4938	498.4600	0.4985	0.954	0.0000	0.0000
2025/12/01	2030	04/02/2027		Bond Future		7.7062	100.9634	7.7202	100.9266	0.182	0.0000	0.0000
2025/12/01	2030	04/02/2027	7.82 Call	Bond Future		1341.4000	1.3414	1317.3000	1.3173	1.797	0.0000	0.0000
2025/12/01	2030	04/02/2027	7.82 Put	Bond Future		1042.9600	1.0430	1055.6600	1.0557	1.218	0.0000	0.0000
2025/12/01	2031	05/02/2026		Bond Future		112.8435	112.8435	112.8413	112.8413	0.002	0.0000	0.0000
2025/12/01	2031	05/02/2026	111.76 Call	Bond Future		1153.4700	1.1535	1146.8000	1.1468	0.578	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
2025/12/01	2031	05/02/2026	111.76 Put	Bond Future	70.0200	0.0700	65.5400	0.0655	6.398	0.0000	0.0000
2025/12/01	2031	07/05/2026		Bond Future	114.9120	114.9120	114.9097	114.9097	0.002	0.0000	0.0000
2025/12/01	2031	07/05/2026	113.84 Call	Bond Future	1269.2000	1.2692	1263.2600	1.2633	0.468	0.0000	0.0000
2025/12/01	2031	07/05/2026	113.84 Put	Bond Future	197.2400	0.1972	193.5700	0.1936	1.861	0.0000	0.0000
2025/12/01	2031	06/08/2026		Bond Future	114.5984	114.5984	114.5959	114.5959	0.002	0.0000	0.0000
2025/12/01	2031	06/08/2026	113.81 Call	Bond Future	1173.0000	1.1730	1167.4500	1.1675	0.473	0.0000	0.0000
2025/12/01	2031	06/08/2026	113.81 Put	Bond Future	384.6200	0.3846	381.5700	0.3816	0.793	0.0000	0.0000
2025/12/01	2031	05/11/2026		Bond Future	116.6203	116.6203	116.6181	116.6181	0.002	0.0000	0.0000
2025/12/01	2031	05/11/2026	111.49 Call	Bond Future	5132.7000	5.1327	5130.3800	5.1304	0.045	0.0000	0.0000
2025/12/01	2031	05/11/2026	111.49 Put	Bond Future	2.3600	0.0024	2.2700	0.0023	3.814	0.0000	0.0000
2025/12/01	2031	04/02/2027		Bond Future	116.1921	116.1921	116.1895	116.1895	0.002	0.0000	0.0000
2025/12/01	2031	04/02/2027	116.18 Call	Bond Future	864.2900	0.8643	860.0000	0.8600	0.496	0.0000	0.0000
2025/12/01	2031	04/02/2027	116.18 Put	Bond Future	852.2100	0.8522	850.5100	0.8505	0.199	0.0000	0.0000
2025/12/01	2032	05/02/2026		Bond Future	8.0444	103.9785	8.0543	103.9312	0.123	0.0000	0.0000
2025/12/01	2032	05/02/2026	10.16 Call	Bond Future	9549.8900	9.5499	9502.2100	9.5022	0.499	0.0000	0.0000
2025/12/01	2032	05/02/2026	10.16 Put	Bond Future	1.7800	0.0018	1.4600	0.0015	17.978	0.0000	0.0000
2025/12/01	2032	07/05/2026		Bond Future	8.0835	101.6999	8.0940	101.6516	0.129	0.0000	0.0000
2025/12/01	2032	07/05/2026	10.14 Call	Bond Future	9039.1700	9.0392	8989.5300	8.9895	0.549	0.0000	0.0000
2025/12/01	2032	07/05/2026	10.14 Put	Bond Future	42.7600	0.0428	41.4000	0.0414	3.181	0.0000	0.0000
2025/12/01	2032	06/08/2026		Bond Future	8.1289	103.5432	8.1399	103.4943	0.135	0.0000	0.0000
2025/12/01	2032	06/08/2026	10.12 Call	Bond Future	8557.2200	8.5572	8507.2600	8.5073	0.584	0.0000	0.0000
2025/12/01	2032	06/08/2026	10.12 Put	Bond Future	131.4400	0.1314	130.4200	0.1304	0.776	0.0000	0.0000
2025/12/01	2032	05/11/2026		Bond Future	8.1862	101.1885	8.1977	101.1390	0.141	0.0000	0.0000
2025/12/01	2032	05/11/2026	9.16 Call	Bond Future	4691.6500	4.6917	4645.7700	4.6458	0.978	0.0000	0.0000
2025/12/01	2032	05/11/2026	9.16 Put	Bond Future	613.7000	0.6137	617.3800	0.6174	0.600	0.0000	0.0000
2025/12/01	2032	04/02/2027		Bond Future	8.2623	102.9243	8.2745	102.8743	0.147	0.0000	0.0000
2025/12/01	2032	04/02/2027	8.48 Call	Bond Future	2420.0500	2.4201	2384.3800	2.3844	1.474	0.0000	0.0000
2025/12/01	2032	04/02/2027	8.48 Put	Bond Future	1528.3400	1.5283	1542.7400	1.5427	0.942	0.0000	0.0000
2025/12/01	2033	05/02/2026		Bond Future	140.9510	140.9510	141.1347	141.1347	0.130	0.0000	0.0000
2025/12/01	2033	05/02/2026	132.88 Call	Bond Future	8070.9500	8.0710	8254.6600	8.2547	2.276	0.0000	0.0000
2025/12/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2033	07/05/2026		Bond Future	141.9724	141.9724	142.1593	142.1593	0.132	0.0000	0.0000
2025/12/01	2033	07/05/2026	135.16 Call	Bond Future	6812.3600	6.8124	6999.2900	6.9993	2.744	0.0000	0.0000
2025/12/01	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2033	06/08/2026		Bond Future	144.5801	144.5801	144.7707	144.7707	0.132	0.0000	0.0000
2025/12/01	2033	06/08/2026	134.25 Call	Bond Future	10330.1000	10.3301	10520.7000	10.5207	1.845	0.0000	0.0000
2025/12/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2033	05/11/2026		Bond Future	145.5467	145.5467	145.7407	145.7407	0.133	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	
2025/12/01	2033	05/11/2026	137.26 Call	Bond Future	8286.6900	8.2867	8480.7200	8.4807	2.341	0.0000	0.0000
2025/12/01	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2033	04/02/2027		Bond Future	148.0813	148.0813	148.2793	148.2793	0.134	0.0000	0.0000
2025/12/01	2033	04/02/2027	142.71 Call	Bond Future	5371.3300	5.3713	5569.3000	5.5693	3.686	0.0000	0.0000
2025/12/01	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2037	05/02/2026		Bond Future	8.9714	96.9812	8.9605	97.0552	0.122	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.20 Call	Bond Future	13569.8500	13.5699	13643.2300	13.6432	0.541	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.20 Put	Bond Future	2.3000	0.0023	1.7000	0.0017	26.087	0.0000	0.0000
2025/12/01	2037	05/02/2026	12.27 Call	Bond Future	19160.0000	19.1600	19233.9800	19.2340	0.386	0.0000	0.0000
2025/12/01	2037	05/02/2026	12.27 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.90 Put	Bond Future	6.9200	0.0069	5.3400	0.0053	22.832	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.90 Call	Bond Future	11906.3200	11.9063	11978.7200	11.9787	0.608	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.86 Call	Bond Future	17080.9800	17.0810	17154.9300	17.1549	0.433	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.86 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.36 Call	Bond Future	14439.8400	14.4398	14513.5000	14.5135	0.510	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.36 Put	Bond Future	1.1100	0.0011	0.7900	0.0008	28.829	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.65 Put	Bond Future	12.7500	0.0128	10.1000	0.0101	20.784	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.65 Call	Bond Future	10486.5900	10.4866	10557.9200	10.5579	0.680	0.0000	0.0000
2025/12/01	2037	05/02/2026	12.73 Call	Bond Future	21403.1200	21.4031	21477.1000	21.4771	0.346	0.0000	0.0000
2025/12/01	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.40 Put	Bond Future	0.9200	0.0009	0.6500	0.0007	29.348	0.0000	0.0000
2025/12/01	2037	05/02/2026	11.40 Call	Bond Future	14655.4700	14.6555	14729.1800	14.7292	0.503	0.0000	0.0000
2025/12/01	2037	05/02/2026	9.65 Call	Bond Future	4613.0600	4.6131	4665.8000	4.6658	1.143	0.0000	0.0000
2025/12/01	2037	05/02/2026	9.65 Put	Bond Future	181.5000	0.1815	160.2600	0.1603	11.702	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.10 Call	Bond Future	7274.0100	7.2740	7339.3800	7.3394	0.899	0.0000	0.0000
2025/12/01	2037	05/02/2026	10.10 Put	Bond Future	54.2100	0.0542	45.6000	0.0456	15.883	0.0000	0.0000
2025/12/01	2037	07/05/2026	9.00 Put	Bond Future	1928.7200	1.9287	1873.4800	1.8735	2.864	0.0000	0.0000
2025/12/01	2037	07/05/2026	9.00 Call	Bond Future	1709.4500	1.7095	1729.4600	1.7295	1.171	0.0000	0.0000
2025/12/01	2037	07/05/2026	9.49 Put	Bond Future	926.0300	0.9260	888.9300	0.8889	4.006	0.0000	0.0000
2025/12/01	2037	07/05/2026	9.49 Call	Bond Future	3885.6300	3.8856	3923.7800	3.9238	0.982	0.0000	0.0000
2025/12/01	2037	07/05/2026	10.06 Call	Bond Future	6891.3900	6.8914	6945.0100	6.9450	0.778	0.0000	0.0000
2025/12/01	2037	07/05/2026	10.06 Put	Bond Future	408.7900	0.4088	387.1600	0.3872	5.291	0.0000	0.0000
2025/12/01	2037	07/05/2026	12.40 Call	Bond Future	19191.2800	19.1913	19266.0800	19.2661	0.390	0.0000	0.0000
2025/12/01	2037	07/05/2026	12.40 Put	Bond Future	3.3900	0.0034	2.9400	0.0029	13.274	0.0000	0.0000
2025/12/01	2037	07/05/2026	10.95 Put	Bond Future	123.0200	0.1230	114.1900	0.1142	7.178	0.0000	0.0000
2025/12/01	2037	07/05/2026	10.95 Call	Bond Future	11754.6300	11.7546	11821.0500	11.8211	0.565	0.0000	0.0000
2025/12/01	2037	07/05/2026		Bond Future	9.0331	98.7355	9.0217	98.8108	0.126	0.0000	0.0000
2025/12/01	2037	07/05/2026	11.32 Call	Bond Future	13710.2400	13.7102	13780.7000	13.7807	0.514	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
2025/12/01	2037	07/05/2026	11.32 Put	Bond Future	56.5900	0.0566	51.8000	0.0518	8.464	0.0000	0.0000
2025/12/01	2037	06/08/2026	11.30 Call	Bond Future	13136.9700	13.1370	13204.1200	13.2041	0.511	0.0000	0.0000
2025/12/01	2037	06/08/2026	11.30 Put	Bond Future	204.1200	0.2041	194.5000	0.1945	4.713	0.0000	0.0000
2025/12/01	2037	06/08/2026	10.70 Call	Bond Future	10027.4300	10.0274	10088.7600	10.0888	0.612	0.0000	0.0000
2025/12/01	2037	06/08/2026	10.70 Put	Bond Future	377.2800	0.3773	361.8400	0.3618	4.092	0.0000	0.0000
2025/12/01	2037	06/08/2026	10.02 Put	Bond Future	773.5400	0.7735	747.5100	0.7475	3.365	0.0000	0.0000
2025/12/01	2037	06/08/2026	10.02 Call	Bond Future	6486.1000	6.4861	6536.8400	6.5368	0.782	0.0000	0.0000
2025/12/01	2037	06/08/2026		Bond Future	9.1016	96.2653	9.0898	96.3421	0.130	0.0000	0.0000
2025/12/01	2037	06/08/2026	11.71 Call	Bond Future	15178.8500	15.1789	15250.0700	15.2501	0.469	0.0000	0.0000
2025/12/01	2037	06/08/2026	11.71 Put	Bond Future	100.4900	0.1005	94.9400	0.0949	5.523	0.0000	0.0000
2025/12/01	2037	05/11/2026		Bond Future	9.1711	97.9407	9.1588	98.0190	0.134	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.62 Call	Bond Future	9354.9200	9.3549	9412.7900	9.4128	0.619	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.62 Put	Bond Future	711.8600	0.7119	691.4100	0.6914	2.873	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.83 Call	Bond Future	10403.5600	10.4036	10463.9700	10.4640	0.581	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.83 Put	Bond Future	596.2000	0.5962	578.2900	0.5783	3.004	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.23 Call	Bond Future	7426.9200	7.4269	7479.0200	7.4790	0.702	0.0000	0.0000
2025/12/01	2037	05/11/2026	10.23 Put	Bond Future	1003.4500	1.0035	977.2300	0.9772	2.613	0.0000	0.0000
2025/12/01	2037	05/11/2026	9.46 Put	Bond Future	2022.1400	2.0221	1980.0900	1.9801	2.079	0.0000	0.0000
2025/12/01	2037	05/11/2026	9.46 Call	Bond Future	3834.4100	3.8344	3870.6800	3.8707	0.946	0.0000	0.0000
2025/12/01	2037	04/02/2027		Bond Future	9.2539	95.3644	9.2410	95.4444	0.139	0.0000	0.0000
2025/12/01	2037	04/02/2027	9.51 Call	Bond Future	4059.3100	4.0593	4096.1100	4.0961	0.907	0.0000	0.0000
2025/12/01	2037	04/02/2027	9.51 Put	Bond Future	2485.0800	2.4851	2441.8400	2.4418	1.740	0.0000	0.0000
2025/12/01	2038	05/02/2026		Bond Future	153.3457	153.3457	153.5018	153.5018	0.102	0.0000	0.0000
2025/12/01	2038	05/02/2026	143.20 Call	Bond Future	10145.6800	10.1457	10301.7700	10.3018	1.538	0.0000	0.0000
2025/12/01	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2038	07/05/2026		Bond Future	156.1566	156.1566	156.3155	156.3155	0.102	0.0000	0.0000
2025/12/01	2038	07/05/2026	144.53 Call	Bond Future	11626.5600	11.6266	11785.5400	11.7855	1.367	0.0000	0.0000
2025/12/01	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2038	06/08/2026		Bond Future	156.8240	156.8240	156.9858	156.9858	0.103	0.0000	0.0000
2025/12/01	2038	06/08/2026	144.72 Call	Bond Future	12104.0100	12.1040	12265.7700	12.2658	1.336	0.0000	0.0000
2025/12/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2038	05/11/2026		Bond Future	159.5919	159.5919	159.7569	159.7569	0.103	0.0000	0.0000
2025/12/01	2038	05/11/2026	146.31 Call	Bond Future	13281.8500	13.2819	13446.9100	13.4469	1.243	0.0000	0.0000
2025/12/01	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2038	04/02/2027		Bond Future	160.1391	160.1391	160.3069	160.3069	0.105	0.0000	0.0000
2025/12/01	2038	04/02/2027	153.83 Call	Bond Future	6309.0900	6.3091	6476.9000	6.4769	2.660	0.0000	0.0000
2025/12/01	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2040	05/02/2026	9.05 Put	Bond Future	2388.5600	2.3886	2248.5200	2.2485	5.863	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
2025/12/01	2040	05/02/2026	9.05 Call	Bond Future	425.9000	0.4259	447.5000	0.4475	5.072	0.0000	0.0000
2025/12/01	2040	05/02/2026	9.20 Put	Bond Future	1627.1800	1.6272	1506.4100	1.5064	7.422	0.0000	0.0000
2025/12/01	2040	05/02/2026	9.20 Call	Bond Future	827.8000	0.8278	868.6700	0.8687	4.937	0.0000	0.0000
2025/12/01	2040	05/02/2026		Bond Future	9.3046	97.8887	9.2833	98.0504	0.228	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.49 Call	Bond Future	14771.9000	14.7719	14932.5100	14.9325	1.087	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.49 Put	Bond Future	3.5700	0.0036	2.5400	0.0025	28.852	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.35 Put	Bond Future	62.1400	0.0621	49.9200	0.0499	19.665	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.35 Call	Bond Future	7567.0100	7.5670	7716.4300	7.7164	1.975	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.75 Call	Bond Future	10177.5600	10.1776	10334.2400	10.3342	1.539	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.75 Put	Bond Future	21.3600	0.0214	16.4000	0.0164	23.221	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.15 Call	Bond Future	12702.6800	12.7027	12862.2600	12.8623	1.256	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.15 Put	Bond Future	7.7900	0.0078	5.7300	0.0057	26.444	0.0000	0.0000
2025/12/01	2040	05/02/2026	13.23 Call	Bond Future	24282.0200	24.2820	24443.6600	24.4437	0.666	0.0000	0.0000
2025/12/01	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.82 Put	Bond Future	0.8400	0.0008	0.5600	0.0006	33.333	0.0000	0.0000
2025/12/01	2040	05/02/2026	11.82 Call	Bond Future	16710.6500	16.7107	16872.0100	16.8720	0.966	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.24 Call	Bond Future	6838.7500	6.8388	6984.8100	6.9848	2.136	0.0000	0.0000
2025/12/01	2040	05/02/2026	10.24 Put	Bond Future	83.5200	0.0835	67.9400	0.0679	18.654	0.0000	0.0000
2025/12/01	2040	05/02/2026	9.80 Put	Bond Future	289.2000	0.2892	248.0800	0.2481	14.219	0.0000	0.0000
2025/12/01	2040	05/02/2026	9.80 Call	Bond Future	3953.7800	3.9538	4074.3000	4.0743	3.048	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.53 Call	Bond Future	20046.2900	20.0463	20209.6000	20.2096	0.815	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.53 Put	Bond Future	8.2400	0.0082	7.0300	0.0070	14.684	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.03 Call	Bond Future	17326.6200	17.3266	17487.5600	17.4876	0.929	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.03 Put	Bond Future	29.2300	0.0292	25.6500	0.0257	12.248	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.12 Put	Bond Future	155.8500	0.1559	141.4200	0.1414	9.259	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.12 Call	Bond Future	12080.2400	12.0802	12230.3300	12.2303	1.242	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.22 Call	Bond Future	18374.0400	18.3740	18536.1600	18.5362	0.882	0.0000	0.0000
2025/12/01	2040	07/05/2026	12.22 Put	Bond Future	18.3100	0.0183	15.9100	0.0159	13.108	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.72 Call	Bond Future	15585.1200	15.5851	15743.0700	15.7431	1.013	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.72 Put	Bond Future	60.4200	0.0604	53.8500	0.0539	10.874	0.0000	0.0000
2025/12/01	2040	07/05/2026	10.70 Put	Bond Future	272.3600	0.2724	249.5100	0.2495	8.390	0.0000	0.0000
2025/12/01	2040	07/05/2026	10.70 Call	Bond Future	9536.2600	9.5363	9677.9300	9.6779	1.486	0.0000	0.0000
2025/12/01	2040	07/05/2026		Bond Future	9.3702	99.6594	9.3482	99.8239	0.234	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.67 Call	Bond Future	15300.9600	15.3010	15458.2700	15.4583	1.028	0.0000	0.0000
2025/12/01	2040	07/05/2026	11.67 Put	Bond Future	67.6400	0.0676	60.4300	0.0604	10.659	0.0000	0.0000
2025/12/01	2040	06/08/2026		Bond Future	9.4423	96.9553	9.4195	97.1230	0.241	0.0000	0.0000
2025/12/01	2040	06/08/2026	12.19 Call	Bond Future	17618.3800	17.6184	17778.6800	17.7787	0.910	0.0000	0.0000
2025/12/01	2040	06/08/2026	12.19 Put	Bond Future	96.9300	0.0969	89.5500	0.0896	7.614	0.0000	0.0000
2025/12/01	2040	05/11/2026		Bond Future	9.5146	98.6425	9.4910	98.8133	0.248	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	
2025/12/01	2040	05/11/2026	11.06 Call	Bond Future	11024.2900	11.0243	11163.5300	11.1635	1.263	0.0000	0.0000
2025/12/01	2040	05/11/2026	11.06 Put	Bond Future	707.3600	0.7074	675.7800	0.6758	4.464	0.0000	0.0000
2025/12/01	2040	05/11/2026	11.27 Call	Bond Future	12189.8200	12.1898	12333.3000	12.3333	1.177	0.0000	0.0000
2025/12/01	2040	05/11/2026	11.27 Put	Bond Future	595.3600	0.5954	568.0200	0.5680	4.592	0.0000	0.0000
2025/12/01	2040	05/11/2026	10.67 Call	Bond Future	8857.9600	8.8580	8987.1900	8.9872	1.459	0.0000	0.0000
2025/12/01	2040	05/11/2026	10.67 Put	Bond Future	988.9000	0.9889	947.3100	0.9473	4.206	0.0000	0.0000
2025/12/01	2040	05/11/2026	9.91 Put	Bond Future	1981.6000	1.9816	1909.7900	1.9098	3.624	0.0000	0.0000
2025/12/01	2040	05/11/2026	9.91 Call	Bond Future	4783.2900	4.7833	4882.3000	4.8823	2.070	0.0000	0.0000
2025/12/01	2040	04/02/2027		Bond Future	9.5990	95.8276	9.5745	96.0017	0.255	0.0000	0.0000
2025/12/01	2040	04/02/2027	9.93 Call	Bond Future	4884.9300	4.8849	4981.2700	4.9813	1.972	0.0000	0.0000
2025/12/01	2040	04/02/2027	9.93 Put	Bond Future	2573.7400	2.5737	2495.9700	2.4960	3.022	0.0000	0.0000
2025/12/01	2043	05/02/2026		Bond Future	118.6996	118.6996	118.6981	118.6981	0.001	0.0000	0.0000
2025/12/01	2043	05/02/2026	109.66 Call	Bond Future	9039.6375	9.0396	9038.1325	9.0381	0.017	0.0000	0.0000
2025/12/01	2043	05/02/2026	109.66 Put	Bond Future	0.0475	0.0000	0.0325	0.0000	31.613	0.0000	0.0000
2025/12/01	2043	07/05/2026		Bond Future	120.8755	120.8755	120.8738	120.8738	0.001	0.0000	0.0000
2025/12/01	2043	07/05/2026	111.70 Call	Bond Future	9184.7277	9.1847	9182.3656	9.1824	0.026	0.0000	0.0000
2025/12/01	2043	07/05/2026	111.70 Put	Bond Future	9.2677	0.0093	8.5656	0.0086	7.576	0.0000	0.0000
2025/12/01	2043	06/08/2026		Bond Future	120.2400	120.2400	120.2381	120.2381	0.002	0.0000	0.0000
2025/12/01	2043	06/08/2026	110.88 Call	Bond Future	9408.1361	9.4081	9404.5804	9.4046	0.038	0.0000	0.0000
2025/12/01	2043	06/08/2026	110.88 Put	Bond Future	48.1661	0.0482	46.4704	0.0465	3.520	0.0000	0.0000
2025/12/01	2043	05/11/2026		Bond Future	122.3611	122.3611	122.3597	122.3597	0.001	0.0000	0.0000
2025/12/01	2043	05/11/2026	112.84 Call	Bond Future	9631.9438	9.6319	9628.1446	9.6281	0.039	0.0000	0.0000
2025/12/01	2043	05/11/2026	112.84 Put	Bond Future	110.8338	0.1108	108.4546	0.1085	2.147	0.0000	0.0000
2025/12/01	2043	04/02/2027		Bond Future	121.5951	121.5951	121.5930	121.5930	0.002	0.0000	0.0000
2025/12/01	2043	04/02/2027	117.63 Call	Bond Future	5073.8182	5.0738	5064.7170	5.0647	0.179	0.0000	0.0000
2025/12/01	2043	04/02/2027	117.63 Put	Bond Future	1108.7482	1.1087	1101.6770	1.1017	0.638	0.0000	0.0000
2025/12/01	2044	05/02/2026	10.00 Put	Bond Future	388.6900	0.3887	344.5900	0.3446	11.346	0.0000	0.0000
2025/12/01	2044	05/02/2026	10.00 Call	Bond Future	4205.4400	4.2054	4291.8500	4.2919	2.055	0.0000	0.0000
2025/12/01	2044	05/02/2026		Bond Future	9.5140	93.7170	9.4979	93.8475	0.169	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.56 Call	Bond Future	14571.8900	14.5719	14700.5200	14.7005	0.883	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.56 Put	Bond Future	7.5900	0.0076	5.7100	0.0057	24.769	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.25 Call	Bond Future	12612.2100	12.6122	12739.0300	12.7390	1.006	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.25 Put	Bond Future	16.6500	0.0167	12.9600	0.0130	22.162	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.50 Call	Bond Future	14198.8300	14.1988	14327.0400	14.3270	0.903	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.50 Put	Bond Future	9.6000	0.0096	7.3000	0.0073	23.958	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.45 Call	Bond Future	13885.2000	13.8852	14013.1900	14.0132	0.922	0.0000	0.0000
2025/12/01	2044	05/02/2026	11.45 Put	Bond Future	10.6900	0.0107	8.1700	0.0082	23.573	0.0000	0.0000
2025/12/01	2044	05/02/2026	10.90 Put	Bond Future	38.1700	0.0382	30.7600	0.0308	19.413	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	
2025/12/01	2044	05/02/2026	10.90 Call	Bond Future	10315.9600	10.3160	10439.0600	10.4391	1.193	0.0000	0.0000
2025/12/01	2044	05/02/2026	10.07 Put	Bond Future	322.4300	0.3224	283.6800	0.2837	12.018	0.0000	0.0000
2025/12/01	2044	05/02/2026	10.07 Call	Bond Future	4669.1800	4.6692	4760.9400	4.7609	1.965	0.0000	0.0000
2025/12/01	2044	07/05/2026		Bond Future	9.5788	95.4123	9.5622	95.5450	0.173	0.0000	0.0000
2025/12/01	2044	07/05/2026	11.80 Call	Bond Future	15551.3000	15.5513	15675.7900	15.6758	0.801	0.0000	0.0000
2025/12/01	2044	07/05/2026	11.80 Put	Bond Future	90.7800	0.0908	82.5500	0.0826	9.066	0.0000	0.0000
2025/12/01	2044	07/05/2026	Put	Bond Future	5455.1000	5.4551	5336.7300	5.3367	2.170	0.0000	0.0000
2025/12/01	2044	07/05/2026	Call	Bond Future	867.3700	0.8674	881.7200	0.8817	1.654	0.0000	0.0000
2025/12/01	2044	07/05/2026	10.00 Call	Bond Future	4334.3900	4.3344	4412.2300	4.4122	1.796	0.0000	0.0000
2025/12/01	2044	07/05/2026	10.00 Put	Bond Future	1054.8500	1.0549	999.9700	1.0000	5.203	0.0000	0.0000
2025/12/01	2044	06/08/2026		Bond Future	9.6493	92.7565	9.6321	92.8918	0.178	0.0000	0.0000
2025/12/01	2044	06/08/2026	12.42 Call	Bond Future	18533.4500	18.5335	18661.7600	18.6618	0.692	0.0000	0.0000
2025/12/01	2044	06/08/2026	12.42 Put	Bond Future	106.5700	0.1066	99.5700	0.0996	6.568	0.0000	0.0000
2025/12/01	2044	05/11/2026		Bond Future	9.7195	94.3705	9.7018	94.5085	0.182	0.0000	0.0000
2025/12/01	2044	05/11/2026	11.34 Call	Bond Future	12195.9200	12.1959	12305.3700	12.3054	0.897	0.0000	0.0000
2025/12/01	2044	05/11/2026	11.34 Put	Bond Future	798.4300	0.7984	769.9000	0.7699	3.573	0.0000	0.0000
2025/12/01	2044	04/02/2027		Bond Future	9.8003	91.6074	9.7820	91.7481	0.187	0.0000	0.0000
2025/12/01	2044	04/02/2027	10.18 Call	Bond Future	5449.6700	5.4497	5526.6500	5.5267	1.413	0.0000	0.0000
2025/12/01	2044	04/02/2027	10.18 Put	Bond Future	2611.1300	2.6111	2547.4400	2.5474	2.439	0.0000	0.0000
2025/12/01	2046	05/02/2026		Bond Future	135.8998	135.8998	136.0995	136.0995	0.147	0.0000	0.0000
2025/12/01	2046	05/02/2026	121.65 Call	Bond Future	14249.7900	14.2498	14449.4600	14.4495	1.401	0.0000	0.0000
2025/12/01	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2046	07/05/2026		Bond Future	136.0969	136.0969	136.3000	136.3000	0.149	0.0000	0.0000
2025/12/01	2046	07/05/2026	124.95 Call	Bond Future	11146.9300	11.1469	11350.0200	11.3500	1.822	0.0000	0.0000
2025/12/01	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2046	06/08/2026		Bond Future	138.5965	138.5965	138.8036	138.8036	0.149	0.0000	0.0000
2025/12/01	2046	06/08/2026	122.38 Call	Bond Future	16216.4700	16.2165	16423.6400	16.4236	1.278	0.0000	0.0000
2025/12/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2046	05/11/2026		Bond Future	138.7131	138.7131	138.9239	138.9239	0.152	0.0000	0.0000
2025/12/01	2046	05/11/2026	125.48 Call	Bond Future	13233.1400	13.2331	13443.8500	13.4439	1.592	0.0000	0.0000
2025/12/01	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2046	04/02/2027		Bond Future	141.1274	141.1274	141.3421	141.3421	0.152	0.0000	0.0000
2025/12/01	2046	04/02/2027	131.09 Call	Bond Future	10037.4200	10.0374	10252.1200	10.2521	2.139	0.0000	0.0000
2025/12/01	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2050	05/02/2026		Bond Future	136.4569	136.4569	137.6215	137.6215	0.853	0.0000	0.0000
2025/12/01	2050	05/02/2026	122.82 Call	Bond Future	13636.9100	13.6369	14801.5000	14.8015	8.540	0.0000	0.0000
2025/12/01	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2050	07/05/2026		Bond Future	138.9582	138.9582	140.1441	140.1441	0.853	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	
2025/12/01	2050	07/05/2026	124.07 Call	Bond Future	14888.2200	14.8882	16074.0500	16.0741	7.965	0.0000	0.0000
2025/12/01	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2050	06/08/2026		Bond Future	139.0591	139.0591	140.2667	140.2667	0.868	0.0000	0.0000
2025/12/01	2050	06/08/2026	123.27 Call	Bond Future	15789.0900	15.7891	16996.7100	16.9967	7.648	0.0000	0.0000
2025/12/01	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2050	05/11/2026		Bond Future	141.5133	141.5133	142.7427	142.7427	0.869	0.0000	0.0000
2025/12/01	2050	05/11/2026	123.84 Call	Bond Future	17673.3000	17.6733	18902.7200	18.9027	6.956	0.0000	0.0000
2025/12/01	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	2050	04/02/2027		Bond Future	141.4904	141.4904	142.7409	142.7409	0.884	0.0000	0.0000
2025/12/01	2050	04/02/2027	132.39 Call	Bond Future	9100.3700	9.1004	10350.8900	10.3509	13.741	0.0000	0.0000
2025/12/01	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	AL37	05/02/2026		Index Future	1255.4280	1255.4280	1254.9130	1254.9130	0.041	0.0000	0.0000
2025/12/01	AL37	07/05/2026		Index Future	1278.1350	1278.1350	1277.6090	1277.6090	0.041	0.0000	0.0000
2025/12/01	AL37	06/08/2026		Index Future	1301.0640	1301.0640	1300.5350	1300.5350	0.041	0.0000	0.0000
2025/12/01	AL37	05/11/2026		Index Future	1324.0040	1324.0040	1323.4750	1323.4750	0.040	0.0000	0.0000
2025/12/01	AL37	04/02/2027		Index Future	1346.7890	1346.7890	1346.2630	1346.2630	0.039	0.0000	0.0000
2025/12/01	AL7T	05/02/2026		Index Future	1601.3880	1601.3880	1602.4810	1602.4810	0.068	0.0000	0.0000
2025/12/01	AL7T	07/05/2026		Index Future	1630.3530	1630.3530	1631.4620	1631.4620	0.068	0.0000	0.0000
2025/12/01	AL7T	06/08/2026		Index Future	1659.6000	1659.6000	1660.7370	1660.7370	0.069	0.0000	0.0000
2025/12/01	AL7T	05/11/2026		Index Future	1688.8610	1688.8610	1690.0310	1690.0310	0.069	0.0000	0.0000
2025/12/01	AL7T	04/02/2027		Index Future	1717.9260	1717.9260	1719.1310	1719.1310	0.070	0.0000	0.0000
2025/12/01	ALBI	05/02/2026		Index Future	1351.0420	1351.0420	1351.8120	1351.8120	0.057	0.0000	0.0000
2025/12/01	ALBI	07/05/2026		Index Future	1375.4790	1375.4790	1376.2600	1376.2600	0.057	0.0000	0.0000
2025/12/01	ALBI	06/08/2026		Index Future	1400.1540	1400.1540	1400.9560	1400.9560	0.057	0.0000	0.0000
2025/12/01	ALBI	05/11/2026		Index Future	1424.8410	1424.8410	1425.6680	1425.6680	0.058	0.0000	0.0000
2025/12/01	ALBI	04/02/2027		Index Future	1449.3620	1449.3620	1450.2160	1450.2160	0.059	0.0000	0.0000
2025/12/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	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
2025/12/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/01	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	
2025/12/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/01	ES33	05/02/2026		Bond Future	9.1179	94.3277	9.0963	94.4379	0.237	0.0000	0.0000
2025/12/01	ES33	05/02/2026	11.49 Call	Bond Future	11132.2200	11.1322	11242.4000	11.2424	0.990	0.0000	0.0000
2025/12/01	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES33	07/05/2026		Bond Future	9.1938	92.2630	9.1712	92.3752	0.246	0.0000	0.0000
2025/12/01	ES33	07/05/2026	11.69 Call	Bond Future	11382.4500	11.3825	11494.6300	11.4946	0.986	0.0000	0.0000
2025/12/01	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES33	06/08/2026		Bond Future	9.2771	93.9571	9.2534	94.0715	0.256	0.0000	0.0000
2025/12/01	ES33	06/08/2026	12.02 Call	Bond Future	12088.4700	12.0885	12202.8900	12.2029	0.947	0.0000	0.0000
2025/12/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES33	05/11/2026		Bond Future	9.3753	91.8227	9.3504	91.9393	0.266	0.0000	0.0000
2025/12/01	ES33	05/11/2026	10.83 Call	Bond Future	6494.3000	6.4943	6610.9200	6.6109	1.796	0.0000	0.0000
2025/12/01	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES33	04/02/2027		Bond Future	9.4951	93.4181	9.4688	93.5371	0.277	0.0000	0.0000
2025/12/01	ES33	04/02/2027	9.70 Call	Bond Future	921.5600	0.9216	1040.5400	1.0405	12.911	0.0000	0.0000
2025/12/01	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES42	05/02/2026		Bond Future	9.7144	92.6847	9.7033	92.7675	0.114	0.0000	0.0000
2025/12/01	ES42	05/02/2026	11.85 Call	Bond Future	14084.9400	14.0849	14167.7400	14.1677	0.588	0.0000	0.0000
2025/12/01	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES42	07/05/2026		Bond Future	9.7844	90.1191	9.7730	90.2034	0.117	0.0000	0.0000
2025/12/01	ES42	07/05/2026	12.20 Call	Bond Future	15477.6700	15.4777	15561.9400	15.5619	0.544	0.0000	0.0000
2025/12/01	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES42	06/08/2026		Bond Future	9.8577	91.7734	9.8459	91.8594	0.120	0.0000	0.0000
2025/12/01	ES42	06/08/2026	12.65 Call	Bond Future	17299.1100	17.2991	17385.0800	17.3851	0.497	0.0000	0.0000
2025/12/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES42	05/11/2026		Bond Future	9.9378	89.1287	9.9256	89.2165	0.123	0.0000	0.0000
2025/12/01	ES42	05/11/2026	11.66 Call	Bond Future	11163.9300	11.1639	11251.6500	11.2517	0.786	0.0000	0.0000
2025/12/01	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	ES42	04/02/2027		Bond Future	10.0283	90.6754	10.0156	90.7650	0.127	0.0000	0.0000
2025/12/01	ES42	04/02/2027	10.29 Call	Bond Future	1815.5300	1.8155	1905.1300	1.9051	4.935	0.0000	0.0000
2025/12/01	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
2025/12/01	GOVI	05/02/2026		GOVI	1326.3000	1326.3000	1327.0010	1327.0010	0.053	0.0000
2025/12/01	GOVI	05/02/2026	1,150. Call 00	GOVI	1763000.0000	176.3000	1770010.0000	177.0010	0.398	0.0000
2025/12/01	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/01	GOVI	07/05/2026		GOVI	1350.2900	1350.2900	1351.0010	1351.0010	0.053	0.0000
2025/12/01	GOVI	07/05/2026	1,177. Call 00	GOVI	1732900.0000	173.2900	1740010.0000	174.0010	0.410	0.0000
2025/12/01	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/01	GOVI	06/08/2026		GOVI	1374.5130	1374.5130	1375.2430	1375.2430	0.053	0.0000
2025/12/01	GOVI	06/08/2026	1,189. Call 00	GOVI	1855130.0000	185.5130	1862430.0000	186.2430	0.394	0.0000
2025/12/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/01	GOVI	05/11/2026		GOVI	1398.7470	1398.7470	1399.5010	1399.5010	0.054	0.0000
2025/12/01	GOVI	05/11/2026	1,277. Call 00	GOVI	1217470.0000	121.7470	1225010.0000	122.5010	0.619	0.0000
2025/12/01	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/01	GOVI	04/02/2027		GOVI	1422.8190	1422.8190	1423.5990	1423.5990	0.055	0.0000
2025/12/01	GOVI	04/02/2027	1,369. Call 00	GOVI	538190.0000	53.8190	545990.0000	54.5990	1.449	0.0000
2025/12/01	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/12/01	I258	05/02/2026		Bond Future	122.6141	122.6141	123.5371	123.5371	0.753	0.0000
2025/12/01	I258	05/02/2026	111.65 Call	Bond Future	10965.1227	10.9651	11887.3677	11.8874	8.411	0.0000
2025/12/01	I258	05/02/2026	111.65 Put	Bond Future	1.0127	0.0010	0.2977	0.0003	70.599	0.0000
2025/12/01	I258	07/05/2026		Bond Future	124.8617	124.8617	125.8016	125.8016	0.753	0.0000
2025/12/01	I258	07/05/2026	113.73 Call	Bond Future	11182.8054	11.1828	12102.7135	12.1027	8.226	0.0000
2025/12/01	I258	07/05/2026	113.73 Put	Bond Future	51.0754	0.0511	31.1435	0.0311	39.024	0.0000
2025/12/01	I258	06/08/2026		Bond Future	124.2995	124.2995	125.2564	125.2564	0.770	0.0000
2025/12/01	I258	06/08/2026	112.95 Call	Bond Future	11533.7288	11.5337	12439.6015	12.4396	7.854	0.0000
2025/12/01	I258	06/08/2026	112.95 Put	Bond Future	184.2388	0.1842	133.1915	0.1332	27.707	0.0000
2025/12/01	I258	05/11/2026		Bond Future	126.4924	126.4924	127.4666	127.4666	0.770	0.0000
2025/12/01	I258	05/11/2026	114.95 Call	Bond Future	11902.6971	11.9027	12796.9668	12.7970	7.513	0.0000
2025/12/01	I258	05/11/2026	114.95 Put	Bond Future	360.2671	0.3603	280.3368	0.2803	22.186	0.0000
2025/12/01	I258	04/02/2027		Bond Future	125.7983	125.7983	126.7889	126.7889	0.787	0.0000
2025/12/01	I258	04/02/2027	118.90 Call	Bond Future	8361.0142	8.3610	9124.5785	9.1246	9.132	0.0000
2025/12/01	I258	04/02/2027	118.90 Put	Bond Future	1462.6742	1.4627	1235.6985	1.2357	15.518	0.0000
2025/12/01	IGOV	05/02/2026		Index Future	424.5430	424.5430	425.3830	425.3830	0.198	0.0000
2025/12/01	IGOV	07/05/2026		Index Future	432.3250	432.3250	433.1790	433.1790	0.198	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
2025/12/01	IGOV	06/08/2026		Index Future	440.1810	440.1810	441.0540	441.0540	0.198	0.0000
2025/12/01	IGOV	05/11/2026		Index Future	448.0420	448.0420	448.9330	448.9330	0.199	0.0000
2025/12/01	IGOV	04/02/2027		Index Future	455.8500	455.8500	456.7610	456.7610	0.200	0.0000
2025/12/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/01	R033	05/02/2026		Bond Future	8.2181	113.1108	8.2279	113.0557	0.119	0.0000
2025/12/01	R033	05/02/2026	10.49 Call	Bond Future	11927.9000	11.9279	11869.3800	11.8694	0.491	0.0000
2025/12/01	R033	05/02/2026	10.49 Put	Bond Future	26.8700	0.0269	23.4700	0.0235	12.654	0.0000
2025/12/01	R033	07/05/2026		Bond Future	8.2629	110.1141	8.2732	110.0579	0.125	0.0000
2025/12/01	R033	07/05/2026	10.38 Call	Bond Future	11069.6600	11.0697	11007.5500	11.0076	0.561	0.0000
2025/12/01	R033	07/05/2026	10.38 Put	Bond Future	243.8100	0.2438	237.9200	0.2379	2.416	0.0000
2025/12/01	R033	06/08/2026		Bond Future	8.3135	112.1098	8.3243	112.0527	0.130	0.0000
2025/12/01	R033	06/08/2026	10.25 Call	Bond Future	10374.7500	10.3748	10312.7100	10.3127	0.598	0.0000
2025/12/01	R033	06/08/2026	10.25 Put	Bond Future	719.2400	0.7192	714.2500	0.7143	0.694	0.0000
2025/12/01	R033	05/11/2026		Bond Future	8.3751	109.0220	8.3864	108.9643	0.135	0.0000
2025/12/01	R033	05/11/2026	9.33 Call	Bond Future	6375.5400	6.3755	6320.7200	6.3207	0.860	0.0000
2025/12/01	R033	05/11/2026	9.33 Put	Bond Future	1630.4100	1.6304	1633.3400	1.6333	0.180	0.0000
2025/12/01	R033	04/02/2027		Bond Future	8.4540	110.8915	8.4659	110.8331	0.140	0.0000
2025/12/01	R033	04/02/2027	8.65 Call	Bond Future	3915.8000	3.9158	3871.3800	3.8714	1.134	0.0000
2025/12/01	R033	04/02/2027	8.65 Put	Bond Future	2955.2100	2.9552	2969.2300	2.9692	0.474	0.0000
2025/12/01	R035	05/02/2026		Bond Future	8.5329	106.1148	8.5271	106.1514	0.068	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	
2025/12/01	R035	05/02/2026	10.79 Call	Bond Future	13021.6000	13.0216	13057.8200	13.0578	0.278	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.79 Put	Bond Future	1.3300	0.0013	0.9800	0.0010	26.316	0.0000	0.0000
2025/12/01	R035	05/02/2026	11.00 Put	Bond Future	0.4700	0.0005	0.3400	0.0003	27.660	0.0000	0.0000
2025/12/01	R035	05/02/2026	11.00 Call	Bond Future	14117.8600	14.1179	14154.3000	14.1543	0.258	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.25 Call	Bond Future	4541.6400	4.5416	4562.8700	4.5629	0.467	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.25 Put	Bond Future	148.5000	0.1485	133.1600	0.1332	10.330	0.0000	0.0000
2025/12/01	R035	05/02/2026	8.85 Put	Bond Future	452.4300	0.4524	422.7200	0.4227	6.567	0.0000	0.0000
2025/12/01	R035	05/02/2026	8.85 Call	Bond Future	2426.2000	2.4262	2433.0600	2.4331	0.283	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.44 Put	Bond Future	5.7900	0.0058	4.5500	0.0046	21.416	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.44 Call	Bond Future	11156.7300	11.1567	11192.0600	11.1921	0.317	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.94 Put	Bond Future	0.6400	0.0006	0.4600	0.0005	28.125	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.94 Call	Bond Future	13806.4100	13.8064	13842.8000	13.8428	0.264	0.0000	0.0000
2025/12/01	R035	05/02/2026	12.44 Call	Bond Future	21173.8800	21.1739	21210.4500	21.2105	0.173	0.0000	0.0000
2025/12/01	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R035	05/02/2026	11.17 Call	Bond Future	14992.5600	14.9926	15029.0600	15.0291	0.243	0.0000	0.0000
2025/12/01	R035	05/02/2026	11.17 Put	Bond Future	0.2000	0.0002	0.1300	0.0001	35.000	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.67 Call	Bond Future	12387.4900	12.3875	12423.5000	12.4235	0.291	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.67 Put	Bond Future	2.3300	0.0023	1.7700	0.0018	24.034	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.17 Put	Bond Future	11.6200	0.0116	9.4100	0.0094	19.019	0.0000	0.0000
2025/12/01	R035	05/02/2026	10.17 Call	Bond Future	9684.7800	9.6848	9719.1400	9.7191	0.355	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.64 Call	Bond Future	6728.8300	6.7288	6758.3600	6.7584	0.439	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.64 Put	Bond Future	50.1300	0.0501	43.0900	0.0431	14.043	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.14 Call	Bond Future	3937.3800	3.9374	3955.2200	3.9552	0.453	0.0000	0.0000
2025/12/01	R035	05/02/2026	9.14 Put	Bond Future	201.8600	0.2019	183.1300	0.1831	9.279	0.0000	0.0000
2025/12/01	R035	05/02/2026	8.64 Put	Bond Future	801.7000	0.8017	763.6900	0.7637	4.741	0.0000	0.0000
2025/12/01	R035	05/02/2026	8.64 Call	Bond Future	1473.8900	1.4739	1472.4500	1.4725	0.098	0.0000	0.0000
2025/12/01	R035	07/05/2026	8.29 Put	Bond Future	2538.0100	2.5380	2500.4700	2.5005	1.479	0.0000	0.0000
2025/12/01	R035	07/05/2026	8.29 Call	Bond Future	727.0200	0.7270	726.6600	0.7267	0.050	0.0000	0.0000
2025/12/01	R035	07/05/2026	8.79 Put	Bond Future	1092.6600	1.0927	1064.1100	1.0641	2.613	0.0000	0.0000
2025/12/01	R035	07/05/2026	8.79 Call	Bond Future	2373.8700	2.3739	2382.5000	2.3825	0.364	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.20 Call	Bond Future	4286.9500	4.2870	4303.9700	4.3040	0.397	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.20 Put	Bond Future	559.1900	0.5592	539.0300	0.5390	3.605	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.66 Call	Bond Future	11894.3300	11.8943	11927.1100	11.9271	0.276	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.66 Put	Bond Future	62.6900	0.0627	58.2900	0.0583	7.019	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.16 Call	Bond Future	9286.3100	9.2863	9315.9800	9.3160	0.320	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.16 Put	Bond Future	127.2400	0.1272	119.7300	0.1197	5.902	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.66 Put	Bond Future	272.9300	0.2729	260.0800	0.2601	4.708	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.66 Call	Bond Future	6653.8600	6.6539	6678.1900	6.6782	0.366	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.71 Call	Bond Future	12151.9100	12.1519	12184.9200	12.1849	0.272	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
2025/12/01	R035	07/05/2026	10.71 Put	Bond Future	58.6400	0.0586	54.4700	0.0545	7.111	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.21 Call	Bond Future	9549.2100	9.5492	9579.2800	9.5793	0.315	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.21 Put	Bond Future	118.2100	0.1182	111.1000	0.1111	6.015	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.71 Put	Bond Future	253.3700	0.2534	241.1500	0.2412	4.823	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.71 Call	Bond Future	6917.0000	6.9170	6941.9600	6.9420	0.361	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.64 Call	Bond Future	11791.1300	11.7911	11823.8200	11.8238	0.277	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.64 Put	Bond Future	64.4200	0.0644	59.9300	0.0599	6.970	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.14 Call	Bond Future	9181.1100	9.1811	9210.6100	9.2106	0.321	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.14 Put	Bond Future	131.1100	0.1311	123.4300	0.1234	5.858	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.64 Put	Bond Future	281.2800	0.2813	268.1700	0.2682	4.661	0.0000	0.0000
2025/12/01	R035	07/05/2026	9.64 Call	Bond Future	6548.8200	6.5488	6572.8900	6.5729	0.368	0.0000	0.0000
2025/12/01	R035	07/05/2026		Bond Future	8.5804	103.5324	8.5744	103.5696	0.070	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.86 Call	Bond Future	12914.6500	12.9147	12948.5900	12.9486	0.263	0.0000	0.0000
2025/12/01	R035	07/05/2026	10.86 Put	Bond Future	42.5200	0.0425	39.2800	0.0393	7.620	0.0000	0.0000
2025/12/01	R035	06/08/2026	10.22 Call	Bond Future	9295.6000	9.2956	9323.3100	9.3233	0.298	0.0000	0.0000
2025/12/01	R035	06/08/2026	10.22 Put	Bond Future	306.5700	0.3066	296.3000	0.2963	3.350	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.72 Call	Bond Future	6815.9900	6.8160	6838.8600	6.8389	0.336	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.72 Put	Bond Future	543.8500	0.5439	528.7400	0.5287	2.778	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.22 Put	Bond Future	973.3300	0.9733	951.8300	0.9518	2.209	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.22 Call	Bond Future	4423.2700	4.4233	4439.7500	4.4398	0.373	0.0000	0.0000
2025/12/01	R035	06/08/2026	10.13 Call	Bond Future	8846.6800	8.8467	8873.6400	8.8736	0.305	0.0000	0.0000
2025/12/01	R035	06/08/2026	10.13 Put	Bond Future	339.1200	0.3391	328.1000	0.3281	3.250	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.63 Call	Bond Future	6373.9200	6.3739	6395.7800	6.3958	0.343	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.63 Put	Bond Future	601.8700	0.6019	585.7500	0.5858	2.678	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.13 Put	Bond Future	1084.4600	1.0845	1061.6400	1.0616	2.104	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.13 Call	Bond Future	4014.8800	4.0149	4030.0400	4.0300	0.378	0.0000	0.0000
2025/12/01	R035	06/08/2026		Bond Future	8.6337	105.4092	8.6273	105.4471	0.073	0.0000	0.0000
2025/12/01	R035	06/08/2026	11.06 Call	Bond Future	13427.8500	13.4279	13461.3500	13.4614	0.249	0.0000	0.0000
2025/12/01	R035	06/08/2026	11.06 Put	Bond Future	99.4600	0.0995	94.9800	0.0950	4.504	0.0000	0.0000
2025/12/01	R035	06/08/2026	8.29 Put	Bond Future	3091.4900	3.0915	3056.1600	3.0562	1.143	0.0000	0.0000
2025/12/01	R035	06/08/2026	8.29 Call	Bond Future	996.1700	0.9962	998.8200	0.9988	0.266	0.0000	0.0000
2025/12/01	R035	06/08/2026	8.79 Put	Bond Future	1647.2000	1.6472	1619.0800	1.6191	1.707	0.0000	0.0000
2025/12/01	R035	06/08/2026	8.79 Call	Bond Future	2582.3400	2.5823	2592.2000	2.5922	0.382	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.39 Call	Bond Future	5216.3400	5.2163	5235.2000	5.2352	0.362	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.39 Put	Bond Future	794.7500	0.7948	775.6300	0.7756	2.406	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.71 Call	Bond Future	6766.7000	6.7667	6789.4600	6.7895	0.336	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.71 Put	Bond Future	549.9600	0.5500	534.7400	0.5347	2.767	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.21 Call	Bond Future	4377.5500	4.3776	4393.8900	4.3939	0.373	0.0000	0.0000
2025/12/01	R035	06/08/2026	9.21 Put	Bond Future	985.1500	0.9852	963.5100	0.9635	2.197	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	
2025/12/01	R035	06/08/2026	8.71 Put	Bond Future	1820.7900	1.8208	1791.4000	1.7914	1.614	0.0000	0.0000
2025/12/01	R035	06/08/2026	8.71 Call	Bond Future	2278.8400	2.2788	2287.4300	2.2874	0.377	0.0000	0.0000
2025/12/01	R035	05/11/2026	9.80 Call	Bond Future	6993.2900	6.9933	7016.2700	7.0163	0.329	0.0000	0.0000
2025/12/01	R035	05/11/2026	9.80 Put	Bond Future	789.1800	0.7892	773.1800	0.7732	2.027	0.0000	0.0000
2025/12/01	R035	05/11/2026	9.30 Call	Bond Future	4739.9100	4.7399	4757.3400	4.7573	0.368	0.0000	0.0000
2025/12/01	R035	05/11/2026	9.30 Put	Bond Future	1289.5400	1.2895	1267.9900	1.2680	1.671	0.0000	0.0000
2025/12/01	R035	05/11/2026	8.80 Put	Bond Future	2141.0800	2.1411	2113.0100	2.1130	1.311	0.0000	0.0000
2025/12/01	R035	05/11/2026	8.80 Call	Bond Future	2733.1300	2.7331	2744.0400	2.7440	0.399	0.0000	0.0000
2025/12/01	R035	05/11/2026		Bond Future	8.6987	102.7454	8.6921	102.7844	0.076	0.0000	0.0000
2025/12/01	R035	05/11/2026	10.03 Call	Bond Future	8065.8300	8.0658	8091.0100	8.0910	0.312	0.0000	0.0000
2025/12/01	R035	05/11/2026	10.03 Put	Bond Future	628.9300	0.6289	615.1300	0.6151	2.194	0.0000	0.0000
2025/12/01	R035	04/02/2027		Bond Future	8.7790	104.5085	8.7720	104.5485	0.080	0.0000	0.0000
2025/12/01	R035	04/02/2027	9.02 Call	Bond Future	3546.1200	3.5461	3560.1800	3.5602	0.396	0.0000	0.0000
2025/12/01	R035	04/02/2027	9.02 Put	Bond Future	2182.5100	2.1825	2156.6000	2.1566	1.187	0.0000	0.0000
2025/12/01	R038	05/02/2026		Bond Future	9.0603	117.1450	9.0492	117.2326	0.122	0.0000	0.0000
2025/12/01	R038	05/02/2026	11.44 Call	Bond Future	16860.7200	16.8607	16948.0200	16.9480	0.518	0.0000	0.0000
2025/12/01	R038	05/02/2026	11.44 Put	Bond Future	0.9800	0.0010	0.6900	0.0007	29.592	0.0000	0.0000
2025/12/01	R038	07/05/2026		Bond Future	9.1229	113.7800	9.1115	113.8691	0.125	0.0000	0.0000
2025/12/01	R038	07/05/2026	11.40 Call	Bond Future	15985.6600	15.9857	16069.9300	16.0699	0.527	0.0000	0.0000
2025/12/01	R038	07/05/2026	11.40 Put	Bond Future	54.8700	0.0549	50.0100	0.0500	8.857	0.0000	0.0000
2025/12/01	R038	06/08/2026		Bond Future	9.1906	115.8421	9.1787	115.9330	0.129	0.0000	0.0000
2025/12/01	R038	06/08/2026	11.77 Call	Bond Future	17606.7000	17.6067	17690.8900	17.6909	0.478	0.0000	0.0000
2025/12/01	R038	06/08/2026	11.77 Put	Bond Future	121.4800	0.1215	114.7700	0.1148	5.524	0.0000	0.0000
2025/12/01	R038	05/11/2026		Bond Future	9.2659	112.3782	9.2536	112.4709	0.134	0.0000	0.0000
2025/12/01	R038	05/11/2026	10.72 Call	Bond Future	10860.1500	10.8602	10931.4600	10.9315	0.657	0.0000	0.0000
2025/12/01	R038	05/11/2026	10.72 Put	Bond Future	687.8700	0.6879	666.4600	0.6665	3.113	0.0000	0.0000
2025/12/01	R038	04/02/2027		Bond Future	9.3540	114.3049	9.3411	114.3996	0.138	0.0000	0.0000
2025/12/01	R038	04/02/2027	9.60 Call	Bond Future	4677.8500	4.6779	4721.4400	4.7214	0.932	0.0000	0.0000
2025/12/01	R038	04/02/2027	9.60 Put	Bond Future	2898.3200	2.8983	2847.1700	2.8472	1.765	0.0000	0.0000
2025/12/01	R053	05/02/2026		Bond Future	9.3375	126.6604	9.3318	126.7275	0.061	0.0000	0.0000
2025/12/01	R053	05/02/2026	11.49 Call	Bond Future	21333.1900	21.3332	21398.7800	21.3988	0.307	0.0000	0.0000
2025/12/01	R053	05/02/2026	11.49 Put	Bond Future	6.5200	0.0065	5.0300	0.0050	22.853	0.0000	0.0000
2025/12/01	R053	07/05/2026		Bond Future	9.3902	123.0905	9.3843	123.1588	0.063	0.0000	0.0000
2025/12/01	R053	07/05/2026	11.69 Call	Bond Future	22417.7000	22.4177	22478.6900	22.4787	0.272	0.0000	0.0000
2025/12/01	R053	07/05/2026	11.69 Put	Bond Future	102.4000	0.1024	95.1000	0.0951	7.129	0.0000	0.0000
2025/12/01	R053	06/08/2026		Bond Future	9.4462	125.3213	9.4401	125.3910	0.065	0.0000	0.0000
2025/12/01	R053	06/08/2026	12.28 Call	Bond Future	26344.2900	26.3443	26407.6700	26.4077	0.241	0.0000	0.0000
2025/12/01	R053	06/08/2026	12.28 Put	Bond Future	134.3100	0.1343	127.9200	0.1279	4.758	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	
2025/12/01	R053	05/11/2026		Bond Future	9.5069	121.6444	9.5006	121.7156	0.066	0.0000	0.0000
2025/12/01	R053	05/11/2026	11.21 Call	Bond Future	17775.9200	17.7759	17826.0100	17.8260	0.282	0.0000	0.0000
2025/12/01	R053	05/11/2026	11.21 Put	Bond Future	907.2100	0.9072	886.1400	0.8861	2.323	0.0000	0.0000
2025/12/01	R053	04/02/2027		Bond Future	9.5760	123.7301	9.5694	123.8029	0.068	0.0000	0.0000
2025/12/01	R053	04/02/2027	9.99 Call	Bond Future	8001.0800	8.0011	8030.3600	8.0304	0.366	0.0000	0.0000
2025/12/01	R053	04/02/2027	9.99 Put	Bond Future	3544.2500	3.5443	3500.6700	3.5007	1.230	0.0000	0.0000
2025/12/01	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/01	R186	05/02/2026	8.43 Call	Bond Future	68.5100	0.0685	67.0100	0.0670	2.189	0.0000	0.0000
2025/12/01	R186	05/02/2026	8.43 Put	Bond Future	68.5100	0.0685	67.0100	0.0670	2.189	0.0000	0.0000
2025/12/01	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/01	R186	07/05/2026	8.69 Call	Bond Future	104.4100	0.1044	103.4300	0.1034	0.939	0.0000	0.0000
2025/12/01	R186	07/05/2026	8.69 Put	Bond Future	104.4100	0.1044	103.4300	0.1034	0.939	0.0000	0.0000
2025/12/01	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/01	R186	06/08/2026	8.57 Call	Bond Future	89.1800	0.0892	88.6500	0.0887	0.594	0.0000	0.0000
2025/12/01	R186	06/08/2026	8.57 Put	Bond Future	89.1800	0.0892	88.6500	0.0887	0.594	0.0000	0.0000
2025/12/01	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/01	R186	05/11/2026	8.12 Call	Bond Future	51.5500	0.0516	51.3300	0.0513	0.427	0.0000	0.0000
2025/12/01	R186	05/11/2026	8.12 Put	Bond Future	51.5500	0.0516	51.3300	0.0513	0.427	0.0000	0.0000
2025/12/01	R202	05/02/2026		Bond Future	290.0075	290.0075	290.0040	290.0040	0.001	0.0000	0.0000
2025/12/01	R202	05/02/2026	277.82 Call	Bond Future	12187.4900	12.1875	12184.0100	12.1840	0.029	0.0000	0.0000
2025/12/01	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R202	07/05/2026		Bond Future	295.3234	295.3234	295.3196	295.3196	0.001	0.0000	0.0000
2025/12/01	R202	07/05/2026	277.55 Call	Bond Future	17773.3500	17.7734	17769.5800	17.7696	0.021	0.0000	0.0000
2025/12/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R202	06/08/2026		Bond Future	295.3291	295.3291	295.3251	295.3251	0.001	0.0000	0.0000
2025/12/01	R202	06/08/2026	278.86 Call	Bond Future	16469.1300	16.4691	16465.1400	16.4651	0.024	0.0000	0.0000
2025/12/01	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R202	05/11/2026		Bond Future	300.5420	300.5420	300.5388	300.5388	0.001	0.0000	0.0000
2025/12/01	R202	05/11/2026	280.46 Call	Bond Future	20082.0100	20.0820	20078.8300	20.0788	0.016	0.0000	0.0000
2025/12/01	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R202	04/02/2027		Bond Future	300.2745	300.2745	300.2708	300.2708	0.001	0.0000	0.0000
2025/12/01	R202	04/02/2027	294.73 Call	Bond Future	5544.4500	5.5445	5540.8200	5.5408	0.065	0.0000	0.0000
2025/12/01	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R209	05/02/2026		Bond Future	8.7978	85.4124	8.7766	85.5370	0.241	0.0000	0.0000
2025/12/01	R209	05/02/2026	10.93 Call	Bond Future	11403.3700	11.4034	11527.1600	11.5272	1.086	0.0000	0.0000
2025/12/01	R209	05/02/2026	10.93 Put	Bond Future	2.7800	0.0028	1.9800	0.0020	28.777	0.0000	0.0000
2025/12/01	R209	07/05/2026		Bond Future	8.8503	83.8063	8.8284	83.9331	0.248	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	
2025/12/01	R209	07/05/2026	11.07 Call	Bond Future	11689.4900	11.6895	11810.5900	11.8106	1.036	0.0000	0.0000
2025/12/01	R209	07/05/2026	11.07 Put	Bond Future	53.0500	0.0531	47.3800	0.0474	10.688	0.0000	0.0000
2025/12/01	R209	06/08/2026		Bond Future	8.9076	85.3253	8.8848	85.4546	0.256	0.0000	0.0000
2025/12/01	R209	06/08/2026	11.39 Call	Bond Future	12759.1100	12.7591	12881.0200	12.8810	0.955	0.0000	0.0000
2025/12/01	R209	06/08/2026	11.39 Put	Bond Future	100.2800	0.1003	92.9600	0.0930	7.300	0.0000	0.0000
2025/12/01	R209	05/11/2026		Bond Future	8.9724	83.6615	8.9487	83.7932	0.264	0.0000	0.0000
2025/12/01	R209	05/11/2026	10.32 Call	Bond Future	7724.7400	7.7247	7828.2700	7.8283	1.340	0.0000	0.0000
2025/12/01	R209	05/11/2026	10.32 Put	Bond Future	650.3300	0.6503	622.1800	0.6222	4.329	0.0000	0.0000
2025/12/01	R209	04/02/2027		Bond Future	9.0494	85.0971	9.0248	85.2313	0.273	0.0000	0.0000
2025/12/01	R209	04/02/2027	9.28 Call	Bond Future	3288.9300	3.2889	3359.7800	3.3598	2.154	0.0000	0.0000
2025/12/01	R209	04/02/2027	9.28 Put	Bond Future	2046.9000	2.0469	1983.5000	1.9835	3.097	0.0000	0.0000
2025/12/01	R210	05/02/2026		Bond Future	258.8137	258.8137	259.0382	259.0382	0.087	0.0000	0.0000
2025/12/01	R210	05/02/2026	253.10 Call	Bond Future	5713.7000	5.7137	5938.1500	5.9382	3.928	0.0000	0.0000
2025/12/01	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R210	07/05/2026		Bond Future	260.0805	260.0805	260.3087	260.3087	0.088	0.0000	0.0000
2025/12/01	R210	07/05/2026	255.40 Call	Bond Future	4680.4500	4.6805	4908.6800	4.9087	4.876	0.0000	0.0000
2025/12/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R210	06/08/2026		Bond Future	264.8573	264.8573	265.0902	265.0902	0.088	0.0000	0.0000
2025/12/01	R210	06/08/2026	259.84 Call	Bond Future	5017.3100	5.0173	5250.1700	5.2502	4.641	0.0000	0.0000
2025/12/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R210	05/11/2026		Bond Future	266.0011	266.0011	266.2381	266.2381	0.089	0.0000	0.0000
2025/12/01	R210	05/11/2026	253.33 Call	Bond Future	12671.1200	12.6711	12908.1000	12.9081	1.870	0.0000	0.0000
2025/12/01	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R210	04/02/2027		Bond Future	270.6321	270.6321	270.8740	270.8740	0.089	0.0000	0.0000
2025/12/01	R210	04/02/2027	266.03 Call	Bond Future	4602.0500	4.6021	4844.0200	4.8440	5.258	0.0000	0.0000
2025/12/01	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R213	05/02/2026		Bond Future	7.8110	99.8145	7.8262	99.7533	0.195	0.0000	0.0000
2025/12/01	R213	05/02/2026	9.89 Call	Bond Future	7946.0600	7.9461	7884.6300	7.8846	0.773	0.0000	0.0000
2025/12/01	R213	05/02/2026	9.89 Put	Bond Future	1.8100	0.0018	1.5300	0.0015	15.470	0.0000	0.0000
2025/12/01	R213	07/05/2026		Bond Future	7.8388	98.0692	7.8549	98.0069	0.206	0.0000	0.0000
2025/12/01	R213	07/05/2026	9.80 Call	Bond Future	7263.6800	7.2637	7200.7600	7.2008	0.866	0.0000	0.0000
2025/12/01	R213	07/05/2026	9.80 Put	Bond Future	39.2500	0.0393	38.6500	0.0387	1.529	0.0000	0.0000
2025/12/01	R213	06/08/2026		Bond Future	7.8728	99.8470	7.8900	99.7837	0.218	0.0000	0.0000
2025/12/01	R213	06/08/2026	9.69 Call	Bond Future	6556.6200	6.5566	6494.0700	6.4941	0.954	0.0000	0.0000
2025/12/01	R213	06/08/2026	9.69 Put	Bond Future	125.7900	0.1258	126.5300	0.1265	0.588	0.0000	0.0000
2025/12/01	R213	05/11/2026		Bond Future	7.9253	98.0373	7.9436	97.9732	0.230	0.0000	0.0000
2025/12/01	R213	05/11/2026	8.75 Call	Bond Future	3417.3100	3.4173	3362.7400	3.3627	1.597	0.0000	0.0000
2025/12/01	R213	05/11/2026	8.75 Put	Bond Future	569.3400	0.5693	578.9200	0.5789	1.683	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
2025/12/01	R213	04/02/2027		Bond Future	8.0005	99.7205	8.0200	99.6556	0.243	0.0000
2025/12/01	R213	04/02/2027	8.14 Call	Bond Future	1772.3400	1.7723	1731.2100	1.7312	2.321	0.0000
2025/12/01	R213	04/02/2027	8.14 Put	Bond Future	1308.7300	1.3087	1332.5100	1.3325	1.817	0.0000
2025/12/01	R214	05/02/2026		Bond Future	9.3177	80.3595	9.3068	80.4328	0.117	0.0000
2025/12/01	R214	05/02/2026	11.26 Call	Bond Future	11589.7500	11.5898	11661.7300	11.6617	0.621	0.0000
2025/12/01	R214	05/02/2026	11.26 Put	Bond Future	5.3300	0.0053	4.0700	0.0041	23.640	0.0000
2025/12/01	R214	07/05/2026		Bond Future	9.3736	78.5160	9.3623	78.5905	0.120	0.0000
2025/12/01	R214	07/05/2026	11.53 Call	Bond Future	12650.2500	12.6503	12718.6100	12.7186	0.540	0.0000
2025/12/01	R214	07/05/2026	11.53 Put	Bond Future	77.7100	0.0777	71.5800	0.0716	7.888	0.0000
2025/12/01	R214	06/08/2026		Bond Future	9.4340	79.9392	9.4224	80.0152	0.123	0.0000
2025/12/01	R214	06/08/2026	11.97 Call	Bond Future	14433.4800	14.4335	14503.1500	14.5032	0.483	0.0000
2025/12/01	R214	06/08/2026	11.97 Put	Bond Future	120.0600	0.1201	113.7300	0.1137	5.272	0.0000
2025/12/01	R214	05/11/2026		Bond Future	9.5022	78.0361	9.4901	78.1136	0.127	0.0000
2025/12/01	R214	05/11/2026	10.97 Call	Bond Future	9412.6400	9.4126	9469.8300	9.4698	0.608	0.0000
2025/12/01	R214	05/11/2026	10.97 Put	Bond Future	727.6700	0.7277	707.3100	0.7073	2.798	0.0000
2025/12/01	R214	04/02/2027		Bond Future	9.5812	79.3753	9.5688	79.4544	0.130	0.0000
2025/12/01	R214	04/02/2027	9.90 Call	Bond Future	4255.6200	4.2556	4294.0500	4.2941	0.903	0.0000
2025/12/01	R214	04/02/2027	9.90 Put	Bond Future	2271.7900	2.2718	2231.1200	2.2311	1.790	0.0000
2025/12/01	R248	05/02/2026	8.90 Put	Bond Future	5404.2800	5.4043	5306.7400	5.3067	1.805	0.0000
2025/12/01	R248	05/02/2026	8.90 Call	Bond Future	71.8600	0.0719	69.3000	0.0693	3.562	0.0000
2025/12/01	R248	05/02/2026	9.40 Put	Bond Future	1837.8700	1.8379	1752.7700	1.7528	4.630	0.0000
2025/12/01	R248	05/02/2026	9.40 Call	Bond Future	1070.1900	1.0702	1080.0700	1.0801	0.923	0.0000
2025/12/01	R248	05/02/2026	9.90 Call	Bond Future	3946.4100	3.9464	3997.4900	3.9975	1.294	0.0000
2025/12/01	R248	05/02/2026	9.90 Put	Bond Future	479.6100	0.4796	435.7100	0.4357	9.153	0.0000
2025/12/01	R248	05/02/2026		Bond Future	9.4879	97.1606	9.4770	97.2556	0.115	0.0000
2025/12/01	R248	05/02/2026	11.46 Call	Bond Future	14863.1200	14.8631	14955.8600	14.9559	0.624	0.0000
2025/12/01	R248	05/02/2026	11.46 Put	Bond Future	10.0300	0.0100	7.7900	0.0078	22.333	0.0000
2025/12/01	R248	05/02/2026	9.50 Put	Bond Future	1413.5900	1.4136	1336.2100	1.3362	5.474	0.0000
2025/12/01	R248	05/02/2026	9.50 Call	Bond Future	1518.2800	1.5183	1535.8800	1.5359	1.159	0.0000
2025/12/01	R248	05/02/2026	10.00 Put	Bond Future	366.0500	0.3661	329.1000	0.3291	10.094	0.0000
2025/12/01	R248	05/02/2026	10.00 Call	Bond Future	4642.6700	4.6427	4700.7000	4.7007	1.250	0.0000
2025/12/01	R248	05/02/2026	10.48 Call	Bond Future	8106.2900	8.1063	8186.2600	8.1863	0.987	0.0000
2025/12/01	R248	05/02/2026	10.48 Put	Bond Future	103.7800	0.1038	88.7700	0.0888	14.463	0.0000
2025/12/01	R248	05/02/2026	9.65 Put	Bond Future	946.9000	0.9469	882.4000	0.8824	6.812	0.0000
2025/12/01	R248	05/02/2026	9.65 Call	Bond Future	2335.9000	2.3359	2366.3800	2.3664	1.305	0.0000
2025/12/01	R248	07/05/2026		Bond Future	9.5442	94.4797	9.5330	94.5764	0.118	0.0000
2025/12/01	R248	07/05/2026	11.72 Call	Bond Future	16100.4000	16.1004	16189.1000	16.1891	0.551	0.0000
2025/12/01	R248	07/05/2026	11.72 Put	Bond Future	100.9900	0.1010	93.0400	0.0930	7.872	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	
2025/12/01	R248	06/08/2026		Bond Future			9.6048	96.1922		9.5932	96.2909	0.121	0.0000	0.0000
2025/12/01	R248	06/08/2026	12.37 Call	Bond Future			19459.4800	19.4595		19551.5900	19.5516	0.473	0.0000	0.0000
2025/12/01	R248	06/08/2026	12.37 Put	Bond Future			116.4600	0.1165		109.9500	0.1100	5.590	0.0000	0.0000
2025/12/01	R248	05/11/2026		Bond Future			9.6723	93.4312		9.6603	93.5317	0.124	0.0000	0.0000
2025/12/01	R248	05/11/2026	11.31 Call	Bond Future			13008.7300	13.0087		13085.7500	13.0858	0.592	0.0000	0.0000
2025/12/01	R248	05/11/2026	11.31 Put	Bond Future			802.2800	0.8023		778.8400	0.7788	2.922	0.0000	0.0000
2025/12/01	R248	04/02/2027		Bond Future			9.7497	95.0341		9.7373	95.1367	0.127	0.0000	0.0000
2025/12/01	R248	04/02/2027	10.11 Call	Bond Future			5650.2400	5.6502		5701.9300	5.7019	0.915	0.0000	0.0000
2025/12/01	R248	04/02/2027	10.11 Put	Bond Future			2756.3500	2.7564		2705.4900	2.7055	1.845	0.0000	0.0000
2025/12/01	R2R9	05/02/2026		Bond Future			9.2266	108.4645		9.2156	108.5504	0.120	0.0000	0.0000
2025/12/01	R2R9	05/02/2026	102.99 Call	Bond Future			95473.9400	95.4739		95559.8500	95.5599	0.090	0.0000	0.0000
2025/12/01	R2R9	05/02/2026	102.99 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R2R9	07/05/2026		Bond Future			9.2911	105.4477		9.2797	105.5351	0.123	0.0000	0.0000
2025/12/01	R2R9	07/05/2026	99.91 Call	Bond Future			94598.0100	94.5980		94685.4400	94.6854	0.092	0.0000	0.0000
2025/12/01	R2R9	07/05/2026	99.91 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R2R9	06/08/2026		Bond Future			9.3606	107.3588		9.3487	107.4480	0.127	0.0000	0.0000
2025/12/01	R2R9	06/08/2026	101.74 Call	Bond Future			94239.2800	94.2393		94328.4700	94.3285	0.095	0.0000	0.0000
2025/12/01	R2R9	06/08/2026	101.74 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R2R9	05/11/2026		Bond Future			9.4372	104.2512		9.4249	104.3422	0.131	0.0000	0.0000
2025/12/01	R2R9	05/11/2026	98.56 Call	Bond Future			93281.1000	93.2811		93372.1200	93.3721	0.098	0.0000	0.0000
2025/12/01	R2R9	05/11/2026	98.56 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R2R9	04/02/2027		Bond Future			9.5259	106.0386		9.5130	106.1316	0.135	0.0000	0.0000
2025/12/01	R2R9	04/02/2027	9.89 Call	Bond Future			4968.9900	4.9690		5016.1600	5.0162	0.949	0.0000	0.0000
2025/12/01	R2R9	04/02/2027	9.89 Put	Bond Future			2382.9200	2.3829		2337.1200	2.3371	1.922	0.0000	0.0000
2025/12/01	R4R2	05/02/2026		Bond Future			9.3962	109.6699		9.3801	109.8087	0.172	0.0000	0.0000
2025/12/01	R4R2	05/02/2026	103.43 Call	Bond Future			96394.6700	96.3947		96533.4000	96.5334	0.144	0.0000	0.0000
2025/12/01	R4R2	05/02/2026	103.43 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R4R2	07/05/2026		Bond Future			9.4603	106.5490		9.4437	106.6901	0.176	0.0000	0.0000
2025/12/01	R4R2	07/05/2026	100.23 Call	Bond Future			95459.8400	95.4598		95601.0000	95.6010	0.148	0.0000	0.0000
2025/12/01	R4R2	07/05/2026	100.23 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R4R2	06/08/2026		Bond Future			9.5289	108.4800		9.5116	108.6239	0.181	0.0000	0.0000
2025/12/01	R4R2	06/08/2026	102.06 Call	Bond Future			95062.7100	95.0627		95206.6100	95.2066	0.151	0.0000	0.0000
2025/12/01	R4R2	06/08/2026	102.06 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R4R2	05/11/2026		Bond Future			9.6037	105.2659		9.5859	105.4126	0.186	0.0000	0.0000
2025/12/01	R4R2	05/11/2026	98.76 Call	Bond Future			94043.2900	94.0433		94189.9700	94.1900	0.156	0.0000	0.0000
2025/12/01	R4R2	05/11/2026	98.76 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	R4R2	04/02/2027		Bond Future			9.6893	107.0706		9.6708	107.2202	0.191	0.0000	0.0000
2025/12/01	R4R2	04/02/2027	10.13 Call	Bond Future			5871.2900	5.8713		5957.1700	5.9572	1.463	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
2025/12/01	R4R2	04/02/2027	10.13 Put	Bond Future	2409.1000	2.4091	2345.3600	2.3454	2.646	0.0000	0.0000
2025/12/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/01	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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