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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2025 TO 03/12/2025

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	
2025/12/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/03	2029	05/02/2026		Bond Future	145.2255	145.2255	144.9887	144.9887	0.163	0.0000	0.0000
2025/12/03	2029	05/02/2026	140.11 Call	Bond Future	5115.4800	5.1155	4878.6500	4.8787	4.630	0.0000	0.0000
2025/12/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2029	07/05/2026		Bond Future	146.4273	146.4273	146.1858	146.1858	0.165	0.0000	0.0000
2025/12/03	2029	07/05/2026	141.82 Call	Bond Future	4607.2900	4.6073	4365.7800	4.3658	5.242	0.0000	0.0000
2025/12/03	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	
2025/12/03	2029	06/08/2026		Bond Future		149.1173	149.1173	148.8722	148.8722	0.164	0.0000	0.0000
2025/12/03	2029	06/08/2026	144.10 Call	Bond Future		5017.3400	5.0173	4772.1600	4.7722	4.887	0.0000	0.0000
2025/12/03	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2029	05/11/2026		Bond Future		150.2679	150.2679	150.0194	150.0194	0.165	0.0000	0.0000
2025/12/03	2029	05/11/2026	147.56 Call	Bond Future		2707.9300	2.7079	2459.4200	2.4594	9.177	0.0000	0.0000
2025/12/03	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2029	04/02/2027		Bond Future		152.8857	152.8857	152.6343	152.6343	0.164	0.0000	0.0000
2025/12/03	2029	04/02/2027	149.72 Call	Bond Future		3165.6600	3.1657	2914.2700	2.9143	7.941	0.0000	0.0000
2025/12/03	2029	04/02/2027	149.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2030	05/02/2026		Bond Future		7.5688	101.6729	7.5048	101.8913	0.846	0.0000	0.0000
2025/12/03	2030	05/02/2026	9.49 Call	Bond Future		6295.1800	6.2952	6513.2100	6.5132	3.463	0.0000	0.0000
2025/12/03	2030	05/02/2026	9.49 Put	Bond Future		1.1400	0.0011	0.7400	0.0007	35.088	0.0000	0.0000
2025/12/03	2030	07/05/2026		Bond Future		7.5930	103.5119	7.5240	103.7341	0.908	0.0000	0.0000
2025/12/03	2030	07/05/2026	9.39 Call	Bond Future		5626.3000	5.6263	5840.9500	5.8410	3.815	0.0000	0.0000
2025/12/03	2030	07/05/2026	9.39 Put	Bond Future		41.8800	0.0419	34.3700	0.0344	17.932	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.21 Put	Bond Future		1493.4000	1.4934	1328.0800	1.3281	11.070	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.21 Call	Bond Future		252.1300	0.2521	308.9700	0.3090	22.544	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.71 Put	Bond Future		662.7800	0.6628	570.3500	0.5704	13.946	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.71 Call	Bond Future		1038.4900	1.0385	1168.2200	1.1682	12.492	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.92 Call	Bond Future		1513.6800	1.5137	1666.8400	1.6668	10.118	0.0000	0.0000
2025/12/03	2030	07/05/2026	7.92 Put	Bond Future		468.1700	0.4682	399.1700	0.3992	14.738	0.0000	0.0000
2025/12/03	2030	06/08/2026	7.21 Put	Bond Future		1595.9400	1.5959	1433.4800	1.4335	10.180	0.0000	0.0000
2025/12/03	2030	06/08/2026	7.21 Call	Bond Future		332.5800	0.3326	396.8500	0.3969	19.325	0.0000	0.0000
2025/12/03	2030	06/08/2026	7.71 Put	Bond Future		822.5900	0.8226	722.3900	0.7224	12.181	0.0000	0.0000
2025/12/03	2030	06/08/2026	7.71 Call	Bond Future		1077.7100	1.0777	1204.2400	1.2042	11.741	0.0000	0.0000
2025/12/03	2030	06/08/2026	8.06 Call	Bond Future		1826.2000	1.8262	1985.1500	1.9852	8.704	0.0000	0.0000
2025/12/03	2030	06/08/2026	8.06 Put	Bond Future		524.6200	0.5246	456.8400	0.4568	12.920	0.0000	0.0000
2025/12/03	2030	06/08/2026		Bond Future		7.6254	101.3793	7.5503	101.6060	0.984	0.0000	0.0000
2025/12/03	2030	06/08/2026	9.22 Call	Bond Future		4800.2100	4.8002	5009.1300	5.0091	4.352	0.0000	0.0000
2025/12/03	2030	06/08/2026	9.22 Put	Bond Future		124.6600	0.1247	106.8500	0.1069	14.287	0.0000	0.0000
2025/12/03	2030	05/11/2026		Bond Future		7.6633	103.1445	7.5815	103.3760	1.067	0.0000	0.0000
2025/12/03	2030	05/11/2026	8.39 Call	Bond Future		2530.5300	2.5305	2703.9000	2.7039	6.851	0.0000	0.0000
2025/12/03	2030	05/11/2026	8.39 Put	Bond Future		501.4000	0.5014	443.2900	0.4433	11.590	0.0000	0.0000
2025/12/03	2030	04/02/2027		Bond Future		7.7268	100.9092	7.6369	101.1457	1.164	0.0000	0.0000
2025/12/03	2030	04/02/2027	7.82 Call	Bond Future		1306.5200	1.3065	1436.3000	1.4363	9.933	0.0000	0.0000
2025/12/03	2030	04/02/2027	7.82 Put	Bond Future		1062.3100	1.0623	955.6000	0.9556	10.045	0.0000	0.0000
2025/12/03	2031	05/02/2026		Bond Future		112.9956	112.9956	112.9106	112.9106	0.075	0.0000	0.0000
2025/12/03	2031	05/02/2026	111.76 Call	Bond Future		1281.8000	1.2818	1204.5600	1.2046	6.026	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
2025/12/03	2031	05/02/2026	111.76 Put	Bond Future	46.2300	0.0462	53.9400	0.0539	16.677	0.0000	0.0000
2025/12/03	2031	07/05/2026		Bond Future	115.0667	115.0667	114.9800	114.9800	0.075	0.0000	0.0000
2025/12/03	2031	07/05/2026	113.84 Call	Bond Future	1385.6700	1.3857	1315.3500	1.3154	5.075	0.0000	0.0000
2025/12/03	2031	07/05/2026	113.84 Put	Bond Future	158.9600	0.1590	175.3400	0.1753	10.304	0.0000	0.0000
2025/12/03	2031	06/08/2026		Bond Future	114.7563	114.7563	114.6684	114.6684	0.077	0.0000	0.0000
2025/12/03	2031	06/08/2026	113.81 Call	Bond Future	1276.9600	1.2770	1214.3700	1.2144	4.901	0.0000	0.0000
2025/12/03	2031	06/08/2026	113.81 Put	Bond Future	330.6600	0.3307	355.9400	0.3559	7.645	0.0000	0.0000
2025/12/03	2031	05/11/2026		Bond Future	116.7817	116.7817	116.6932	116.6932	0.076	0.0000	0.0000
2025/12/03	2031	05/11/2026	111.49 Call	Bond Future	5293.3600	5.2934	5205.1100	5.2051	1.667	0.0000	0.0000
2025/12/03	2031	05/11/2026	111.49 Put	Bond Future	1.7100	0.0017	1.9500	0.0020	14.035	0.0000	0.0000
2025/12/03	2031	04/02/2027		Bond Future	116.3570	116.3570	116.2677	116.2677	0.077	0.0000	0.0000
2025/12/03	2031	04/02/2027	116.18 Call	Bond Future	946.2500	0.9463	898.1000	0.8981	5.089	0.0000	0.0000
2025/12/03	2031	04/02/2027	116.18 Put	Bond Future	769.3000	0.7693	810.4200	0.8104	5.345	0.0000	0.0000
2025/12/03	2032	05/02/2026		Bond Future	8.0330	104.0335	7.9226	104.5656	1.375	0.0000	0.0000
2025/12/03	2032	05/02/2026	10.16 Call	Bond Future	9604.2300	9.6042	10135.7600	10.1358	5.534	0.0000	0.0000
2025/12/03	2032	05/02/2026	10.16 Put	Bond Future	1.2000	0.0012	0.6200	0.0006	48.333	0.0000	0.0000
2025/12/03	2032	07/05/2026		Bond Future	8.0715	101.7557	7.9551	102.2972	1.442	0.0000	0.0000
2025/12/03	2032	07/05/2026	10.14 Call	Bond Future	9090.4600	9.0905	9621.1800	9.6212	5.838	0.0000	0.0000
2025/12/03	2032	07/05/2026	10.14 Put	Bond Future	38.2800	0.0383	27.5100	0.0275	28.135	0.0000	0.0000
2025/12/03	2032	06/08/2026		Bond Future	8.1161	103.6003	7.9930	104.1522	1.516	0.0000	0.0000
2025/12/03	2032	06/08/2026	10.12 Call	Bond Future	8606.4800	8.6065	9131.4100	9.1314	6.099	0.0000	0.0000
2025/12/03	2032	06/08/2026	10.12 Put	Bond Future	123.5600	0.1236	96.6100	0.0966	21.811	0.0000	0.0000
2025/12/03	2032	05/11/2026		Bond Future	8.1725	101.2471	8.0422	101.8094	1.595	0.0000	0.0000
2025/12/03	2032	05/11/2026	9.16 Call	Bond Future	4729.8000	4.7298	5185.8600	5.1859	9.642	0.0000	0.0000
2025/12/03	2032	05/11/2026	9.16 Put	Bond Future	593.2300	0.5932	486.9800	0.4870	17.910	0.0000	0.0000
2025/12/03	2032	04/02/2027		Bond Future	8.2477	102.9847	8.1092	103.5576	1.679	0.0000	0.0000
2025/12/03	2032	04/02/2027	8.48 Call	Bond Future	2446.4900	2.4465	2793.7000	2.7937	14.192	0.0000	0.0000
2025/12/03	2032	04/02/2027	8.48 Put	Bond Future	1494.4500	1.4945	1268.6900	1.2687	15.107	0.0000	0.0000
2025/12/03	2033	05/02/2026		Bond Future	141.5973	141.5973	141.7310	141.7310	0.094	0.0000	0.0000
2025/12/03	2033	05/02/2026	132.88 Call	Bond Future	8717.3300	8.7173	8850.9500	8.8510	1.533	0.0000	0.0000
2025/12/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2033	07/05/2026		Bond Future	142.6303	142.6303	142.7660	142.7660	0.095	0.0000	0.0000
2025/12/03	2033	07/05/2026	135.16 Call	Bond Future	7470.3200	7.4703	7606.0400	7.6060	1.817	0.0000	0.0000
2025/12/03	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2033	06/08/2026		Bond Future	145.2507	145.2507	145.3897	145.3897	0.096	0.0000	0.0000
2025/12/03	2033	06/08/2026	134.25 Call	Bond Future	11000.6600	11.0007	11139.6600	11.1397	1.264	0.0000	0.0000
2025/12/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2033	05/11/2026		Bond Future	146.2297	146.2297	146.3722	146.3722	0.097	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
2025/12/03	2033	05/11/2026	137.26 Call	Bond Future	8969.7400	8.9697	9112.1500	9.1122	1.588	0.0000	0.0000
2025/12/03	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2033	04/02/2027		Bond Future	148.7772	148.7772	148.9236	148.9236	0.098	0.0000	0.0000
2025/12/03	2033	04/02/2027	142.71 Call	Bond Future	6067.2200	6.0672	6213.5800	6.2136	2.412	0.0000	0.0000
2025/12/03	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2037	05/02/2026		Bond Future	8.9238	97.3028	8.7833	98.2604	1.575	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.20 Call	Bond Future	13890.3900	13.8904	14847.2700	14.8473	6.889	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.20 Put	Bond Future	1.2900	0.0013	0.5700	0.0006	55.814	0.0000	0.0000
2025/12/03	2037	05/02/2026	12.27 Call	Bond Future	19481.5400	19.4815	20439.1400	20.4391	4.915	0.0000	0.0000
2025/12/03	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.90 Put	Bond Future	4.1900	0.0042	1.9600	0.0020	53.222	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.90 Call	Bond Future	12225.1400	12.2251	13180.5100	13.1805	7.815	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.86 Call	Bond Future	17402.4800	17.4025	18360.0500	18.3601	5.502	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.86 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.36 Call	Bond Future	14760.8700	14.7609	15718.1300	15.7181	6.485	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.36 Put	Bond Future	0.5900	0.0006	0.2500	0.0003	57.627	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.65 Put	Bond Future	8.0000	0.0080	3.7900	0.0038	52.625	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.65 Call	Bond Future	10803.3900	10.8034	11756.7800	11.7568	8.825	0.0000	0.0000
2025/12/03	2037	05/02/2026	12.73 Call	Bond Future	21724.6700	21.7247	22682.2700	22.6823	4.408	0.0000	0.0000
2025/12/03	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.40 Put	Bond Future	0.4800	0.0005	0.2000	0.0002	58.333	0.0000	0.0000
2025/12/03	2037	05/02/2026	11.40 Call	Bond Future	14976.5800	14.9766	15933.9000	15.9339	6.392	0.0000	0.0000
2025/12/03	2037	05/02/2026	9.65 Call	Bond Future	4887.2200	4.8872	5780.8600	5.7809	18.285	0.0000	0.0000
2025/12/03	2037	05/02/2026	9.65 Put	Bond Future	134.1100	0.1341	70.1500	0.0702	47.692	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.10 Call	Bond Future	7578.5000	7.5785	8517.3900	8.5174	12.389	0.0000	0.0000
2025/12/03	2037	05/02/2026	10.10 Put	Bond Future	37.1500	0.0372	18.4400	0.0184	50.363	0.0000	0.0000
2025/12/03	2037	07/05/2026	9.00 Put	Bond Future	1743.6400	1.7436	1310.3700	1.3104	24.849	0.0000	0.0000
2025/12/03	2037	07/05/2026	9.00 Call	Bond Future	1851.6000	1.8516	2393.0200	2.3930	29.241	0.0000	0.0000
2025/12/03	2037	07/05/2026	9.49 Put	Bond Future	817.6000	0.8176	593.6000	0.5936	27.397	0.0000	0.0000
2025/12/03	2037	07/05/2026	9.49 Call	Bond Future	4104.4300	4.1044	4855.1200	4.8551	18.290	0.0000	0.0000
2025/12/03	2037	07/05/2026	10.06 Call	Bond Future	7162.7200	7.1627	8035.4300	8.0354	12.184	0.0000	0.0000
2025/12/03	2037	07/05/2026	10.06 Put	Bond Future	352.8900	0.3529	250.9100	0.2509	28.899	0.0000	0.0000
2025/12/03	2037	07/05/2026	12.40 Call	Bond Future	19517.6300	19.5176	20491.3100	20.4913	4.989	0.0000	0.0000
2025/12/03	2037	07/05/2026	12.40 Put	Bond Future	2.5100	0.0025	1.5000	0.0015	40.239	0.0000	0.0000
2025/12/03	2037	07/05/2026	10.95 Put	Bond Future	103.0500	0.1031	72.0200	0.0720	30.112	0.0000	0.0000
2025/12/03	2037	07/05/2026	10.95 Call	Bond Future	12061.8900	12.0619	13005.5500	13.0056	7.823	0.0000	0.0000
2025/12/03	2037	07/05/2026		Bond Future	8.9837	99.0628	8.8380	100.0375	1.622	0.0000	0.0000
2025/12/03	2037	07/05/2026	11.32 Call	Bond Future	14027.0700	14.0271	14986.7500	14.9868	6.842	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
2025/12/03	2037	07/05/2026	11.32 Put	Bond Future	46.1900	0.0462	31.1800	0.0312	32.496	0.0000	0.0000
2025/12/03	2037	06/08/2026	11.30 Call	Bond Future	13446.4100	13.4464	14395.6700	14.3957	7.060	0.0000	0.0000
2025/12/03	2037	06/08/2026	11.30 Put	Bond Future	180.0200	0.1800	136.4200	0.1364	24.220	0.0000	0.0000
2025/12/03	2037	06/08/2026	10.70 Call	Bond Future	10319.6500	10.3197	11232.4500	11.2325	8.845	0.0000	0.0000
2025/12/03	2037	06/08/2026	10.70 Put	Bond Future	335.9600	0.3360	255.9000	0.2559	23.830	0.0000	0.0000
2025/12/03	2037	06/08/2026	10.02 Put	Bond Future	696.9000	0.6969	534.8700	0.5349	23.250	0.0000	0.0000
2025/12/03	2037	06/08/2026	10.02 Call	Bond Future	6743.0000	6.7430	7573.8300	7.5738	12.321	0.0000	0.0000
2025/12/03	2037	06/08/2026		Bond Future	9.0502	96.5988	8.8988	97.5917	1.674	0.0000	0.0000
2025/12/03	2037	06/08/2026	11.71 Call	Bond Future	15498.9900	15.4990	16468.9200	16.4689	6.258	0.0000	0.0000
2025/12/03	2037	06/08/2026	11.71 Put	Bond Future	87.0900	0.0871	64.1600	0.0642	26.329	0.0000	0.0000
2025/12/03	2037	05/11/2026		Bond Future	9.1178	98.2805	8.9605	99.2914	1.725	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.62 Call	Bond Future	9634.5800	9.6346	10516.1700	10.5162	9.150	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.62 Put	Bond Future	651.6900	0.6517	522.3500	0.5224	19.847	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.83 Call	Bond Future	10691.8500	10.6919	11594.0900	11.5941	8.439	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.83 Put	Bond Future	544.6600	0.5447	435.9700	0.4360	19.956	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.23 Call	Bond Future	7686.0300	7.6860	8516.8400	8.5168	10.809	0.0000	0.0000
2025/12/03	2037	05/11/2026	10.23 Put	Bond Future	922.7300	0.9227	742.6100	0.7426	19.520	0.0000	0.0000
2025/12/03	2037	05/11/2026	9.46 Put	Bond Future	1878.3400	1.8783	1530.0200	1.5300	18.544	0.0000	0.0000
2025/12/03	2037	05/11/2026	9.46 Call	Bond Future	4030.4400	4.0304	4693.0500	4.6931	16.440	0.0000	0.0000
2025/12/03	2037	04/02/2027		Bond Future	9.1983	95.7107	9.0347	96.7401	1.779	0.0000	0.0000
2025/12/03	2037	04/02/2027	9.51 Call	Bond Future	4253.4700	4.2535	4903.4000	4.9034	15.280	0.0000	0.0000
2025/12/03	2037	04/02/2027	9.51 Put	Bond Future	2332.8900	2.3329	1953.4600	1.9535	16.264	0.0000	0.0000
2025/12/03	2038	05/02/2026		Bond Future	153.5001	153.5001	155.2422	155.2422	1.135	0.0000	0.0000
2025/12/03	2038	05/02/2026	143.20 Call	Bond Future	10300.1300	10.3001	12042.2300	12.0422	16.913	0.0000	0.0000
2025/12/03	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2038	07/05/2026		Bond Future	156.3135	156.3135	158.0874	158.0874	1.135	0.0000	0.0000
2025/12/03	2038	07/05/2026	144.53 Call	Bond Future	11783.5400	11.7835	13557.4000	13.5574	15.054	0.0000	0.0000
2025/12/03	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2038	06/08/2026		Bond Future	156.9843	156.9843	158.7914	158.7914	1.151	0.0000	0.0000
2025/12/03	2038	06/08/2026	144.72 Call	Bond Future	12264.2600	12.2643	14071.4200	14.0714	14.735	0.0000	0.0000
2025/12/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2038	05/11/2026		Bond Future	159.7558	159.7558	161.5961	161.5961	1.152	0.0000	0.0000
2025/12/03	2038	05/11/2026	146.31 Call	Bond Future	13445.7800	13.4458	15286.1400	15.2861	13.687	0.0000	0.0000
2025/12/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2038	04/02/2027		Bond Future	160.3069	160.3069	162.1806	162.1806	1.169	0.0000	0.0000
2025/12/03	2038	04/02/2027	153.83 Call	Bond Future	6476.9300	6.4769	8350.5900	8.3506	28.928	0.0000	0.0000
2025/12/03	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2040	05/02/2026	9.05 Put	Bond Future	1932.2200	1.9322	1306.3600	1.3064	32.391	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
2025/12/03	2040	05/02/2026	9.05 Call	Bond Future	567.6600	0.5677	946.4600	0.9465	66.730	0.0000	0.0000
2025/12/03	2040	05/02/2026	9.20 Put	Bond Future	1256.9200	1.2569	793.0700	0.7931	36.904	0.0000	0.0000
2025/12/03	2040	05/02/2026	9.20 Call	Bond Future	1055.6400	1.0556	1596.4500	1.5965	51.231	0.0000	0.0000
2025/12/03	2040	05/02/2026		Bond Future	9.2262	98.4868	9.0961	99.4915	1.410	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.49 Call	Bond Future	15368.2000	15.3682	16371.9200	16.3719	6.531	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.49 Put	Bond Future	1.7700	0.0018	0.8300	0.0008	53.107	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.35 Put	Bond Future	36.5800	0.0366	18.2000	0.0182	50.246	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.35 Call	Bond Future	8139.5500	8.1396	9125.8300	9.1258	12.117	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.75 Call	Bond Future	10766.0500	10.7661	11764.6400	11.7646	9.275	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.75 Put	Bond Future	11.7500	0.0118	5.6800	0.0057	51.660	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.15 Call	Bond Future	13297.0200	13.2970	14299.5600	14.2996	7.540	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.15 Put	Bond Future	4.0300	0.0040	1.9100	0.0019	52.605	0.0000	0.0000
2025/12/03	2040	05/02/2026	13.23 Call	Bond Future	24880.1200	24.8801	25884.7800	25.8848	4.038	0.0000	0.0000
2025/12/03	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.82 Put	Bond Future	0.3700	0.0004	0.1600	0.0002	56.757	0.0000	0.0000
2025/12/03	2040	05/02/2026	11.82 Call	Bond Future	17308.2800	17.3083	18312.7300	18.3127	5.803	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.24 Call	Bond Future	7403.4500	7.4035	8383.1400	8.3831	13.233	0.0000	0.0000
2025/12/03	2040	05/02/2026	10.24 Put	Bond Future	50.1200	0.0501	25.1500	0.0252	49.820	0.0000	0.0000
2025/12/03	2040	05/02/2026	9.80 Put	Bond Future	189.6800	0.1897	100.5300	0.1005	47.000	0.0000	0.0000
2025/12/03	2040	05/02/2026	9.80 Call	Bond Future	4452.3600	4.4524	5367.8700	5.3679	20.562	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.53 Call	Bond Future	20652.5600	20.6526	21673.1200	21.6731	4.942	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.53 Put	Bond Future	5.7100	0.0057	3.6400	0.0036	36.252	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.03 Call	Bond Future	17927.5500	17.9276	18943.1600	18.9432	5.665	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.03 Put	Bond Future	21.3600	0.0214	14.3400	0.0143	32.865	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.12 Put	Bond Future	121.1400	0.1211	85.7500	0.0858	29.214	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.12 Call	Bond Future	12654.3300	12.6543	13641.5700	13.6416	7.802	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.22 Call	Bond Future	18977.6500	18.9777	19995.8000	19.9958	5.365	0.0000	0.0000
2025/12/03	2040	07/05/2026	12.22 Put	Bond Future	13.1200	0.0131	8.6400	0.0086	34.146	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.72 Call	Bond Future	16179.0400	16.1790	17187.6500	17.1877	6.234	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.72 Put	Bond Future	45.5400	0.0455	31.5200	0.0315	30.786	0.0000	0.0000
2025/12/03	2040	07/05/2026	10.70 Put	Bond Future	214.6600	0.2147	152.6600	0.1527	28.883	0.0000	0.0000
2025/12/03	2040	07/05/2026	10.70 Call	Bond Future	10087.3600	10.0874	11047.9900	11.0480	9.523	0.0000	0.0000
2025/12/03	2040	07/05/2026		Bond Future	9.2892	100.2682	9.1547	101.2909	1.447	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.67 Call	Bond Future	15893.3400	15.8933	16900.3800	16.9004	6.336	0.0000	0.0000
2025/12/03	2040	07/05/2026	11.67 Put	Bond Future	51.2200	0.0512	35.6300	0.0356	30.437	0.0000	0.0000
2025/12/03	2040	06/08/2026		Bond Future	9.3583	97.5755	9.2190	98.6172	1.488	0.0000	0.0000
2025/12/03	2040	06/08/2026	12.19 Call	Bond Future	18220.3200	18.2203	19242.3400	19.2423	5.609	0.0000	0.0000
2025/12/03	2040	06/08/2026	12.19 Put	Bond Future	78.6600	0.0787	58.9900	0.0590	25.006	0.0000	0.0000
2025/12/03	2040	05/11/2026		Bond Future	9.4277	99.2740	9.2836	100.3347	1.529	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
2025/12/03	2040	05/11/2026	11.06 Call	Bond Future	11564.8000	11.5648	12508.3800	12.5084	8.159	0.0000
2025/12/03	2040	05/11/2026	11.06 Put	Bond Future	616.3300	0.6163	499.2200	0.4992	19.001	0.0000
2025/12/03	2040	05/11/2026	11.27 Call	Bond Future	12743.7300	12.7437	13705.7900	13.7058	7.549	0.0000
2025/12/03	2040	05/11/2026	11.27 Put	Bond Future	517.7300	0.5177	419.1000	0.4191	19.050	0.0000
2025/12/03	2040	05/11/2026	10.67 Call	Bond Future	9366.0200	9.3660	10263.8100	10.2638	9.586	0.0000
2025/12/03	2040	05/11/2026	10.67 Put	Bond Future	865.4200	0.8654	702.5200	0.7025	18.823	0.0000
2025/12/03	2040	05/11/2026	9.91 Put	Bond Future	1753.8900	1.7539	1435.9800	1.4360	18.126	0.0000
2025/12/03	2040	05/11/2026	9.91 Call	Bond Future	5187.1200	5.1871	5929.9000	5.9299	14.320	0.0000
2025/12/03	2040	04/02/2027		Bond Future	9.5089	96.4706	9.3594	97.5506	1.571	0.0000
2025/12/03	2040	04/02/2027	9.93 Call	Bond Future	5275.6200	5.2756	5992.4800	5.9925	13.588	0.0000
2025/12/03	2040	04/02/2027	9.93 Put	Bond Future	2321.3800	2.3214	1958.2500	1.9583	15.643	0.0000
2025/12/03	2043	05/02/2026		Bond Future	118.6966	118.6966	120.2983	120.2983	1.349	0.0000
2025/12/03	2043	05/02/2026	109.66 Call	Bond Future	9036.6585	9.0367	10638.3112	10.6383	17.724	0.0000
2025/12/03	2043	05/02/2026	109.66 Put	Bond Future	0.0285	0.0000	0.0012	0.0000	95.959	0.0000
2025/12/03	2043	07/05/2026		Bond Future	120.8724	120.8724	122.5032	122.5032	1.349	0.0000
2025/12/03	2043	07/05/2026	111.70 Call	Bond Future	9180.7046	9.1807	10805.2342	10.8052	17.695	0.0000
2025/12/03	2043	07/05/2026	111.70 Put	Bond Future	8.3446	0.0083	2.0842	0.0021	75.023	0.0000
2025/12/03	2043	06/08/2026		Bond Future	120.2370	120.2370	121.8983	121.8983	1.382	0.0000
2025/12/03	2043	06/08/2026	110.88 Call	Bond Future	9402.9425	9.4029	11036.4889	11.0365	17.373	0.0000
2025/12/03	2043	06/08/2026	110.88 Put	Bond Future	45.9225	0.0459	18.1489	0.0181	60.479	0.0000
2025/12/03	2043	05/11/2026		Bond Future	122.3589	122.3589	124.0504	124.0504	1.382	0.0000
2025/12/03	2043	05/11/2026	112.84 Call	Bond Future	9626.5411	9.6265	11262.4982	11.2625	16.994	0.0000
2025/12/03	2043	05/11/2026	112.84 Put	Bond Future	107.6811	0.1077	52.0682	0.0521	51.646	0.0000
2025/12/03	2043	04/02/2027		Bond Future	121.5935	121.5935	123.3153	123.3153	1.416	0.0000
2025/12/03	2043	04/02/2027	117.63 Call	Bond Future	5062.5378	5.0625	6396.0769	6.3961	26.341	0.0000
2025/12/03	2043	04/02/2027	117.63 Put	Bond Future	1099.0078	1.0990	710.7769	0.7108	35.326	0.0000
2025/12/03	2044	05/02/2026	10.00 Put	Bond Future	281.9700	0.2820	153.6400	0.1536	45.512	0.0000
2025/12/03	2044	05/02/2026	10.00 Call	Bond Future	4610.3300	4.6103	5637.8000	5.6378	22.286	0.0000
2025/12/03	2044	05/02/2026		Bond Future	9.4512	94.2286	9.3111	95.3844	1.482	0.0000
2025/12/03	2044	05/02/2026	11.56 Call	Bond Future	15080.1900	15.0802	16233.7300	16.2337	7.649	0.0000
2025/12/03	2044	05/02/2026	11.56 Put	Bond Future	4.2800	0.0043	2.0200	0.0020	52.804	0.0000
2025/12/03	2044	05/02/2026	11.25 Call	Bond Future	13117.0400	13.1170	14267.7400	14.2677	8.773	0.0000
2025/12/03	2044	05/02/2026	11.25 Put	Bond Future	9.8700	0.0099	4.7700	0.0048	51.672	0.0000
2025/12/03	2044	05/02/2026	11.50 Call	Bond Future	14706.3500	14.7064	15859.2800	15.8593	7.840	0.0000
2025/12/03	2044	05/02/2026	11.50 Put	Bond Future	5.5100	0.0055	2.6400	0.0026	52.087	0.0000
2025/12/03	2044	05/02/2026	11.45 Call	Bond Future	14392.2900	14.3923	15544.8800	15.5449	8.008	0.0000
2025/12/03	2044	05/02/2026	11.45 Put	Bond Future	6.1700	0.0062	2.9600	0.0030	52.026	0.0000
2025/12/03	2044	05/02/2026	10.90 Put	Bond Future	23.7800	0.0238	11.7100	0.0117	50.757	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/03	2044	05/02/2026	10.90	Call	Bond Future		10813.1800	10.8132		11956.9100	11.9569	10.577	0.0000
2025/12/03	2044	05/02/2026	10.07	Put	Bond Future		230.8100	0.2308		124.2800	0.1243	46.155	0.0000
2025/12/03	2044	05/02/2026	10.07	Call	Bond Future		5089.1700	5.0892		6138.4400	6.1384	20.618	0.0000
2025/12/03	2044	07/05/2026			Bond Future		9.5140	95.9329		9.3695	97.1095	1.518	0.0000
2025/12/03	2044	07/05/2026	11.80	Call	Bond Future		16053.4000	16.0534		17207.3100	17.2073	7.188	0.0000
2025/12/03	2044	07/05/2026	11.80	Put	Bond Future		72.2100	0.0722		49.5900	0.0496	31.325	0.0000
2025/12/03	2044	07/05/2026		Put	Bond Future		5042.8300	5.0428		4213.5800	4.2136	16.444	0.0000
2025/12/03	2044	07/05/2026		Call	Bond Future		975.7700	0.9758		1323.0500	1.3231	35.590	0.0000
2025/12/03	2044	07/05/2026	10.00	Call	Bond Future		4694.2800	4.6943		5610.6700	5.6107	19.521	0.0000
2025/12/03	2044	07/05/2026	10.00	Put	Bond Future		894.0700	0.8941		633.9300	0.6339	29.096	0.0000
2025/12/03	2044	06/08/2026			Bond Future		9.5823	93.2869		9.4331	94.4853	1.557	0.0000
2025/12/03	2044	06/08/2026	12.42	Call	Bond Future		19046.8400	19.0468		20221.6700	20.2217	6.168	0.0000
2025/12/03	2044	06/08/2026	12.42	Put	Bond Future		89.4700	0.0895		65.9500	0.0660	26.288	0.0000
2025/12/03	2044	05/11/2026			Bond Future		9.6503	94.9107		9.4964	96.1307	1.595	0.0000
2025/12/03	2044	05/11/2026	11.34	Call	Bond Future		12654.2300	12.6542		13736.7600	13.7368	8.555	0.0000
2025/12/03	2044	05/11/2026	11.34	Put	Bond Future		716.5100	0.7165		579.0500	0.5791	19.185	0.0000
2025/12/03	2044	04/02/2027			Bond Future		9.7288	92.1576		9.5697	93.3996	1.636	0.0000
2025/12/03	2044	04/02/2027	10.18	Call	Bond Future		5788.1900	5.7882		6627.9300	6.6279	14.508	0.0000
2025/12/03	2044	04/02/2027	10.18	Put	Bond Future		2399.4600	2.3995		1997.2400	1.9972	16.763	0.0000
2025/12/03	2046	05/02/2026			Bond Future		137.5149	137.5149		137.9178	137.9178	0.293	0.0000
2025/12/03	2046	05/02/2026	121.65	Call	Bond Future		15864.8800	15.8649		16267.8400	16.2678	2.540	0.0000
2025/12/03	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2046	07/05/2026			Bond Future		137.7413	137.7413		138.1513	138.1513	0.298	0.0000
2025/12/03	2046	07/05/2026	124.95	Call	Bond Future		12791.3300	12.7913		13201.3400	13.2013	3.205	0.0000
2025/12/03	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2046	06/08/2026			Bond Future		140.2717	140.2717		140.6898	140.6898	0.298	0.0000
2025/12/03	2046	06/08/2026	122.38	Call	Bond Future		17891.6600	17.8917		18309.8200	18.3098	2.337	0.0000
2025/12/03	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2046	05/11/2026			Bond Future		140.4182	140.4182		140.8449	140.8449	0.304	0.0000
2025/12/03	2046	05/11/2026	125.48	Call	Bond Future		14938.1700	14.9382		15364.8500	15.3649	2.856	0.0000
2025/12/03	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2046	04/02/2027			Bond Future		142.8630	142.8630		143.2985	143.2985	0.305	0.0000
2025/12/03	2046	04/02/2027	131.09	Call	Bond Future		11773.0000	11.7730		12208.5100	12.2085	3.699	0.0000
2025/12/03	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2050	05/02/2026			Bond Future		137.8545	137.8545		138.5559	138.5559	0.509	0.0000
2025/12/03	2050	05/02/2026	122.82	Call	Bond Future		15034.4800	15.0345		15735.8900	15.7359	4.665	0.0000
2025/12/03	2050	05/02/2026	122.82	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2025/12/03	2050	07/05/2026			Bond Future		140.3812	140.3812		141.0951	141.0951	0.509	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	
2025/12/03	2050	07/05/2026	124.07 Call	Bond Future	16311.2200	16.3112	17025.1200	17.0251	4.377	0.0000	0.0000
2025/12/03	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2050	06/08/2026		Bond Future	140.5085	140.5085	141.2362	141.2362	0.518	0.0000	0.0000
2025/12/03	2050	06/08/2026	123.27 Call	Bond Future	17238.5300	17.2385	17966.2100	17.9662	4.221	0.0000	0.0000
2025/12/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2050	05/11/2026		Bond Future	142.9891	142.9891	143.7308	143.7308	0.519	0.0000	0.0000
2025/12/03	2050	05/11/2026	123.84 Call	Bond Future	19149.1300	19.1491	19890.7900	19.8908	3.873	0.0000	0.0000
2025/12/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	2050	04/02/2027		Bond Future	142.9926	142.9926	143.7482	143.7482	0.528	0.0000	0.0000
2025/12/03	2050	04/02/2027	132.39 Call	Bond Future	10602.6200	10.6026	11358.2200	11.3582	7.127	0.0000	0.0000
2025/12/03	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	AL37	05/02/2026		Index Future	1255.4350	1255.4350	1260.0410	1260.0410	0.367	0.0000	0.0000
2025/12/03	AL37	07/05/2026		Index Future	1278.1390	1278.1390	1282.8270	1282.8270	0.367	0.0000	0.0000
2025/12/03	AL37	06/08/2026		Index Future	1301.0760	1301.0760	1305.8510	1305.8510	0.367	0.0000	0.0000
2025/12/03	AL37	05/11/2026		Index Future	1324.0290	1324.0290	1328.8910	1328.8910	0.367	0.0000	0.0000
2025/12/03	AL37	04/02/2027		Index Future	1346.8310	1346.8310	1351.7810	1351.7810	0.368	0.0000	0.0000
2025/12/03	AL7T	05/02/2026		Index Future	1606.0020	1606.0020	1619.6490	1619.6490	0.850	0.0000	0.0000
2025/12/03	AL7T	07/05/2026		Index Future	1635.0460	1635.0460	1648.9380	1648.9380	0.850	0.0000	0.0000
2025/12/03	AL7T	06/08/2026		Index Future	1664.3880	1664.3880	1678.5320	1678.5320	0.850	0.0000	0.0000
2025/12/03	AL7T	05/11/2026		Index Future	1693.7510	1693.7510	1708.1480	1708.1480	0.850	0.0000	0.0000
2025/12/03	AL7T	04/02/2027		Index Future	1722.9200	1722.9200	1737.5710	1737.5710	0.850	0.0000	0.0000
2025/12/03	ALBI	05/02/2026		Index Future	1355.0690	1355.0690	1366.1520	1366.1520	0.818	0.0000	0.0000
2025/12/03	ALBI	07/05/2026		Index Future	1379.5750	1379.5750	1390.8570	1390.8570	0.818	0.0000	0.0000
2025/12/03	ALBI	06/08/2026		Index Future	1404.3330	1404.3330	1415.8190	1415.8190	0.818	0.0000	0.0000
2025/12/03	ALBI	05/11/2026		Index Future	1429.1070	1429.1070	1440.8000	1440.8000	0.818	0.0000	0.0000
2025/12/03	ALBI	04/02/2027		Index Future	1453.7190	1453.7190	1465.6170	1465.6170	0.818	0.0000	0.0000
2025/12/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	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
2025/12/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/03	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/03	CI58	31/01/2058		Price Contribution		100.0000	0.0000		100.0000	0.0000	0.0000	0.0000	
2025/12/03	CR33	31/03/2033		Price Contribution		100.0000	0.0000		100.0000	0.0000	0.0000	0.0000	
2025/12/03	CR38	31/03/2038		Price Contribution		100.0000	0.0000		100.0000	0.0000	0.0000	0.0000	
2025/12/03	CS26	02/04/2026		Price Contribution		100.0000	0.0000		100.0000	0.0000	0.0000	0.0000	
2025/12/03	CS33	15/09/2033		Price Contribution		100.0000	0.0000		100.0000	0.0000	0.0000	0.0000	
2025/12/03	ES33	05/02/2026		Bond Future		9.0643	94.6010		8.9171	95.3574	1.624	0.0000	0.0000
2025/12/03	ES33	05/02/2026	11.49 Call	Bond Future		11405.4900	11.4055		12161.9600	12.1620	6.633	0.0000	0.0000
2025/12/03	ES33	05/02/2026	11.49 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES33	07/05/2026		Bond Future		9.1378	92.5411		8.9838	93.3113	1.685	0.0000	0.0000
2025/12/03	ES33	07/05/2026	11.69 Call	Bond Future		11660.6000	11.6606		12430.8000	12.4308	6.605	0.0000	0.0000
2025/12/03	ES33	07/05/2026	11.69 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES33	06/08/2026		Bond Future		9.2184	94.2408		9.0570	95.0256	1.751	0.0000	0.0000
2025/12/03	ES33	06/08/2026	12.02 Call	Bond Future		12372.1100	12.3721		13156.9800	13.1570	6.344	0.0000	0.0000
2025/12/03	ES33	06/08/2026	12.02 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES33	05/11/2026		Bond Future		9.3136	92.1118		9.1442	92.9113	1.819	0.0000	0.0000
2025/12/03	ES33	05/11/2026	10.83 Call	Bond Future		6783.4200	6.7834		7582.8900	7.5829	11.786	0.0000	0.0000
2025/12/03	ES33	05/11/2026	10.83 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES33	04/02/2027		Bond Future		9.4300	93.7129		9.2518	94.5273	1.890	0.0000	0.0000
2025/12/03	ES33	04/02/2027	9.70 Call	Bond Future		1216.3500	1.2164		2030.6900	2.0307	66.949	0.0000	0.0000
2025/12/03	ES33	04/02/2027	9.70 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES42	05/02/2026		Bond Future		9.6565	93.1200		9.5058	94.2668	1.560	0.0000	0.0000
2025/12/03	ES42	05/02/2026	11.85 Call	Bond Future		14520.2800	14.5203		15667.0400	15.6670	7.898	0.0000	0.0000
2025/12/03	ES42	05/02/2026	11.85 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES42	07/05/2026		Bond Future		9.7246	90.5623		9.5690	91.7299	1.600	0.0000	0.0000
2025/12/03	ES42	07/05/2026	12.20 Call	Bond Future		15920.8500	15.9209		17088.4700	17.0885	7.334	0.0000	0.0000
2025/12/03	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES42	06/08/2026		Bond Future		9.7959	92.2251		9.6351	93.4146	1.641	0.0000	0.0000
2025/12/03	ES42	06/08/2026	12.65 Call	Bond Future		17750.7600	17.7508		18940.2900	18.9403	6.701	0.0000	0.0000
2025/12/03	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES42	05/11/2026		Bond Future		9.8738	89.5889		9.7076	90.8002	1.683	0.0000	0.0000
2025/12/03	ES42	05/11/2026	11.66 Call	Bond Future		11624.0600	11.6241		12835.3600	12.8354	10.421	0.0000	0.0000
2025/12/03	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000	
2025/12/03	ES42	04/02/2027		Bond Future		9.9620	91.1442		9.7900	92.3776	1.726	0.0000	0.0000
2025/12/03	ES42	04/02/2027	10.29 Call	Bond Future		2284.3100	2.2843		3517.6500	3.5177	53.992	0.0000	0.0000
2025/12/03	ES42	04/02/2027	10.29 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	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
2025/12/03	GOVI	05/02/2026		GOVI	1330.2180	1330.2180	1340.9160	0.804	0.0000	0.0000
2025/12/03	GOVI	05/02/2026	1,150. Call 00	GOVI	1802180.0000	180.2180	1909160.0000	5.936	0.0000	0.0000
2025/12/03	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	GOVI	07/05/2026		GOVI	1354.2750	1354.2750	1365.1650	0.804	0.0000	0.0000
2025/12/03	GOVI	07/05/2026	1,177. Call 00	GOVI	1772750.0000	177.2750	1881650.0000	6.143	0.0000	0.0000
2025/12/03	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	GOVI	06/08/2026		GOVI	1378.5780	1378.5780	1389.6660	0.804	0.0000	0.0000
2025/12/03	GOVI	06/08/2026	1,189. Call 00	GOVI	1895780.0000	189.5780	2006660.0000	5.849	0.0000	0.0000
2025/12/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	GOVI	05/11/2026		GOVI	1402.8980	1402.8980	1414.1850	0.805	0.0000	0.0000
2025/12/03	GOVI	05/11/2026	1,277. Call 00	GOVI	1258980.0000	125.8980	1371850.0000	8.965	0.0000	0.0000
2025/12/03	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	GOVI	04/02/2027		GOVI	1427.0590	1427.0590	1438.5440	0.805	0.0000	0.0000
2025/12/03	GOVI	04/02/2027	1,369. Call 00	GOVI	580590.0000	58.0590	695440.0000	19.782	0.0000	0.0000
2025/12/03	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/03	I258	05/02/2026		Bond Future	124.2615	124.2615	124.9877	0.584	0.0000	0.0000
2025/12/03	I258	05/02/2026	111.65 Call	Bond Future	12611.5910	12.6116	13337.7164	5.758	0.0000	0.0000
2025/12/03	I258	05/02/2026	111.65 Put	Bond Future	0.1210	0.0001	0.0464	61.685	0.0000	0.0000
2025/12/03	I258	07/05/2026		Bond Future	126.5389	126.5389	127.2784	0.584	0.0000	0.0000
2025/12/03	I258	07/05/2026	113.73 Call	Bond Future	12830.2627	12.8303	13562.7773	5.709	0.0000	0.0000
2025/12/03	I258	07/05/2026	113.73 Put	Bond Future	21.3327	0.0213	14.3773	32.604	0.0000	0.0000
2025/12/03	I258	06/08/2026		Bond Future	126.0079	126.0079	126.7612	0.598	0.0000	0.0000
2025/12/03	I258	06/08/2026	112.95 Call	Bond Future	13161.5506	13.1616	13891.1256	5.543	0.0000	0.0000
2025/12/03	I258	06/08/2026	112.95 Put	Bond Future	103.6106	0.1036	79.9156	22.869	0.0000	0.0000
2025/12/03	I258	05/11/2026		Bond Future	128.2316	128.2316	128.9994	0.599	0.0000	0.0000
2025/12/03	I258	05/11/2026	114.95 Call	Bond Future	13512.2610	13.5123	14237.9813	5.371	0.0000	0.0000
2025/12/03	I258	05/11/2026	114.95 Put	Bond Future	230.6210	0.2306	188.5913	18.225	0.0000	0.0000
2025/12/03	I258	04/02/2027		Bond Future	127.5688	127.5688	128.3507	0.613	0.0000	0.0000
2025/12/03	I258	04/02/2027	118.90 Call	Bond Future	9750.1640	9.7502	10393.3098	6.596	0.0000	0.0000
2025/12/03	I258	04/02/2027	118.90 Put	Bond Future	1081.3840	1.0814	942.6398	12.830	0.0000	0.0000
2025/12/03	IGOV	05/02/2026		Index Future	426.7570	426.7570	429.9890	0.757	0.0000	0.0000
2025/12/03	IGOV	07/05/2026		Index Future	434.5790	434.5790	437.8690	0.757	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	
2025/12/03	IGOV	06/08/2026		Index Future	442.4790	442.4790	445.8300	445.8300	0.757	0.0000	0.0000
2025/12/03	IGOV	05/11/2026		Index Future	450.3850	450.3850	453.7970	453.7970	0.758	0.0000	0.0000
2025/12/03	IGOV	04/02/2027		Index Future	458.2400	458.2400	461.7130	461.7130	0.758	0.0000	0.0000
2025/12/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/03	R033	05/02/2026		Bond Future	8.2118	113.1466	8.0963	113.8004	1.407	0.0000	0.0000
2025/12/03	R033	05/02/2026	10.49 Call	Bond Future	11957.9400	11.9579	12604.7500	12.6048	5.409	0.0000	0.0000
2025/12/03	R033	05/02/2026	10.49 Put	Bond Future	21.1600	0.0212	14.0900	0.0141	33.412	0.0000	0.0000
2025/12/03	R033	07/05/2026		Bond Future	8.2562	110.1503	8.1350	110.8158	1.469	0.0000	0.0000
2025/12/03	R033	07/05/2026	10.38 Call	Bond Future	11090.6000	11.0906	11713.1800	11.7132	5.614	0.0000	0.0000
2025/12/03	R033	07/05/2026	10.38 Put	Bond Future	228.5600	0.2286	185.6200	0.1856	18.787	0.0000	0.0000
2025/12/03	R033	06/08/2026		Bond Future	8.3065	112.1470	8.1788	112.8252	1.537	0.0000	0.0000
2025/12/03	R033	06/08/2026	10.25 Call	Bond Future	10389.6600	10.3897	10975.9600	10.9760	5.643	0.0000	0.0000
2025/12/03	R033	06/08/2026	10.25 Put	Bond Future	696.9000	0.6969	605.0400	0.6050	13.181	0.0000	0.0000
2025/12/03	R033	05/11/2026		Bond Future	8.3676	109.0605	8.2331	109.7513	1.608	0.0000	0.0000
2025/12/03	R033	05/11/2026	9.33 Call	Bond Future	6385.5500	6.3856	6888.8300	6.8888	7.882	0.0000	0.0000
2025/12/03	R033	05/11/2026	9.33 Put	Bond Future	1601.9600	1.6020	1414.4100	1.4144	11.708	0.0000	0.0000
2025/12/03	R033	04/02/2027		Bond Future	8.4459	110.9314	8.3038	111.6352	1.683	0.0000	0.0000
2025/12/03	R033	04/02/2027	8.65 Call	Bond Future	3922.4600	3.9225	4325.4100	4.3254	10.273	0.0000	0.0000
2025/12/03	R033	04/02/2027	8.65 Put	Bond Future	2922.0300	2.9220	2621.1700	2.6212	10.296	0.0000	0.0000
2025/12/03	R035	05/02/2026		Bond Future	8.4904	106.3833	8.3599	107.2134	1.537	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
2025/12/03	R035	05/02/2026	10.79 Call	Bond Future	13289.5400	13.2895	14119.2400	14.1192	6.243	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.79 Put	Bond Future	0.7400	0.0007	0.3300	0.0003	55.405	0.0000	0.0000
2025/12/03	R035	05/02/2026	11.00 Put	Bond Future	0.2400	0.0002	0.1000	0.0001	58.333	0.0000	0.0000
2025/12/03	R035	05/02/2026	11.00 Call	Bond Future	14386.1600	14.3862	15216.1300	15.2161	5.769	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.25 Call	Bond Future	4772.6000	4.7726	5551.8600	5.5519	16.328	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.25 Put	Bond Future	110.9300	0.1109	60.0800	0.0601	45.840	0.0000	0.0000
2025/12/03	R035	05/02/2026	8.85 Put	Bond Future	363.1400	0.3631	211.2500	0.2113	41.827	0.0000	0.0000
2025/12/03	R035	05/02/2026	8.85 Call	Bond Future	2605.4400	2.6054	3283.6600	3.2837	26.031	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.44 Put	Bond Future	3.5500	0.0036	1.7100	0.0017	51.831	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.44 Call	Bond Future	11423.0200	11.4230	12251.2900	12.2513	7.251	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.94 Put	Bond Future	0.3400	0.0003	0.1400	0.0001	58.824	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.94 Call	Bond Future	14074.6400	14.0746	14904.5500	14.9046	5.896	0.0000	0.0000
2025/12/03	R035	05/02/2026	12.44 Call	Bond Future	21442.4100	21.4424	22272.5200	22.2725	3.871	0.0000	0.0000
2025/12/03	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R035	05/02/2026	11.17 Call	Bond Future	15260.9900	15.2610	16091.0400	16.0910	5.439	0.0000	0.0000
2025/12/03	R035	05/02/2026	11.17 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.67 Call	Bond Future	12655.0300	12.6550	13484.4100	13.4844	6.554	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.67 Put	Bond Future	1.3400	0.0013	0.6100	0.0006	54.478	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.17 Put	Bond Future	7.4300	0.0074	3.6400	0.0036	51.009	0.0000	0.0000
2025/12/03	R035	05/02/2026	10.17 Call	Bond Future	9949.1200	9.9491	10775.4400	10.7754	8.305	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.64 Call	Bond Future	6982.2400	6.9822	7795.3900	7.7954	11.646	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.64 Put	Bond Future	35.0100	0.0350	18.0500	0.0181	48.443	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.14 Call	Bond Future	4157.8000	4.1578	4918.8400	4.9188	18.304	0.0000	0.0000
2025/12/03	R035	05/02/2026	9.14 Put	Bond Future	153.7500	0.1538	84.6800	0.0847	44.924	0.0000	0.0000
2025/12/03	R035	05/02/2026	8.64 Put	Bond Future	668.8000	0.6688	409.7900	0.4098	38.728	0.0000	0.0000
2025/12/03	R035	05/02/2026	8.64 Call	Bond Future	1609.5200	1.6095	2180.6200	2.1806	35.483	0.0000	0.0000
2025/12/03	R035	07/05/2026	8.29 Put	Bond Future	2338.0900	2.3381	1814.5800	1.8146	22.390	0.0000	0.0000
2025/12/03	R035	07/05/2026	8.29 Call	Bond Future	800.3500	0.8004	1121.6900	1.1217	40.150	0.0000	0.0000
2025/12/03	R035	07/05/2026	8.79 Put	Bond Future	975.2000	0.9752	710.0700	0.7101	27.187	0.0000	0.0000
2025/12/03	R035	07/05/2026	8.79 Call	Bond Future	2529.6600	2.5297	3109.3800	3.1094	22.917	0.0000	0.0000
2025/12/03	R035	07/05/2026	9.20 Call	Bond Future	4490.2300	4.4902	5193.5000	5.1935	15.662	0.0000	0.0000
2025/12/03	R035	07/05/2026	9.20 Put	Bond Future	489.2200	0.4892	347.6400	0.3476	28.940	0.0000	0.0000
2025/12/03	R035	07/05/2026	10.66 Call	Bond Future	12156.7900	12.1568	12985.4200	12.9854	6.816	0.0000	0.0000
2025/12/03	R035	07/05/2026	10.66 Put	Bond Future	51.9000	0.0519	35.6800	0.0357	31.252	0.0000	0.0000
2025/12/03	R035	07/05/2026	10.16 Call	Bond Future	9539.4400	9.5394	10351.2400	10.3512	8.510	0.0000	0.0000
2025/12/03	R035	07/05/2026	10.16 Put	Bond Future	107.1200	0.1071	74.0700	0.0741	30.853	0.0000	0.0000
2025/12/03	R035	07/05/2026	9.66 Put	Bond Future	234.2900	0.2343	163.9900	0.1640	30.006	0.0000	0.0000
2025/12/03	R035	07/05/2026	9.66 Call	Bond Future	6888.4700	6.8885	7663.0200	7.6630	11.244	0.0000	0.0000
2025/12/03	R035	07/05/2026	10.71 Call	Bond Future	12414.9900	12.4150	13244.6900	13.2447	6.683	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
2025/12/03	R035	07/05/2026	10.71 Put	Bond Future	48.4700	0.0485	33.3200	0.0333	31.256	0.0000
2025/12/03	R035	07/05/2026	10.21 Call	Bond Future	9803.5900	9.8036	10617.7300	10.6177	8.305	0.0000
2025/12/03	R035	07/05/2026	10.21 Put	Bond Future	99.3400	0.0993	68.6300	0.0686	30.914	0.0000
2025/12/03	R035	07/05/2026	9.71 Put	Bond Future	217.1000	0.2171	151.8100	0.1518	30.074	0.0000
2025/12/03	R035	07/05/2026	9.71 Call	Bond Future	7153.9800	7.1540	7933.5400	7.9335	10.897	0.0000
2025/12/03	R035	07/05/2026	10.64 Call	Bond Future	12053.3200	12.0533	12881.5000	12.8815	6.871	0.0000
2025/12/03	R035	07/05/2026	10.64 Put	Bond Future	53.3600	0.0534	36.6900	0.0367	31.241	0.0000
2025/12/03	R035	07/05/2026	10.14 Call	Bond Future	9433.7100	9.4337	10244.5100	10.2445	8.595	0.0000
2025/12/03	R035	07/05/2026	10.14 Put	Bond Future	110.4600	0.1105	76.4100	0.0764	30.826	0.0000
2025/12/03	R035	07/05/2026	9.64 Put	Bond Future	241.6400	0.2416	169.2100	0.1692	29.974	0.0000
2025/12/03	R035	07/05/2026	9.64 Call	Bond Future	6782.4300	6.7824	7554.8500	7.5549	11.389	0.0000
2025/12/03	R035	07/05/2026		Bond Future	8.5362	103.8057	8.4003	104.6505	1.591	0.0000
2025/12/03	R035	07/05/2026	10.86 Call	Bond Future	13180.1800	13.1802	14013.8500	14.0139	6.325	0.0000
2025/12/03	R035	07/05/2026	10.86 Put	Bond Future	34.8000	0.0348	23.6200	0.0236	32.126	0.0000
2025/12/03	R035	06/08/2026	10.22 Call	Bond Future	9541.2100	9.5412	10337.0000	10.3370	8.341	0.0000
2025/12/03	R035	06/08/2026	10.22 Put	Bond Future	273.6900	0.2737	208.7300	0.2087	23.735	0.0000
2025/12/03	R035	06/08/2026	9.72 Call	Bond Future	7040.9100	7.0409	7788.3100	7.7883	10.615	0.0000
2025/12/03	R035	06/08/2026	9.72 Put	Bond Future	490.2800	0.4903	376.9300	0.3769	23.119	0.0000
2025/12/03	R035	06/08/2026	9.22 Put	Bond Future	886.6400	0.8866	688.7300	0.6887	22.321	0.0000
2025/12/03	R035	06/08/2026	9.22 Call	Bond Future	4615.0700	4.6151	5277.9100	5.2779	14.363	0.0000
2025/12/03	R035	06/08/2026	10.13 Call	Bond Future	9089.2900	9.0893	9878.3400	9.8783	8.681	0.0000
2025/12/03	R035	06/08/2026	10.13 Put	Bond Future	303.2400	0.3032	231.5400	0.2315	23.645	0.0000
2025/12/03	R035	06/08/2026	9.63 Call	Bond Future	6594.0400	6.5940	7329.6800	7.3297	11.156	0.0000
2025/12/03	R035	06/08/2026	9.63 Put	Bond Future	543.5000	0.5435	418.3900	0.4184	23.019	0.0000
2025/12/03	R035	06/08/2026	9.13 Put	Bond Future	989.9600	0.9900	771.0200	0.7710	22.116	0.0000
2025/12/03	R035	06/08/2026	9.13 Call	Bond Future	4198.8700	4.1989	4840.6800	4.8407	15.285	0.0000
2025/12/03	R035	06/08/2026		Bond Future	8.5875	105.6876	8.4457	106.5484	1.651	0.0000
2025/12/03	R035	06/08/2026	11.06 Call	Bond Future	13693.7300	13.6937	14532.1800	14.5322	6.123	0.0000
2025/12/03	R035	06/08/2026	11.06 Put	Bond Future	86.8500	0.0869	64.5500	0.0646	25.676	0.0000
2025/12/03	R035	06/08/2026	8.29 Put	Bond Future	2895.4200	2.8954	2367.4900	2.3675	18.233	0.0000
2025/12/03	R035	06/08/2026	8.29 Call	Bond Future	1078.5900	1.0786	1411.4100	1.4114	30.857	0.0000
2025/12/03	R035	06/08/2026	8.79 Put	Bond Future	1517.1300	1.5171	1197.6700	1.1977	21.057	0.0000
2025/12/03	R035	06/08/2026	8.79 Call	Bond Future	2730.7600	2.7308	3272.0500	3.2721	19.822	0.0000
2025/12/03	R035	06/08/2026	9.39 Call	Bond Future	5421.2800	5.4213	6118.5800	6.1186	12.862	0.0000
2025/12/03	R035	06/08/2026	9.39 Put	Bond Future	721.2000	0.7212	557.7500	0.5578	22.664	0.0000
2025/12/03	R035	06/08/2026	9.71 Call	Bond Future	6991.1100	6.9911	7737.2700	7.7373	10.673	0.0000
2025/12/03	R035	06/08/2026	9.71 Put	Bond Future	495.8800	0.4959	381.2900	0.3813	23.108	0.0000
2025/12/03	R035	06/08/2026	9.21 Call	Bond Future	4568.5100	4.5685	5229.1200	5.2291	14.460	0.0000
2025/12/03	R035	06/08/2026	9.21 Put	Bond Future	897.6200	0.8976	697.4800	0.6975	22.297	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
2025/12/03	R035	06/08/2026	8.71 Put	Bond Future	1680.9700	1.6810	1332.5800	1.3326	20.726	0.0000
2025/12/03	R035	06/08/2026	8.71 Call	Bond Future	2417.5100	2.4175	2929.8700	2.9299	21.194	0.0000
2025/12/03	R035	05/11/2026	9.80 Call	Bond Future	7214.3800	7.2144	7947.8500	7.9479	10.167	0.0000
2025/12/03	R035	05/11/2026	9.80 Put	Bond Future	726.3700	0.7264	583.2300	0.5832	19.706	0.0000
2025/12/03	R035	05/11/2026	9.30 Call	Bond Future	4929.6800	4.9297	5579.3700	5.5794	13.179	0.0000
2025/12/03	R035	05/11/2026	9.30 Put	Bond Future	1195.4100	1.1954	968.4900	0.9685	18.983	0.0000
2025/12/03	R035	05/11/2026	8.80 Put	Bond Future	2001.9900	2.0020	1645.3800	1.6454	17.813	0.0000
2025/12/03	R035	05/11/2026	8.80 Call	Bond Future	2877.9400	2.8779	3397.9400	3.3979	18.068	0.0000
2025/12/03	R035	05/11/2026		Bond Future	8.6504	103.0293	8.5024	103.9059	1.711	0.0000
2025/12/03	R035	05/11/2026	10.03 Call	Bond Future	8297.8200	8.2978	9058.9900	9.0590	9.173	0.0000
2025/12/03	R035	05/11/2026	10.03 Put	Bond Future	577.0200	0.5770	461.5800	0.4616	20.006	0.0000
2025/12/03	R035	04/02/2027		Bond Future	8.7284	104.7980	8.5735	105.6907	1.775	0.0000
2025/12/03	R035	04/02/2027	9.02 Call	Bond Future	3706.5000	3.7065	4265.7700	4.2658	15.089	0.0000
2025/12/03	R035	04/02/2027	9.02 Put	Bond Future	2053.4200	2.0534	1719.9900	1.7200	16.238	0.0000
2025/12/03	R038	05/02/2026		Bond Future	9.0177	117.4838	8.8770	118.6131	1.560	0.0000
2025/12/03	R038	05/02/2026	11.44 Call	Bond Future	17199.0800	17.1991	18328.0500	18.3281	6.564	0.0000
2025/12/03	R038	05/02/2026	11.44 Put	Bond Future	0.5200	0.0005	0.2100	0.0002	59.615	0.0000
2025/12/03	R038	07/05/2026		Bond Future	9.0787	114.1248	8.9328	115.2743	1.608	0.0000
2025/12/03	R038	07/05/2026	11.40 Call	Bond Future	16320.5000	16.3205	17454.7300	17.4547	6.950	0.0000
2025/12/03	R038	07/05/2026	11.40 Put	Bond Future	44.9400	0.0449	29.6700	0.0297	33.979	0.0000
2025/12/03	R038	06/08/2026		Bond Future	9.1446	116.1936	8.9930	117.3645	1.658	0.0000
2025/12/03	R038	06/08/2026	11.77 Call	Bond Future	17942.9800	17.9430	19085.6900	19.0857	6.369	0.0000
2025/12/03	R038	06/08/2026	11.77 Put	Bond Future	106.3400	0.1063	78.1400	0.0781	26.519	0.0000
2025/12/03	R038	05/11/2026		Bond Future	9.2182	112.7363	9.0606	113.9286	1.709	0.0000
2025/12/03	R038	05/11/2026	10.72 Call	Bond Future	11160.2600	11.1603	12216.7000	12.2167	9.466	0.0000
2025/12/03	R038	05/11/2026	10.72 Put	Bond Future	629.9000	0.6299	494.0600	0.4941	21.565	0.0000
2025/12/03	R038	04/02/2027		Bond Future	9.3043	114.6699	9.1403	115.8838	1.762	0.0000
2025/12/03	R038	04/02/2027	9.60 Call	Bond Future	4879.7600	4.8798	5642.2500	5.6423	15.626	0.0000
2025/12/03	R038	04/02/2027	9.60 Put	Bond Future	2735.2500	2.7353	2283.7900	2.2838	16.505	0.0000
2025/12/03	R053	05/02/2026		Bond Future	9.2800	127.3348	9.1353	129.0614	1.559	0.0000
2025/12/03	R053	05/02/2026	11.49 Call	Bond Future	22004.6200	22.0046	23729.2300	23.7292	7.837	0.0000
2025/12/03	R053	05/02/2026	11.49 Put	Bond Future	3.6000	0.0036	1.5700	0.0016	56.389	0.0000
2025/12/03	R053	07/05/2026		Bond Future	9.3311	123.7769	9.1822	125.5345	1.596	0.0000
2025/12/03	R053	07/05/2026	11.69 Call	Bond Future	23083.3000	23.0833	24813.5500	24.8136	7.496	0.0000
2025/12/03	R053	07/05/2026	11.69 Put	Bond Future	81.5900	0.0816	54.2200	0.0542	33.546	0.0000
2025/12/03	R053	06/08/2026		Bond Future	9.3852	126.0206	9.2318	127.8107	1.635	0.0000
2025/12/03	R053	06/08/2026	12.28 Call	Bond Future	27022.6000	27.0226	28781.0700	28.7811	6.507	0.0000
2025/12/03	R053	06/08/2026	12.28 Put	Bond Future	113.3200	0.1133	81.6600	0.0817	27.939	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	
2025/12/03	R053	05/11/2026		Bond Future	9.4441	122.3565	9.2860	124.1789	1.674	0.0000	0.0000
2025/12/03	R053	05/11/2026	11.21 Call	Bond Future	18394.4800	18.3945	20044.1500	20.0442	8.968	0.0000	0.0000
2025/12/03	R053	05/11/2026	11.21 Put	Bond Future	813.6800	0.8137	640.9800	0.6410	21.225	0.0000	0.0000
2025/12/03	R053	04/02/2027		Bond Future	9.5111	124.4552	9.3480	126.3103	1.714	0.0000	0.0000
2025/12/03	R053	04/02/2027	9.99 Call	Bond Future	8454.3100	8.4543	9730.7300	9.7307	15.098	0.0000	0.0000
2025/12/03	R053	04/02/2027	9.99 Put	Bond Future	3272.3600	3.2724	2693.6900	2.6937	17.684	0.0000	0.0000
2025/12/03	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/03	R186	05/02/2026	8.43 Call	Bond Future	66.5000	0.0665	65.9900	0.0660	0.767	0.0000	0.0000
2025/12/03	R186	05/02/2026	8.43 Put	Bond Future	66.5000	0.0665	65.9900	0.0660	0.767	0.0000	0.0000
2025/12/03	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/03	R186	07/05/2026	8.69 Call	Bond Future	103.1000	0.1031	102.7700	0.1028	0.320	0.0000	0.0000
2025/12/03	R186	07/05/2026	8.69 Put	Bond Future	103.1000	0.1031	102.7700	0.1028	0.320	0.0000	0.0000
2025/12/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/03	R186	06/08/2026	8.57 Call	Bond Future	88.4700	0.0885	88.2900	0.0883	0.203	0.0000	0.0000
2025/12/03	R186	06/08/2026	8.57 Put	Bond Future	88.4700	0.0885	88.2900	0.0883	0.203	0.0000	0.0000
2025/12/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/03	R186	05/11/2026	8.12 Call	Bond Future	51.2500	0.0513	51.1800	0.0512	0.137	0.0000	0.0000
2025/12/03	R186	05/11/2026	8.12 Put	Bond Future	51.2500	0.0513	51.1800	0.0512	0.137	0.0000	0.0000
2025/12/03	R202	05/02/2026		Bond Future	291.3996	291.3996	291.3873	291.3873	0.004	0.0000	0.0000
2025/12/03	R202	05/02/2026	277.82 Call	Bond Future	13579.5700	13.5796	13567.2800	13.5673	0.091	0.0000	0.0000
2025/12/03	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R202	07/05/2026		Bond Future	296.7405	296.7405	296.7276	296.7276	0.004	0.0000	0.0000
2025/12/03	R202	07/05/2026	277.55 Call	Bond Future	19190.5400	19.1905	19177.6200	19.1776	0.067	0.0000	0.0000
2025/12/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R202	06/08/2026		Bond Future	296.7724	296.7724	296.7606	296.7606	0.004	0.0000	0.0000
2025/12/03	R202	06/08/2026	278.86 Call	Bond Future	17912.4200	17.9124	17900.5600	17.9006	0.066	0.0000	0.0000
2025/12/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R202	05/11/2026		Bond Future	302.0127	302.0127	302.0027	302.0027	0.003	0.0000	0.0000
2025/12/03	R202	05/11/2026	280.46 Call	Bond Future	21552.6700	21.5527	21542.7200	21.5427	0.046	0.0000	0.0000
2025/12/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R202	04/02/2027		Bond Future	301.7720	301.7720	301.7643	301.7643	0.003	0.0000	0.0000
2025/12/03	R202	04/02/2027	294.73 Call	Bond Future	7041.9800	7.0420	7034.2500	7.0343	0.110	0.0000	0.0000
2025/12/03	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R209	05/02/2026		Bond Future	8.7452	85.7223	8.5998	86.5865	1.663	0.0000	0.0000
2025/12/03	R209	05/02/2026	10.93 Call	Bond Future	11712.0000	11.7120	12575.3300	12.5753	7.371	0.0000	0.0000
2025/12/03	R209	05/02/2026	10.93 Put	Bond Future	1.5600	0.0016	0.6800	0.0007	56.410	0.0000	0.0000
2025/12/03	R209	07/05/2026		Bond Future	8.7958	84.1216	8.6452	85.0013	1.713	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	
2025/12/03	R209	07/05/2026	11.07 Call	Bond Future	11994.6200	11.9946	12859.9900	12.8600	7.215	0.0000	0.0000
2025/12/03	R209	07/05/2026	11.07 Put	Bond Future	42.8300	0.0428	28.5500	0.0286	33.341	0.0000	0.0000
2025/12/03	R209	06/08/2026		Bond Future	8.8510	85.6467	8.6947	86.5427	1.766	0.0000	0.0000
2025/12/03	R209	06/08/2026	11.39 Call	Bond Future	13066.4300	13.0664	13939.2100	13.9392	6.680	0.0000	0.0000
2025/12/03	R209	06/08/2026	11.39 Put	Bond Future	86.2400	0.0862	62.9700	0.0630	26.983	0.0000	0.0000
2025/12/03	R209	05/11/2026		Bond Future	8.9136	83.9889	8.7513	84.9012	1.821	0.0000	0.0000
2025/12/03	R209	05/11/2026	10.32 Call	Bond Future	7992.5200	7.9925	8782.4500	8.7825	9.883	0.0000	0.0000
2025/12/03	R209	05/11/2026	10.32 Put	Bond Future	590.6600	0.5907	468.3300	0.4683	20.711	0.0000	0.0000
2025/12/03	R209	04/02/2027		Bond Future	8.9883	85.4306	8.8195	86.3595	1.877	0.0000	0.0000
2025/12/03	R209	04/02/2027	9.28 Call	Bond Future	3477.2300	3.4772	4065.5000	4.0655	16.918	0.0000	0.0000
2025/12/03	R209	04/02/2027	9.28 Put	Bond Future	1901.6200	1.9016	1561.0000	1.5610	17.912	0.0000	0.0000
2025/12/03	R210	05/02/2026		Bond Future	259.0333	259.0333	259.1044	259.1044	0.027	0.0000	0.0000
2025/12/03	R210	05/02/2026	253.10 Call	Bond Future	5933.3400	5.9333	6004.3500	6.0044	1.197	0.0000	0.0000
2025/12/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R210	07/05/2026		Bond Future	260.3033	260.3033	260.3751	260.3751	0.028	0.0000	0.0000
2025/12/03	R210	07/05/2026	255.40 Call	Bond Future	4903.3300	4.9033	4975.1000	4.9751	1.464	0.0000	0.0000
2025/12/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R210	06/08/2026		Bond Future	265.0852	265.0852	265.1597	265.1597	0.028	0.0000	0.0000
2025/12/03	R210	06/08/2026	259.84 Call	Bond Future	5245.2100	5.2452	5319.6700	5.3197	1.420	0.0000	0.0000
2025/12/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R210	05/11/2026		Bond Future	266.2340	266.2340	266.3115	266.3115	0.029	0.0000	0.0000
2025/12/03	R210	05/11/2026	253.33 Call	Bond Future	12903.9900	12.9040	12981.4900	12.9815	0.601	0.0000	0.0000
2025/12/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R210	04/02/2027		Bond Future	270.8707	270.8707	270.9521	270.9521	0.030	0.0000	0.0000
2025/12/03	R210	04/02/2027	266.03 Call	Bond Future	4840.7000	4.8407	4922.1200	4.9221	1.682	0.0000	0.0000
2025/12/03	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	R213	05/02/2026		Bond Future	7.8153	99.7973	7.7148	100.2027	1.286	0.0000	0.0000
2025/12/03	R213	05/02/2026	9.89 Call	Bond Future	7928.4400	7.9284	8333.1800	8.3332	5.105	0.0000	0.0000
2025/12/03	R213	05/02/2026	9.89 Put	Bond Future	1.3300	0.0013	0.7300	0.0007	45.113	0.0000	0.0000
2025/12/03	R213	07/05/2026		Bond Future	7.8433	98.0516	7.7368	98.4640	1.359	0.0000	0.0000
2025/12/03	R213	07/05/2026	9.80 Call	Bond Future	7243.6100	7.2436	7646.3900	7.6464	5.560	0.0000	0.0000
2025/12/03	R213	07/05/2026	9.80 Put	Bond Future	36.7800	0.0368	27.1200	0.0271	26.264	0.0000	0.0000
2025/12/03	R213	06/08/2026		Bond Future	7.8776	99.8294	7.7639	100.2498	1.443	0.0000	0.0000
2025/12/03	R213	06/08/2026	9.69 Call	Bond Future	6535.7600	6.5358	6931.0800	6.9311	6.049	0.0000	0.0000
2025/12/03	R213	06/08/2026	9.69 Put	Bond Future	122.4900	0.1225	97.4000	0.0974	20.483	0.0000	0.0000
2025/12/03	R213	05/11/2026		Bond Future	7.9302	98.0200	7.8087	98.4485	1.533	0.0000	0.0000
2025/12/03	R213	05/11/2026	8.75 Call	Bond Future	3396.6500	3.3967	3730.1200	3.7301	9.818	0.0000	0.0000
2025/12/03	R213	05/11/2026	8.75 Put	Bond Future	566.0500	0.5661	471.0000	0.4710	16.792	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
2025/12/03	R213	04/02/2027		Bond Future	8.0056	99.7035	7.8749	100.1403	1.633	0.0000
2025/12/03	R213	04/02/2027	8.14 Call	Bond Future	1755.8600	1.7559	2006.0200	2.0060	14.247	0.0000
2025/12/03	R213	04/02/2027	8.14 Put	Bond Future	1309.2800	1.3093	1122.5700	1.1226	14.261	0.0000
2025/12/03	R214	05/02/2026		Bond Future	9.2600	80.7467	9.1098	81.7682	1.622	0.0000
2025/12/03	R214	05/02/2026	11.26 Call	Bond Future	11974.6200	11.9746	12994.4000	12.9944	8.516	0.0000
2025/12/03	R214	05/02/2026	11.26 Put	Bond Future	3.0000	0.0030	1.2800	0.0013	57.333	0.0000
2025/12/03	R214	07/05/2026		Bond Future	9.3142	78.9101	9.1594	79.9499	1.661	0.0000
2025/12/03	R214	07/05/2026	11.53 Call	Bond Future	13029.3000	13.0293	14048.4000	14.0484	7.822	0.0000
2025/12/03	R214	07/05/2026	11.53 Put	Bond Future	62.6400	0.0626	41.9200	0.0419	33.078	0.0000
2025/12/03	R214	06/08/2026		Bond Future	9.3727	80.3408	9.2131	81.3999	1.703	0.0000
2025/12/03	R214	06/08/2026	11.97 Call	Bond Future	14817.5800	14.8176	15848.8800	15.8489	6.960	0.0000
2025/12/03	R214	06/08/2026	11.97 Put	Bond Future	102.6200	0.1026	74.8400	0.0748	27.071	0.0000
2025/12/03	R214	05/11/2026		Bond Future	9.4389	78.4451	9.2742	79.5232	1.745	0.0000
2025/12/03	R214	05/11/2026	10.97 Call	Bond Future	9752.4200	9.7524	10696.2100	10.6962	9.677	0.0000
2025/12/03	R214	05/11/2026	10.97 Put	Bond Future	658.4600	0.6585	524.1100	0.5241	20.404	0.0000
2025/12/03	R214	04/02/2027		Bond Future	9.5158	79.7919	9.3456	80.8894	1.788	0.0000
2025/12/03	R214	04/02/2027	9.90 Call	Bond Future	4503.1600	4.5032	5227.5800	5.2276	16.087	0.0000
2025/12/03	R214	04/02/2027	9.90 Put	Bond Future	2102.7900	2.1028	1729.7100	1.7297	17.742	0.0000
2025/12/03	R248	05/02/2026	8.90 Put	Bond Future	4879.3000	4.8793	3681.9900	3.6820	24.539	0.0000
2025/12/03	R248	05/02/2026	8.90 Call	Bond Future	93.9300	0.0939	226.2900	0.2263	140.913	0.0000
2025/12/03	R248	05/02/2026	9.40 Put	Bond Future	1496.3500	1.4964	897.5800	0.8976	40.015	0.0000
2025/12/03	R248	05/02/2026	9.40 Call	Bond Future	1275.7200	1.2757	2006.6200	2.0066	57.293	0.0000
2025/12/03	R248	05/02/2026	9.90 Call	Bond Future	4363.8200	4.3638	5524.4300	5.5244	26.596	0.0000
2025/12/03	R248	05/02/2026	9.90 Put	Bond Future	349.9700	0.3500	180.9100	0.1809	48.307	0.0000
2025/12/03	R248	05/02/2026		Bond Future	9.4252	97.7077	9.2750	99.0373	1.593	0.0000
2025/12/03	R248	05/02/2026	11.46 Call	Bond Future	15405.8600	15.4059	16732.3800	16.7324	8.610	0.0000
2025/12/03	R248	05/02/2026	11.46 Put	Bond Future	5.7200	0.0057	2.5700	0.0026	55.070	0.0000
2025/12/03	R248	05/02/2026	9.50 Put	Bond Future	1124.0000	1.1240	647.9500	0.6480	42.353	0.0000
2025/12/03	R248	05/02/2026	9.50 Call	Bond Future	1775.7400	1.7757	2629.3600	2.6294	48.071	0.0000
2025/12/03	R248	05/02/2026	10.00 Put	Bond Future	261.9600	0.2620	132.9100	0.1329	49.263	0.0000
2025/12/03	R248	05/02/2026	10.00 Call	Bond Future	5085.6300	5.0856	6286.2500	6.2863	23.608	0.0000
2025/12/03	R248	05/02/2026	10.48 Call	Bond Future	8617.8300	8.6178	9911.7700	9.9118	15.015	0.0000
2025/12/03	R248	05/02/2026	10.48 Put	Bond Future	68.2700	0.0683	32.5400	0.0325	52.336	0.0000
2025/12/03	R248	05/02/2026	9.65 Put	Bond Future	728.1100	0.7281	400.1100	0.4001	45.048	0.0000
2025/12/03	R248	05/02/2026	9.65 Call	Bond Future	2664.1600	2.6642	3665.8300	3.6658	37.598	0.0000
2025/12/03	R248	07/05/2026		Bond Future	9.4796	95.0365	9.3251	96.3900	1.630	0.0000
2025/12/03	R248	07/05/2026	11.72 Call	Bond Future	16636.5600	16.6366	17963.2700	17.9633	7.975	0.0000
2025/12/03	R248	07/05/2026	11.72 Put	Bond Future	80.3400	0.0803	53.5400	0.0535	33.358	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
2025/12/03	R248	06/08/2026		Bond Future	9.5382	96.7595	9.3790	98.1380	1.669	0.0000	0.0000	
2025/12/03	R248	06/08/2026	12.37 Call	Bond Future	20008.0500	20.0081	21359.1500	21.3592	6.753	0.0000	0.0000	
2025/12/03	R248	06/08/2026	12.37 Put	Bond Future	97.7400	0.0977	70.3300	0.0703	28.044	0.0000	0.0000	
2025/12/03	R248	05/11/2026		Bond Future	9.6035	94.0088	9.4394	95.4122	1.709	0.0000	0.0000	
2025/12/03	R248	05/11/2026	11.31 Call	Bond Future	13502.4800	13.5025	14756.2900	14.7563	9.286	0.0000	0.0000	
2025/12/03	R248	05/11/2026	11.31 Put	Bond Future	718.4300	0.7184	568.8400	0.5688	20.822	0.0000	0.0000	
2025/12/03	R248	04/02/2027		Bond Future	9.6787	95.6223	9.5093	97.0508	1.751	0.0000	0.0000	
2025/12/03	R248	04/02/2027	10.11 Call	Bond Future	6011.1600	6.0112	6977.8500	6.9779	16.082	0.0000	0.0000	
2025/12/03	R248	04/02/2027	10.11 Put	Bond Future	2529.1000	2.5291	2067.2800	2.0673	18.260	0.0000	0.0000	
2025/12/03	R2R9	05/02/2026		Bond Future	9.1943	108.7165	9.0537	109.8231	1.529	0.0000	0.0000	
2025/12/03	R2R9	05/02/2026	102.99 Call	Bond Future	95725.9700	95.7260	96832.5200	96.8325	1.156	0.0000	0.0000	
2025/12/03	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R2R9	07/05/2026		Bond Future	9.2577	105.7041	9.1121	106.8305	1.573	0.0000	0.0000	
2025/12/03	R2R9	07/05/2026	99.91 Call	Bond Future	94854.4000	94.8544	95980.7600	95.9808	1.187	0.0000	0.0000	
2025/12/03	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R2R9	06/08/2026		Bond Future	9.3259	107.6202	9.1749	108.7676	1.619	0.0000	0.0000	
2025/12/03	R2R9	06/08/2026	101.74 Call	Bond Future	94500.6900	94.5007	95648.1200	95.6481	1.214	0.0000	0.0000	
2025/12/03	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R2R9	05/11/2026		Bond Future	9.4012	104.5177	9.2446	105.6859	1.665	0.0000	0.0000	
2025/12/03	R2R9	05/11/2026	98.56 Call	Bond Future	93547.6700	93.5477	94715.8800	94.7159	1.249	0.0000	0.0000	
2025/12/03	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R2R9	04/02/2027		Bond Future	9.4883	106.3105	9.3258	107.4999	1.713	0.0000	0.0000	
2025/12/03	R2R9	04/02/2027	9.89 Call	Bond Future	5126.6100	5.1266	5916.5300	5.9165	15.408	0.0000	0.0000	
2025/12/03	R2R9	04/02/2027	9.89 Put	Bond Future	2268.6700	2.2687	1869.2200	1.8692	17.607	0.0000	0.0000	
2025/12/03	R4R2	05/02/2026		Bond Future	9.3281	110.2576	9.1878	111.4838	1.504	0.0000	0.0000	
2025/12/03	R4R2	05/02/2026	103.43 Call	Bond Future	96982.3000	96.9823	98208.5200	98.2085	1.264	0.0000	0.0000	
2025/12/03	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R4R2	07/05/2026		Bond Future	9.3900	107.1470	9.2450	108.3952	1.544	0.0000	0.0000	
2025/12/03	R4R2	07/05/2026	100.23 Call	Bond Future	96057.9000	96.0579	97306.0700	97.3061	1.299	0.0000	0.0000	
2025/12/03	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R4R2	06/08/2026		Bond Future	9.4561	109.0893	9.3062	110.3607	1.585	0.0000	0.0000	
2025/12/03	R4R2	06/08/2026	102.06 Call	Bond Future	95672.0200	95.6720	96943.3800	96.9434	1.329	0.0000	0.0000	
2025/12/03	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R4R2	05/11/2026		Bond Future	9.5284	105.8864	9.3733	107.1807	1.627	0.0000	0.0000	
2025/12/03	R4R2	05/11/2026	98.76 Call	Bond Future	94663.7700	94.6638	95958.1200	95.9581	1.367	0.0000	0.0000	
2025/12/03	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/03	R4R2	04/02/2027		Bond Future	9.6113	107.7025	9.4507	109.0202	1.671	0.0000	0.0000	
2025/12/03	R4R2	04/02/2027	10.13 Call	Bond Future	6276.3700	6.2764	7198.0000	7.1980	14.684	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
2025/12/03	R4R2	04/02/2027	10.13 Put	Bond Future	2182.2400	2.1822	1786.1900	1.7862	18.149	0.0000	0.0000
2025/12/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/03	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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