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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2025 TO 04/12/2025

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
2025/12/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	2029	05/02/2026		Bond Future	144.9887	144.9887	145.2595	145.2595	0.187	0.0000
2025/12/04	2029	05/02/2026	140.11 Call	Bond Future	4878.6500	4.8787	5149.5000	5.1495	5.552	0.0000
2025/12/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/04	2029	07/05/2026		Bond Future	146.1858	146.1858	146.4615	146.4615	0.189	0.0000
2025/12/04	2029	07/05/2026	141.82 Call	Bond Future	4365.7800	4.3658	4641.5400	4.6415	6.316	0.0000
2025/12/04	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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1,850
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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	
2025/12/04	2029	06/08/2026			Bond Future	148.8722	148.8722	149.1533	149.1533	0.189	0.0000	0.0000
2025/12/04	2029	06/08/2026	144.10 Call		Bond Future	4772.1600	4.7722	5053.2500	5.0533	5.890	0.0000	0.0000
2025/12/04	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2029	05/11/2026			Bond Future	150.0194	150.0194	150.3059	150.3059	0.191	0.0000	0.0000
2025/12/04	2029	05/11/2026	147.56 Call		Bond Future	2459.4200	2.4594	2745.8700	2.7459	11.647	0.0000	0.0000
2025/12/04	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2029	04/02/2027			Bond Future	152.6343	152.6343	152.9262	152.9262	0.191	0.0000	0.0000
2025/12/04	2029	04/02/2027	149.72 Call		Bond Future	2914.2700	2.9143	3206.1900	3.2062	10.017	0.0000	0.0000
2025/12/04	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2030	05/02/2026			Bond Future	7.5048	101.8913	7.4888	101.9461	0.213	0.0000	0.0000
2025/12/04	2030	05/02/2026	9.49 Call		Bond Future	6513.2100	6.5132	6567.8300	6.5678	0.839	0.0000	0.0000
2025/12/04	2030	05/02/2026	9.49 Put		Bond Future	0.7400	0.0007	0.6200	0.0006	16.216	0.0000	0.0000
2025/12/04	2030	07/05/2026			Bond Future	7.5240	103.7341	7.5068	103.7897	0.229	0.0000	0.0000
2025/12/04	2030	07/05/2026	9.39 Call		Bond Future	5840.9500	5.8410	5894.4100	5.8944	0.915	0.0000	0.0000
2025/12/04	2030	07/05/2026	9.39 Put		Bond Future	34.3700	0.0344	32.2000	0.0322	6.314	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.21 Put		Bond Future	1328.0800	1.3281	1286.6300	1.2866	3.121	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.21 Call		Bond Future	308.9700	0.3090	323.1500	0.3232	4.589	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.71 Put		Bond Future	570.3500	0.5704	546.7100	0.5467	4.145	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.71 Call		Bond Future	1168.2200	1.1682	1200.2100	1.2002	2.738	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.92 Call		Bond Future	1666.8400	1.6668	1704.5800	1.7046	2.264	0.0000	0.0000
2025/12/04	2030	07/05/2026	7.92 Put		Bond Future	399.1700	0.3992	381.2800	0.3813	4.482	0.0000	0.0000
2025/12/04	2030	06/08/2026	7.21 Put		Bond Future	1433.4800	1.4335	1393.0100	1.3930	2.823	0.0000	0.0000
2025/12/04	2030	06/08/2026	7.21 Call		Bond Future	396.8500	0.3969	413.2100	0.4132	4.122	0.0000	0.0000
2025/12/04	2030	06/08/2026	7.71 Put		Bond Future	722.3900	0.7224	697.2200	0.6972	3.484	0.0000	0.0000
2025/12/04	2030	06/08/2026	7.71 Call		Bond Future	1204.2400	1.2042	1235.9000	1.2359	2.629	0.0000	0.0000
2025/12/04	2030	06/08/2026	8.06 Call		Bond Future	1985.1500	1.9852	2024.7200	2.0247	1.993	0.0000	0.0000
2025/12/04	2030	06/08/2026	8.06 Put		Bond Future	456.8400	0.4568	439.5800	0.4396	3.778	0.0000	0.0000
2025/12/04	2030	06/08/2026			Bond Future	7.5503	101.6060	7.5316	101.6628	0.249	0.0000	0.0000
2025/12/04	2030	06/08/2026	9.22 Call		Bond Future	5009.1300	5.0091	5061.1600	5.0612	1.039	0.0000	0.0000
2025/12/04	2030	06/08/2026	9.22 Put		Bond Future	106.8500	0.1069	102.0500	0.1021	4.492	0.0000	0.0000
2025/12/04	2030	05/11/2026			Bond Future	7.5815	103.3760	7.5610	103.4341	0.270	0.0000	0.0000
2025/12/04	2030	05/11/2026	8.39 Call		Bond Future	2703.9000	2.7039	2747.1900	2.7472	1.601	0.0000	0.0000
2025/12/04	2030	05/11/2026	8.39 Put		Bond Future	443.2900	0.4433	428.4600	0.4285	3.345	0.0000	0.0000
2025/12/04	2030	04/02/2027			Bond Future	7.6369	101.1457	7.6143	101.2051	0.295	0.0000	0.0000
2025/12/04	2030	04/02/2027	7.82 Call		Bond Future	1436.3000	1.4363	1469.0600	1.4691	2.281	0.0000	0.0000
2025/12/04	2030	04/02/2027	7.82 Put		Bond Future	955.6000	0.9556	928.9400	0.9289	2.790	0.0000	0.0000
2025/12/04	2031	05/02/2026			Bond Future	112.9106	112.9106	113.0125	113.0125	0.090	0.0000	0.0000
2025/12/04	2031	05/02/2026	111.76 Call		Bond Future	1204.5600	1.2046	1294.4800	1.2945	7.465	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
2025/12/04	2031	05/02/2026	111.76 Put	Bond Future	53.9400	0.0539	42.0000	0.0420	22.136	0.0000
2025/12/04	2031	07/05/2026		Bond Future	114.9800	114.9800	115.0837	115.0837	0.090	0.0000
2025/12/04	2031	07/05/2026	113.84 Call	Bond Future	1315.3500	1.3154	1396.7900	1.3968	6.192	0.0000
2025/12/04	2031	07/05/2026	113.84 Put	Bond Future	175.3400	0.1753	153.1100	0.1531	12.678	0.0000
2025/12/04	2031	06/08/2026		Bond Future	114.6684	114.6684	114.7742	114.7742	0.092	0.0000
2025/12/04	2031	06/08/2026	113.81 Call	Bond Future	1214.3700	1.2144	1287.1800	1.2872	5.996	0.0000
2025/12/04	2031	06/08/2026	113.81 Put	Bond Future	355.9400	0.3559	322.9700	0.3230	9.263	0.0000
2025/12/04	2031	05/11/2026		Bond Future	116.6932	116.6932	116.8011	116.8011	0.093	0.0000
2025/12/04	2031	05/11/2026	111.49 Call	Bond Future	5205.1100	5.2051	5312.7100	5.3127	2.067	0.0000
2025/12/04	2031	05/11/2026	111.49 Put	Bond Future	1.9500	0.0020	1.6000	0.0016	17.949	0.0000
2025/12/04	2031	04/02/2027		Bond Future	116.2677	116.2677	116.3779	116.3779	0.095	0.0000
2025/12/04	2031	04/02/2027	116.18 Call	Bond Future	898.1000	0.8981	955.5200	0.9555	6.393	0.0000
2025/12/04	2031	04/02/2027	116.18 Put	Bond Future	810.4200	0.8104	757.6600	0.7577	6.510	0.0000
2025/12/04	2032	05/02/2026		Bond Future	7.9226	104.5656	7.8962	104.6931	0.333	0.0000
2025/12/04	2032	05/02/2026	10.16 Call	Bond Future	10135.7600	10.1358	10263.1400	10.2631	1.257	0.0000
2025/12/04	2032	05/02/2026	10.16 Put	Bond Future	0.6200	0.0006	0.4800	0.0005	22.581	0.0000
2025/12/04	2032	07/05/2026		Bond Future	7.9551	102.2972	7.9274	102.4270	0.349	0.0000
2025/12/04	2032	07/05/2026	10.14 Call	Bond Future	9621.1800	9.6212	9748.4000	9.7484	1.322	0.0000
2025/12/04	2032	07/05/2026	10.14 Put	Bond Future	27.5100	0.0275	24.9300	0.0249	9.378	0.0000
2025/12/04	2032	06/08/2026		Bond Future	7.9930	104.1522	7.9637	104.2845	0.368	0.0000
2025/12/04	2032	06/08/2026	10.12 Call	Bond Future	9131.4100	9.1314	9257.3300	9.2573	1.379	0.0000
2025/12/04	2032	06/08/2026	10.12 Put	Bond Future	96.6100	0.0966	90.2300	0.0902	6.604	0.0000
2025/12/04	2032	05/11/2026		Bond Future	8.0422	101.8094	8.0111	101.9443	0.387	0.0000
2025/12/04	2032	05/11/2026	9.16 Call	Bond Future	5185.8600	5.1859	5296.2100	5.2962	2.128	0.0000
2025/12/04	2032	05/11/2026	9.16 Put	Bond Future	486.9800	0.4870	462.4600	0.4625	5.035	0.0000
2025/12/04	2032	04/02/2027		Bond Future	8.1092	103.5576	8.0761	103.6952	0.408	0.0000
2025/12/04	2032	04/02/2027	8.48 Call	Bond Future	2793.7000	2.7937	2879.2700	2.8793	3.063	0.0000
2025/12/04	2032	04/02/2027	8.48 Put	Bond Future	1268.6900	1.2687	1216.7000	1.2167	4.098	0.0000
2025/12/04	2033	05/02/2026		Bond Future	141.7310	141.7310	141.9616	141.9616	0.163	0.0000
2025/12/04	2033	05/02/2026	132.88 Call	Bond Future	8850.9500	8.8510	9081.6000	9.0816	2.606	0.0000
2025/12/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/04	2033	07/05/2026		Bond Future	142.7660	142.7660	143.0009	143.0009	0.165	0.0000
2025/12/04	2033	07/05/2026	135.16 Call	Bond Future	7606.0400	7.6060	7840.9300	7.8409	3.088	0.0000
2025/12/04	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/04	2033	06/08/2026		Bond Future	145.3897	145.3897	145.6290	145.6290	0.165	0.0000
2025/12/04	2033	06/08/2026	134.25 Call	Bond Future	11139.6600	11.1397	11379.0400	11.3790	2.149	0.0000
2025/12/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/04	2033	05/11/2026		Bond Future	146.3722	146.3722	146.6161	146.6161	0.167	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	
2025/12/04	2033	05/11/2026	137.26 Call	Bond Future	9112.1500	9.1122	9356.1400	2.678	0.0000	0.0000	
2025/12/04	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/04	2033	04/02/2027		Bond Future	148.9236	148.9236	149.1723	0.167	0.0000	0.0000	
2025/12/04	2033	04/02/2027	142.71 Call	Bond Future	6213.5800	6.2136	6462.2900	4.003	0.0000	0.0000	
2025/12/04	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/04	2037	05/02/2026		Bond Future	8.7833	98.2604	8.7776	98.2997	0.065	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.20 Call	Bond Future	14847.2700	14.8473	14886.5100	14.8865	0.264	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.20 Put	Bond Future	0.5700	0.0006	0.4900	0.0005	14.035	0.0000	0.0000
2025/12/04	2037	05/02/2026	12.27 Call	Bond Future	20439.1400	20.4391	20478.4600	20.4785	0.192	0.0000	0.0000
2025/12/04	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/04	2037	05/02/2026	10.90 Put	Bond Future	1.9600	0.0020	1.7400	0.0017	11.224	0.0000	0.0000
2025/12/04	2037	05/02/2026	10.90 Call	Bond Future	13180.5100	13.1805	13219.6100	13.2196	0.297	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.86 Call	Bond Future	18360.0500	18.3601	18399.3700	18.3994	0.214	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.36 Call	Bond Future	15718.1300	15.7181	15757.4100	15.7574	0.250	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.36 Put	Bond Future	0.2500	0.0003	0.2100	0.0002	16.000	0.0000	0.0000
2025/12/04	2037	05/02/2026	10.65 Put	Bond Future	3.7900	0.0038	3.4000	0.0034	10.290	0.0000	0.0000
2025/12/04	2037	05/02/2026	10.65 Call	Bond Future	11756.7800	11.7568	11795.7100	11.7957	0.331	0.0000	0.0000
2025/12/04	2037	05/02/2026	12.73 Call	Bond Future	22682.2700	22.6823	22721.5900	22.7216	0.173	0.0000	0.0000
2025/12/04	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/04	2037	05/02/2026	11.40 Put	Bond Future	0.2000	0.0002	0.1700	0.0002	15.000	0.0000	0.0000
2025/12/04	2037	05/02/2026	11.40 Call	Bond Future	15933.9000	15.9339	15973.1900	15.9732	0.247	0.0000	0.0000
2025/12/04	2037	05/02/2026	9.65 Call	Bond Future	5780.8600	5.7809	5815.6900	5.8157	0.603	0.0000	0.0000
2025/12/04	2037	05/02/2026	9.65 Put	Bond Future	70.1500	0.0702	65.6600	0.0657	6.401	0.0000	0.0000
2025/12/04	2037	05/02/2026	10.10 Call	Bond Future	8517.3900	8.5174	8555.1900	8.5552	0.444	0.0000	0.0000
2025/12/04	2037	05/02/2026	10.10 Put	Bond Future	18.4400	0.0184	16.9200	0.0169	8.243	0.0000	0.0000
2025/12/04	2037	07/05/2026	9.00 Put	Bond Future	1310.3700	1.3104	1288.9400	1.2889	1.635	0.0000	0.0000
2025/12/04	2037	07/05/2026	9.00 Call	Bond Future	2393.0200	2.3930	2411.6000	2.4116	0.776	0.0000	0.0000
2025/12/04	2037	07/05/2026	9.49 Put	Bond Future	593.6000	0.5936	581.0500	0.5811	2.114	0.0000	0.0000
2025/12/04	2037	07/05/2026	9.49 Call	Bond Future	4855.1200	4.8551	4882.5800	4.8826	0.566	0.0000	0.0000
2025/12/04	2037	07/05/2026	10.06 Call	Bond Future	8035.4300	8.0354	8068.8900	8.0689	0.416	0.0000	0.0000
2025/12/04	2037	07/05/2026	10.06 Put	Bond Future	250.9100	0.2509	244.3600	0.2444	2.610	0.0000	0.0000
2025/12/04	2037	07/05/2026	12.40 Call	Bond Future	20491.3100	20.4913	20531.2300	20.5312	0.195	0.0000	0.0000
2025/12/04	2037	07/05/2026	12.40 Put	Bond Future	1.5000	0.0015	1.4100	0.0014	6.000	0.0000	0.0000
2025/12/04	2037	07/05/2026	10.95 Put	Bond Future	72.0200	0.0720	69.6300	0.0696	3.319	0.0000	0.0000
2025/12/04	2037	07/05/2026	10.95 Call	Bond Future	13005.5500	13.0056	13043.1700	13.0432	0.289	0.0000	0.0000
2025/12/04	2037	07/05/2026		Bond Future	8.8380	100.0375	8.8321	100.0775	0.067	0.0000	0.0000
2025/12/04	2037	07/05/2026	11.32 Call	Bond Future	14986.7500	14.9868	15025.5600	15.0256	0.259	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/04	2037	07/05/2026	11.32 Put			Bond Future	31.1800	0.0312	29.9800	0.0300	3.849	0.0000	0.0000
2025/12/04	2037	06/08/2026	11.30 Call			Bond Future	14395.6700	14.3957	14433.5700	14.4336	0.263	0.0000	0.0000
2025/12/04	2037	06/08/2026	11.30 Put			Bond Future	136.4200	0.1364	133.4600	0.1335	2.170	0.0000	0.0000
2025/12/04	2037	06/08/2026	10.70 Call			Bond Future	11232.4500	11.2325	11268.3200	11.2683	0.319	0.0000	0.0000
2025/12/04	2037	06/08/2026	10.70 Put			Bond Future	255.9000	0.2559	250.9100	0.2509	1.950	0.0000	0.0000
2025/12/04	2037	06/08/2026	10.02 Put			Bond Future	534.8700	0.5349	525.8300	0.5258	1.690	0.0000	0.0000
2025/12/04	2037	06/08/2026	10.02 Call			Bond Future	7573.8300	7.5738	7605.6500	7.6057	0.420	0.0000	0.0000
2025/12/04	2037	06/08/2026				Bond Future	8.8988	97.5917	8.8926	97.6326	0.070	0.0000	0.0000
2025/12/04	2037	06/08/2026	11.71 Call			Bond Future	16468.9200	16.4689	16508.1600	16.5082	0.238	0.0000	0.0000
2025/12/04	2037	06/08/2026	11.71 Put			Bond Future	64.1600	0.0642	62.5400	0.0625	2.525	0.0000	0.0000
2025/12/04	2037	05/11/2026				Bond Future	8.9605	99.2914	8.9540	99.3333	0.072	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.62 Call			Bond Future	10516.1700	10.5162	10550.7500	10.5508	0.329	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.62 Put			Bond Future	522.3500	0.5224	515.0300	0.5150	1.401	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.83 Call			Bond Future	11594.0900	11.5941	11629.6700	11.6297	0.307	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.83 Put			Bond Future	435.9700	0.4360	429.6500	0.4297	1.450	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.23 Call			Bond Future	8516.8400	8.5168	8549.0200	8.5490	0.378	0.0000	0.0000
2025/12/04	2037	05/11/2026	10.23 Put			Bond Future	742.6100	0.7426	732.8900	0.7329	1.309	0.0000	0.0000
2025/12/04	2037	05/11/2026	9.46 Put			Bond Future	1530.0200	1.5300	1513.0500	1.5131	1.109	0.0000	0.0000
2025/12/04	2037	05/11/2026	9.46 Call			Bond Future	4693.0500	4.6931	4717.9800	4.7180	0.531	0.0000	0.0000
2025/12/04	2037	04/02/2027				Bond Future	9.0347	96.7401	9.0279	96.7830	0.075	0.0000	0.0000
2025/12/04	2037	04/02/2027	9.51 Call			Bond Future	4903.4000	4.9034	4928.1800	4.9282	0.505	0.0000	0.0000
2025/12/04	2037	04/02/2027	9.51 Put			Bond Future	1953.4600	1.9535	1935.3400	1.9353	0.928	0.0000	0.0000
2025/12/04	2038	05/02/2026				Bond Future	155.2422	155.2422	156.4442	156.4442	0.774	0.0000	0.0000
2025/12/04	2038	05/02/2026	143.20 Call			Bond Future	12042.2300	12.0422	13244.2300	13.2442	9.982	0.0000	0.0000
2025/12/04	2038	05/02/2026	143.20 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2038	07/05/2026				Bond Future	158.0874	158.0874	159.3113	159.3113	0.774	0.0000	0.0000
2025/12/04	2038	07/05/2026	144.53 Call			Bond Future	13557.4000	13.5574	14781.3100	14.7813	9.028	0.0000	0.0000
2025/12/04	2038	07/05/2026	144.53 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2038	06/08/2026				Bond Future	158.7914	158.7914	160.0381	160.0381	0.785	0.0000	0.0000
2025/12/04	2038	06/08/2026	144.72 Call			Bond Future	14071.4200	14.0714	15318.1000	15.3181	8.860	0.0000	0.0000
2025/12/04	2038	06/08/2026	144.72 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2038	05/11/2026				Bond Future	161.5961	161.5961	162.8652	162.8652	0.785	0.0000	0.0000
2025/12/04	2038	05/11/2026	146.31 Call			Bond Future	15286.1400	15.2861	16555.2000	16.5552	8.302	0.0000	0.0000
2025/12/04	2038	05/11/2026	146.31 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2038	04/02/2027				Bond Future	162.1806	162.1806	163.4723	163.4723	0.796	0.0000	0.0000
2025/12/04	2038	04/02/2027	153.83 Call			Bond Future	8350.5900	8.3506	9642.2900	9.6423	15.468	0.0000	0.0000
2025/12/04	2038	04/02/2027	153.83 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2040	05/02/2026	9.05 Put			Bond Future	1306.3600	1.3064	1316.7000	1.3167	0.792	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
2025/12/04	2040	05/02/2026	9.05 Call	Bond Future	946.4600	0.9465	922.1100	0.9221	2.573	0.0000	0.0000
2025/12/04	2040	05/02/2026	9.20 Put	Bond Future	793.0700	0.7931	797.7900	0.7978	0.595	0.0000	0.0000
2025/12/04	2040	05/02/2026	9.20 Call	Bond Future	1596.4500	1.5965	1566.4800	1.5665	1.877	0.0000	0.0000
2025/12/04	2040	05/02/2026		Bond Future	9.0961	99.4915	9.1006	99.4568	0.049	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.49 Call	Bond Future	16371.9200	16.3719	16337.1700	16.3372	0.212	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.49 Put	Bond Future	0.8300	0.0008	0.7700	0.0008	7.229	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.35 Put	Bond Future	18.2000	0.0182	17.5700	0.0176	3.462	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.35 Call	Bond Future	9125.8300	9.1258	9090.5100	9.0905	0.387	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.75 Call	Bond Future	11764.6400	11.7646	11729.6600	11.7297	0.297	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.75 Put	Bond Future	5.6800	0.0057	5.3900	0.0054	5.106	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.15 Call	Bond Future	14299.5600	14.2996	14264.7500	14.2648	0.243	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.15 Put	Bond Future	1.9100	0.0019	1.7900	0.0018	6.283	0.0000	0.0000
2025/12/04	2040	05/02/2026	13.23 Call	Bond Future	25884.7800	25.8848	25850.0900	25.8501	0.134	0.0000	0.0000
2025/12/04	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.82 Put	Bond Future	0.1600	0.0002	0.1400	0.0001	12.500	0.0000	0.0000
2025/12/04	2040	05/02/2026	11.82 Call	Bond Future	18312.7300	18.3127	18278.0200	18.2780	0.190	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.24 Call	Bond Future	8383.1400	8.3831	8347.6800	8.3477	0.423	0.0000	0.0000
2025/12/04	2040	05/02/2026	10.24 Put	Bond Future	25.1500	0.0252	24.3800	0.0244	3.062	0.0000	0.0000
2025/12/04	2040	05/02/2026	9.80 Put	Bond Future	100.5300	0.1005	99.2300	0.0992	1.293	0.0000	0.0000
2025/12/04	2040	05/02/2026	9.80 Call	Bond Future	5367.8700	5.3679	5331.8800	5.3319	0.670	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.53 Call	Bond Future	21673.1200	21.6731	21637.6500	21.6377	0.164	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.53 Put	Bond Future	3.6400	0.0036	3.5600	0.0036	2.198	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.03 Call	Bond Future	18943.1600	18.9432	18907.5400	18.9075	0.188	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.03 Put	Bond Future	14.3400	0.0143	14.1100	0.0141	1.604	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.12 Put	Bond Future	85.7500	0.0858	85.1200	0.0851	0.735	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.12 Call	Bond Future	13641.5700	13.6416	13605.5500	13.6056	0.264	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.22 Call	Bond Future	19995.8000	19.9958	19960.2600	19.9603	0.178	0.0000	0.0000
2025/12/04	2040	07/05/2026	12.22 Put	Bond Future	8.6400	0.0086	8.4900	0.0085	1.736	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.72 Call	Bond Future	17187.6500	17.1877	17151.8800	17.1519	0.208	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.72 Put	Bond Future	31.5200	0.0315	31.1400	0.0311	1.206	0.0000	0.0000
2025/12/04	2040	07/05/2026	10.70 Put	Bond Future	152.6600	0.1527	152.0500	0.1521	0.400	0.0000	0.0000
2025/12/04	2040	07/05/2026	10.70 Call	Bond Future	11047.9900	11.0480	11011.9900	11.0120	0.326	0.0000	0.0000
2025/12/04	2040	07/05/2026		Bond Future	9.1547	101.2909	9.1594	101.2555	0.050	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.67 Call	Bond Future	16900.3800	16.9004	16864.5800	16.8646	0.212	0.0000	0.0000
2025/12/04	2040	07/05/2026	11.67 Put	Bond Future	35.6300	0.0356	35.2200	0.0352	1.151	0.0000	0.0000
2025/12/04	2040	06/08/2026		Bond Future	9.2190	98.6172	9.2238	98.5813	0.052	0.0000	0.0000
2025/12/04	2040	06/08/2026	12.19 Call	Bond Future	19242.3400	19.2423	19206.2300	19.2062	0.188	0.0000	0.0000
2025/12/04	2040	06/08/2026	12.19 Put	Bond Future	58.9900	0.0590	58.7400	0.0587	0.424	0.0000	0.0000
2025/12/04	2040	05/11/2026		Bond Future	9.2836	100.3347	9.2885	100.2985	0.053	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
2025/12/04	2040	05/11/2026	11.06 Call	Bond Future	12508.3800	12.5084	12473.0400	12.4730	0.283	0.0000	0.0000
2025/12/04	2040	05/11/2026	11.06 Put	Bond Future	499.2200	0.4992	500.1300	0.5001	0.182	0.0000	0.0000
2025/12/04	2040	05/11/2026	11.27 Call	Bond Future	13705.7900	13.7058	13670.1300	13.6701	0.260	0.0000	0.0000
2025/12/04	2040	05/11/2026	11.27 Put	Bond Future	419.1000	0.4191	419.6900	0.4197	0.141	0.0000	0.0000
2025/12/04	2040	05/11/2026	10.67 Call	Bond Future	10263.8100	10.2638	10229.4000	10.2294	0.335	0.0000	0.0000
2025/12/04	2040	05/11/2026	10.67 Put	Bond Future	702.5200	0.7025	704.3600	0.7044	0.262	0.0000	0.0000
2025/12/04	2040	05/11/2026	9.91 Put	Bond Future	1435.9800	1.4360	1441.8700	1.4419	0.410	0.0000	0.0000
2025/12/04	2040	05/11/2026	9.91 Call	Bond Future	5929.9000	5.9299	5899.5400	5.8995	0.512	0.0000	0.0000
2025/12/04	2040	04/02/2027		Bond Future	9.3594	97.5506	9.3645	97.5141	0.054	0.0000	0.0000
2025/12/04	2040	04/02/2027	9.93 Call	Bond Future	5992.4800	5.9925	5963.5000	5.9635	0.484	0.0000	0.0000
2025/12/04	2040	04/02/2027	9.93 Put	Bond Future	1958.2500	1.9583	1965.8300	1.9658	0.387	0.0000	0.0000
2025/12/04	2043	05/02/2026		Bond Future	120.2983	120.2983	121.0743	121.0743	0.645	0.0000	0.0000
2025/12/04	2043	05/02/2026	109.66 Call	Bond Future	10638.3112	10.6383	11414.2802	11.4143	7.294	0.0000	0.0000
2025/12/04	2043	05/02/2026	109.66 Put	Bond Future	0.0012	0.0000	0.0002	0.0000	84.348	0.0000	0.0000
2025/12/04	2043	07/05/2026		Bond Future	122.5032	122.5032	123.2932	123.2932	0.645	0.0000	0.0000
2025/12/04	2043	07/05/2026	111.70 Call	Bond Future	10805.2342	10.8052	11594.1582	11.5942	7.301	0.0000	0.0000
2025/12/04	2043	07/05/2026	111.70 Put	Bond Future	2.0842	0.0021	0.9882	0.0010	52.586	0.0000	0.0000
2025/12/04	2043	06/08/2026		Bond Future	121.8983	121.8983	122.7031	122.7031	0.660	0.0000	0.0000
2025/12/04	2043	06/08/2026	110.88 Call	Bond Future	11036.4889	11.0365	11834.2081	11.8342	7.228	0.0000	0.0000
2025/12/04	2043	06/08/2026	110.88 Put	Bond Future	18.1489	0.0181	11.1281	0.0111	38.684	0.0000	0.0000
2025/12/04	2043	05/11/2026		Bond Future	124.0504	124.0504	124.8698	124.8698	0.661	0.0000	0.0000
2025/12/04	2043	05/11/2026	112.84 Call	Bond Future	11262.4982	11.2625	12065.4979	12.0655	7.130	0.0000	0.0000
2025/12/04	2043	05/11/2026	112.84 Put	Bond Future	52.0682	0.0521	35.6579	0.0357	31.517	0.0000	0.0000
2025/12/04	2043	04/02/2027		Bond Future	123.3153	123.3153	124.1493	124.1493	0.676	0.0000	0.0000
2025/12/04	2043	04/02/2027	117.63 Call	Bond Future	6396.0769	6.3961	7085.4989	7.0855	10.779	0.0000	0.0000
2025/12/04	2043	04/02/2027	117.63 Put	Bond Future	710.7769	0.7108	566.1689	0.5662	20.345	0.0000	0.0000
2025/12/04	2044	05/02/2026	10.00 Put	Bond Future	153.6400	0.1536	155.2800	0.1553	1.067	0.0000	0.0000
2025/12/04	2044	05/02/2026	10.00 Call	Bond Future	5637.8000	5.6378	5559.8700	5.5599	1.382	0.0000	0.0000
2025/12/04	2044	05/02/2026		Bond Future	9.3111	95.3844	9.3207	95.3048	0.103	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.56 Call	Bond Future	16233.7300	16.2337	16154.0700	16.1541	0.491	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.56 Put	Bond Future	2.0200	0.0020	1.9300	0.0019	4.455	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.25 Call	Bond Future	14267.7400	14.2677	14188.0100	14.1880	0.559	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.25 Put	Bond Future	4.7700	0.0048	4.6100	0.0046	3.354	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.50 Call	Bond Future	15859.2800	15.8593	15779.6000	15.7796	0.502	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.50 Put	Bond Future	2.6400	0.0026	2.5300	0.0025	4.167	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.45 Call	Bond Future	15544.8800	15.5449	15465.2000	15.4652	0.513	0.0000	0.0000
2025/12/04	2044	05/02/2026	11.45 Put	Bond Future	2.9600	0.0030	2.8500	0.0029	3.716	0.0000	0.0000
2025/12/04	2044	05/02/2026	10.90 Put	Bond Future	11.7100	0.0117	11.4800	0.0115	1.964	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	
2025/12/04	2044	05/02/2026	10.90 Call	Bond Future	11956.9100	11.9569	11877.1100	11.8771	0.667	0.0000	0.0000
2025/12/04	2044	05/02/2026	10.07 Put	Bond Future	124.2800	0.1243	125.3400	0.1253	0.853	0.0000	0.0000
2025/12/04	2044	05/02/2026	10.07 Call	Bond Future	6138.4400	6.1384	6059.9300	6.0599	1.279	0.0000	0.0000
2025/12/04	2044	07/05/2026		Bond Future	9.3695	97.1095	9.3794	97.0284	0.105	0.0000	0.0000
2025/12/04	2044	07/05/2026	11.80 Call	Bond Future	17207.3100	17.2073	17126.3200	17.1263	0.471	0.0000	0.0000
2025/12/04	2044	07/05/2026	11.80 Put	Bond Future	49.5900	0.0496	49.7200	0.0497	0.262	0.0000	0.0000
2025/12/04	2044	07/05/2026	Put	Bond Future	4213.5800	4.2136	4260.5300	4.2605	1.114	0.0000	0.0000
2025/12/04	2044	07/05/2026	Call	Bond Future	1323.0500	1.3231	1288.8800	1.2889	2.583	0.0000	0.0000
2025/12/04	2044	07/05/2026	10.00 Call	Bond Future	5610.6700	5.6107	5539.6800	5.5397	1.265	0.0000	0.0000
2025/12/04	2044	07/05/2026	10.00 Put	Bond Future	633.9300	0.6339	644.0600	0.6441	1.598	0.0000	0.0000
2025/12/04	2044	06/08/2026		Bond Future	9.4331	94.4853	9.4433	94.4029	0.108	0.0000	0.0000
2025/12/04	2044	06/08/2026	12.42 Call	Bond Future	20221.6700	20.2217	20139.6900	20.1397	0.405	0.0000	0.0000
2025/12/04	2044	06/08/2026	12.42 Put	Bond Future	65.9500	0.0660	66.3900	0.0664	0.667	0.0000	0.0000
2025/12/04	2044	05/11/2026		Bond Future	9.4964	96.1307	9.5068	96.0472	0.110	0.0000	0.0000
2025/12/04	2044	05/11/2026	11.34 Call	Bond Future	13736.7600	13.7368	13658.6300	13.6586	0.569	0.0000	0.0000
2025/12/04	2044	05/11/2026	11.34 Put	Bond Future	579.0500	0.5791	584.4200	0.5844	0.927	0.0000	0.0000
2025/12/04	2044	04/02/2027		Bond Future	9.5697	93.3996	9.5804	93.3149	0.112	0.0000	0.0000
2025/12/04	2044	04/02/2027	10.18 Call	Bond Future	6627.9300	6.6279	6564.5600	6.5646	0.956	0.0000	0.0000
2025/12/04	2044	04/02/2027	10.18 Put	Bond Future	1997.2400	1.9972	2018.5700	2.0186	1.068	0.0000	0.0000
2025/12/04	2046	05/02/2026		Bond Future	137.9178	137.9178	139.5629	139.5629	1.193	0.0000	0.0000
2025/12/04	2046	05/02/2026	121.65 Call	Bond Future	16267.8400	16.2678	17912.9200	17.9129	10.112	0.0000	0.0000
2025/12/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2046	07/05/2026		Bond Future	138.1513	138.1513	139.8262	139.8262	1.212	0.0000	0.0000
2025/12/04	2046	07/05/2026	124.95 Call	Bond Future	13201.3400	13.2013	14876.2100	14.8762	12.687	0.0000	0.0000
2025/12/04	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2046	06/08/2026		Bond Future	140.6898	140.6898	142.3960	142.3960	1.213	0.0000	0.0000
2025/12/04	2046	06/08/2026	122.38 Call	Bond Future	18309.8200	18.3098	20015.9600	20.0160	9.318	0.0000	0.0000
2025/12/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2046	05/11/2026		Bond Future	140.8449	140.8449	142.5814	142.5814	1.233	0.0000	0.0000
2025/12/04	2046	05/11/2026	125.48 Call	Bond Future	15364.8500	15.3649	17101.3900	17.1014	11.302	0.0000	0.0000
2025/12/04	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2046	04/02/2027		Bond Future	143.2985	143.2985	145.0658	145.0658	1.233	0.0000	0.0000
2025/12/04	2046	04/02/2027	131.09 Call	Bond Future	12208.5100	12.2085	13975.7800	13.9758	14.476	0.0000	0.0000
2025/12/04	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2050	05/02/2026		Bond Future	138.5559	138.5559	140.2214	140.2214	1.202	0.0000	0.0000
2025/12/04	2050	05/02/2026	122.82 Call	Bond Future	15735.8900	15.7359	17401.3600	17.4014	10.584	0.0000	0.0000
2025/12/04	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2050	07/05/2026		Bond Future	141.0951	141.0951	142.7913	142.7913	1.202	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	
2025/12/04	2050	07/05/2026	124.07 Call	Bond Future	17025.1200	17.0251	18721.2600	18.7213	9.963	0.0000	0.0000
2025/12/04	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2050	06/08/2026		Bond Future	141.2362	141.2362	142.9636	142.9636	1.223	0.0000	0.0000
2025/12/04	2050	06/08/2026	123.27 Call	Bond Future	17966.2100	17.9662	19693.6000	19.6936	9.615	0.0000	0.0000
2025/12/04	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2050	05/11/2026		Bond Future	143.7308	143.7308	145.4891	145.4891	1.223	0.0000	0.0000
2025/12/04	2050	05/11/2026	123.84 Call	Bond Future	19890.7900	19.8908	21649.1400	21.6491	8.840	0.0000	0.0000
2025/12/04	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	2050	04/02/2027		Bond Future	143.7482	143.7482	145.5378	145.5378	1.245	0.0000	0.0000
2025/12/04	2050	04/02/2027	132.39 Call	Bond Future	11358.2200	11.3582	13147.7800	13.1478	15.756	0.0000	0.0000
2025/12/04	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	AL37	05/02/2026		Index Future	1260.0410	1260.0410	1261.1340	1261.1340	0.087	0.0000	0.0000
2025/12/04	AL37	07/05/2026		Index Future	1282.8270	1282.8270	1283.9390	1283.9390	0.087	0.0000	0.0000
2025/12/04	AL37	06/08/2026		Index Future	1305.8510	1305.8510	1306.9840	1306.9840	0.087	0.0000	0.0000
2025/12/04	AL37	05/11/2026		Index Future	1328.8910	1328.8910	1330.0480	1330.0480	0.087	0.0000	0.0000
2025/12/04	AL37	04/02/2027		Index Future	1351.7810	1351.7810	1352.9620	1352.9620	0.087	0.0000	0.0000
2025/12/04	AL7T	05/02/2026		Index Future	1619.6490	1619.6490	1620.8310	1620.8310	0.073	0.0000	0.0000
2025/12/04	AL7T	07/05/2026		Index Future	1648.9380	1648.9380	1650.1410	1650.1410	0.073	0.0000	0.0000
2025/12/04	AL7T	06/08/2026		Index Future	1678.5320	1678.5320	1679.7590	1679.7590	0.073	0.0000	0.0000
2025/12/04	AL7T	05/11/2026		Index Future	1708.1480	1708.1480	1709.4010	1709.4010	0.073	0.0000	0.0000
2025/12/04	AL7T	04/02/2027		Index Future	1737.5710	1737.5710	1738.8500	1738.8500	0.074	0.0000	0.0000
2025/12/04	ALBI	05/02/2026		Index Future	1366.1520	1366.1520	1366.4070	1366.4070	0.019	0.0000	0.0000
2025/12/04	ALBI	07/05/2026		Index Future	1390.8570	1390.8570	1391.1160	1391.1160	0.019	0.0000	0.0000
2025/12/04	ALBI	06/08/2026		Index Future	1415.8190	1415.8190	1416.0850	1416.0850	0.019	0.0000	0.0000
2025/12/04	ALBI	05/11/2026		Index Future	1440.8000	1440.8000	1441.0740	1441.0740	0.019	0.0000	0.0000
2025/12/04	ALBI	04/02/2027		Index Future	1465.6170	1465.6170	1465.9000	1465.9000	0.019	0.0000	0.0000
2025/12/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/12/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/04	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	
2025/12/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/04	ES33	05/02/2026		Bond Future	8.9171	95.3574	8.9059	95.4151	0.125	0.0000	0.0000
2025/12/04	ES33	05/02/2026	11.49 Call	Bond Future	12161.9600	12.1620	12219.6300	12.2196	0.474	0.0000	0.0000
2025/12/04	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES33	07/05/2026		Bond Future	8.9838	93.3113	8.9722	93.3700	0.130	0.0000	0.0000
2025/12/04	ES33	07/05/2026	11.69 Call	Bond Future	12430.8000	12.4308	12489.4600	12.4895	0.472	0.0000	0.0000
2025/12/04	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES33	06/08/2026		Bond Future	9.0570	95.0256	9.0447	95.0855	0.135	0.0000	0.0000
2025/12/04	ES33	06/08/2026	12.02 Call	Bond Future	13156.9800	13.1570	13216.8400	13.2168	0.455	0.0000	0.0000
2025/12/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES33	05/11/2026		Bond Future	9.1442	92.9113	9.1313	92.9725	0.141	0.0000	0.0000
2025/12/04	ES33	05/11/2026	10.83 Call	Bond Future	7582.8900	7.5829	7644.1000	7.6441	0.807	0.0000	0.0000
2025/12/04	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES33	04/02/2027		Bond Future	9.2518	94.5273	9.2382	94.5899	0.147	0.0000	0.0000
2025/12/04	ES33	04/02/2027	9.70 Call	Bond Future	2030.6900	2.0307	2093.2900	2.0933	3.083	0.0000	0.0000
2025/12/04	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES42	05/02/2026		Bond Future	9.5058	94.2668	9.5102	94.2331	0.046	0.0000	0.0000
2025/12/04	ES42	05/02/2026	11.85 Call	Bond Future	15667.0400	15.6670	15633.4000	15.6334	0.215	0.0000	0.0000
2025/12/04	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES42	07/05/2026		Bond Future	9.5690	91.7299	9.5735	91.6956	0.047	0.0000	0.0000
2025/12/04	ES42	07/05/2026	12.20 Call	Bond Future	17088.4700	17.0885	17054.1600	17.0542	0.201	0.0000	0.0000
2025/12/04	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES42	06/08/2026		Bond Future	9.6351	93.4146	9.6398	93.3799	0.048	0.0000	0.0000
2025/12/04	ES42	06/08/2026	12.65 Call	Bond Future	18940.2900	18.9403	18905.5500	18.9056	0.183	0.0000	0.0000
2025/12/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES42	05/11/2026		Bond Future	9.7076	90.8002	9.7124	90.7651	0.049	0.0000	0.0000
2025/12/04	ES42	05/11/2026	11.66 Call	Bond Future	12835.3600	12.8354	12800.2600	12.8003	0.273	0.0000	0.0000
2025/12/04	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	ES42	04/02/2027		Bond Future	9.7900	92.3776	9.7949	92.3421	0.050	0.0000	0.0000
2025/12/04	ES42	04/02/2027	10.29 Call	Bond Future	3517.6500	3.5177	3482.2300	3.4822	1.007	0.0000	0.0000
2025/12/04	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 Closing	Price	Today's Closing	Yield	Today's Closing	Price	% Movement in MTM	Today's High	Today's Low	
2025/12/04	GOVI	05/02/2026			GOVI		1340.9160		1340.9160		1341.1230		1341.1230	0.015	0.0000	0.0000
2025/12/04	GOVI	05/02/2026	1,150. Call 00		GOVI		1909160.0000		190.9160		1911230.0000		191.1230	0.108	0.0000	0.0000
2025/12/04	GOVI	05/02/2026	1,150. Put 00		GOVI		0.0000		0.0000		0.0000		0.0000	0.000	0.0000	0.0000
2025/12/04	GOVI	07/05/2026			GOVI		1365.1650		1365.1650		1365.3750		1365.3750	0.015	0.0000	0.0000
2025/12/04	GOVI	07/05/2026	1,177. Call 00		GOVI		1881650.0000		188.1650		1883750.0000		188.3750	0.112	0.0000	0.0000
2025/12/04	GOVI	07/05/2026	1,177. Put 00		GOVI		0.0000		0.0000		0.0000		0.0000	0.000	0.0000	0.0000
2025/12/04	GOVI	06/08/2026			GOVI		1389.6660		1389.6660		1389.8820		1389.8820	0.016	0.0000	0.0000
2025/12/04	GOVI	06/08/2026	1,189. Call 00		GOVI		2006660.0000		200.6660		2008820.0000		200.8820	0.108	0.0000	0.0000
2025/12/04	GOVI	06/08/2026	1,189. Put 00		GOVI		0.0000		0.0000		0.0000		0.0000	0.000	0.0000	0.0000
2025/12/04	GOVI	05/11/2026			GOVI		1414.1850		1414.1850		1414.4080		1414.4080	0.016	0.0000	0.0000
2025/12/04	GOVI	05/11/2026	1,277. Call 00		GOVI		1371850.0000		137.1850		1374080.0000		137.4080	0.163	0.0000	0.0000
2025/12/04	GOVI	05/11/2026	1,277. Put 00		GOVI		0.0000		0.0000		0.0000		0.0000	0.000	0.0000	0.0000
2025/12/04	GOVI	04/02/2027			GOVI		1438.5440		1438.5440		1438.7760		1438.7760	0.016	0.0000	0.0000
2025/12/04	GOVI	04/02/2027	1,369. Call 00		GOVI		695440.0000		69.5440		697760.0000		69.7760	0.334	0.0000	0.0000
2025/12/04	GOVI	04/02/2027	1,369. Put 00		GOVI		0.0000		0.0000		0.0000		0.0000	0.000	0.0000	0.0000
2025/12/04	GVIX	01/01/2029			LIVE INDEX		110.0000		110.0000		110.0000		110.0000	0.000	0.0000	0.0000
2025/12/04	I258	05/02/2026			Bond Future		124.9877		124.9877		125.6177		125.6177	0.504	0.0000	0.0000
2025/12/04	I258	05/02/2026	111.65 Call		Bond Future		13337.7164		13.3377		13967.7188		13.9677	4.723	0.0000	0.0000
2025/12/04	I258	05/02/2026	111.65 Put		Bond Future		0.0464		0.0000		0.0188		0.0000	59.374	0.0000	0.0000
2025/12/04	I258	07/05/2026			Bond Future		127.2784		127.2784		127.9201		127.9201	0.504	0.0000	0.0000
2025/12/04	I258	07/05/2026	113.73 Call		Bond Future		13562.7773		13.5628		14200.1131		14.2001	4.699	0.0000	0.0000
2025/12/04	I258	07/05/2026	113.73 Put		Bond Future		14.3773		0.0144		10.0431		0.0100	30.146	0.0000	0.0000
2025/12/04	I258	06/08/2026			Bond Future		126.7612		126.7612		127.4149		127.4149	0.516	0.0000	0.0000
2025/12/04	I258	06/08/2026	112.95 Call		Bond Future		13891.1256		13.8911		14528.1311		14.5281	4.586	0.0000	0.0000
2025/12/04	I258	06/08/2026	112.95 Put		Bond Future		79.9156		0.0799		63.2711		0.0633	20.828	0.0000	0.0000
2025/12/04	I258	05/11/2026			Bond Future		128.9994		128.9994		129.6650		129.6650	0.516	0.0000	0.0000
2025/12/04	I258	05/11/2026	114.95 Call		Bond Future		14237.9813		14.2380		14872.5815		14.8726	4.457	0.0000	0.0000
2025/12/04	I258	05/11/2026	114.95 Put		Bond Future		188.5913		0.1886		157.5615		0.1576	16.453	0.0000	0.0000
2025/12/04	I258	04/02/2027			Bond Future		128.3507		128.3507		129.0281		129.0281	0.528	0.0000	0.0000
2025/12/04	I258	04/02/2027	118.90 Call		Bond Future		10393.3098		10.3933		10962.1915		10.9622	5.474	0.0000	0.0000
2025/12/04	I258	04/02/2027	118.90 Put		Bond Future		942.6398		0.9426		834.0915		0.8341	11.515	0.0000	0.0000
2025/12/04	IGOV	05/02/2026			Index Future		429.9890		429.9890		431.0210		431.0210	0.240	0.0000	0.0000
2025/12/04	IGOV	07/05/2026			Index Future		437.8690		437.8690		438.9200		438.9200	0.240	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
2025/12/04	IGOV	06/08/2026		Index Future	445.8300	445.8300	446.9010	0.240	0.0000	0.0000
2025/12/04	IGOV	05/11/2026		Index Future	453.7970	453.7970	454.8880	0.240	0.0000	0.0000
2025/12/04	IGOV	04/02/2027		Index Future	461.7130	461.7130	462.8250	0.241	0.0000	0.0000
2025/12/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/12/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/12/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/12/04	R033	05/02/2026		Bond Future	8.0963	113.8004	8.0647	0.389	0.0000	0.0000
2025/12/04	R033	05/02/2026	10.49 Call	Bond Future	12604.7500	12.6048	12781.9900	1.406	0.0000	0.0000
2025/12/04	R033	05/02/2026	10.49 Put	Bond Future	14.0900	0.0141	11.9600	15.117	0.0000	0.0000
2025/12/04	R033	07/05/2026		Bond Future	8.1350	110.8158	8.1019	0.407	0.0000	0.0000
2025/12/04	R033	07/05/2026	10.38 Call	Bond Future	11713.1800	11.7132	11883.2200	1.452	0.0000	0.0000
2025/12/04	R033	07/05/2026	10.38 Put	Bond Future	185.6200	0.1856	173.1800	6.702	0.0000	0.0000
2025/12/04	R033	06/08/2026		Bond Future	8.1788	112.8252	8.1440	0.426	0.0000	0.0000
2025/12/04	R033	06/08/2026	10.25 Call	Bond Future	10975.9600	10.9760	11135.7500	1.456	0.0000	0.0000
2025/12/04	R033	06/08/2026	10.25 Put	Bond Future	605.0400	0.6050	578.8400	4.330	0.0000	0.0000
2025/12/04	R033	05/11/2026		Bond Future	8.2331	109.7513	8.1964	0.446	0.0000	0.0000
2025/12/04	R033	05/11/2026	9.33 Call	Bond Future	6888.8300	6.8888	7026.9500	2.005	0.0000	0.0000
2025/12/04	R033	05/11/2026	9.33 Put	Bond Future	1414.4100	1.4144	1362.9700	3.637	0.0000	0.0000
2025/12/04	R033	04/02/2027		Bond Future	8.3038	111.6352	8.2650	0.467	0.0000	0.0000
2025/12/04	R033	04/02/2027	8.65 Call	Bond Future	4325.4100	4.3254	4437.1400	2.583	0.0000	0.0000
2025/12/04	R033	04/02/2027	8.65 Put	Bond Future	2621.1700	2.6212	2539.7100	3.108	0.0000	0.0000
2025/12/04	R035	05/02/2026		Bond Future	8.3599	107.2134	8.3439	0.191	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	
2025/12/04	R035	05/02/2026	10.79 Call	Bond Future	14119.2400	14.1192	14221.4600	14.2215	0.724	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.79 Put	Bond Future	0.3300	0.0003	0.2600	0.0003	21.212	0.0000	0.0000
2025/12/04	R035	05/02/2026	11.00 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000	0.0000
2025/12/04	R035	05/02/2026	11.00 Call	Bond Future	15216.1300	15.2161	15318.4000	15.3184	0.672	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.25 Call	Bond Future	5551.8600	5.5519	5647.5600	5.6476	1.724	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.25 Put	Bond Future	60.0800	0.0601	53.4900	0.0535	10.969	0.0000	0.0000
2025/12/04	R035	05/02/2026	8.85 Put	Bond Future	211.2500	0.2113	192.4100	0.1924	8.918	0.0000	0.0000
2025/12/04	R035	05/02/2026	8.85 Call	Bond Future	3283.6600	3.2837	3367.1100	3.3671	2.541	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.44 Put	Bond Future	1.7100	0.0017	1.4400	0.0014	15.789	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.44 Call	Bond Future	12251.2900	12.2513	12353.3100	12.3533	0.833	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.94 Put	Bond Future	0.1400	0.0001	0.1100	0.0001	21.429	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.94 Call	Bond Future	14904.5500	14.9046	15006.8100	15.0068	0.686	0.0000	0.0000
2025/12/04	R035	05/02/2026	12.44 Call	Bond Future	22272.5200	22.2725	22374.8100	22.3748	0.459	0.0000	0.0000
2025/12/04	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R035	05/02/2026	11.17 Call	Bond Future	16091.0400	16.0910	16193.3200	16.1933	0.636	0.0000	0.0000
2025/12/04	R035	05/02/2026	11.17 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.67 Call	Bond Future	13484.4100	13.4844	13586.6000	13.5866	0.758	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.67 Put	Bond Future	0.6100	0.0006	0.5100	0.0005	16.393	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.17 Put	Bond Future	3.6400	0.0036	3.1000	0.0031	14.835	0.0000	0.0000
2025/12/04	R035	05/02/2026	10.17 Call	Bond Future	10775.4400	10.7754	10877.1900	10.8772	0.944	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.64 Call	Bond Future	7795.3900	7.7954	7895.3800	7.8954	1.283	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.64 Put	Bond Future	18.0500	0.0181	15.7500	0.0158	12.742	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.14 Call	Bond Future	4918.8400	4.9188	5012.3000	5.0123	1.900	0.0000	0.0000
2025/12/04	R035	05/02/2026	9.14 Put	Bond Future	84.6800	0.0847	75.8500	0.0759	10.427	0.0000	0.0000
2025/12/04	R035	05/02/2026	8.64 Put	Bond Future	409.7900	0.4098	378.2000	0.3782	7.709	0.0000	0.0000
2025/12/04	R035	05/02/2026	8.64 Call	Bond Future	2180.6200	2.1806	2251.3200	2.2513	3.242	0.0000	0.0000
2025/12/04	R035	07/05/2026	8.29 Put	Bond Future	1814.5800	1.8146	1751.3200	1.7513	3.486	0.0000	0.0000
2025/12/04	R035	07/05/2026	8.29 Call	Bond Future	1121.6900	1.1217	1162.5300	1.1625	3.641	0.0000	0.0000
2025/12/04	R035	07/05/2026	8.79 Put	Bond Future	710.0700	0.7101	677.7000	0.6777	4.559	0.0000	0.0000
2025/12/04	R035	07/05/2026	8.79 Call	Bond Future	3109.3800	3.1094	3181.1100	3.1811	2.307	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.20 Call	Bond Future	5193.5000	5.1935	5279.8000	5.2798	1.662	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.20 Put	Bond Future	347.6400	0.3476	329.8400	0.3298	5.120	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.66 Call	Bond Future	12985.4200	12.9854	13087.2000	13.0872	0.784	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.66 Put	Bond Future	35.6800	0.0357	33.3600	0.0334	6.502	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.16 Call	Bond Future	10351.2400	10.3512	10450.8200	10.4508	0.962	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.16 Put	Bond Future	74.0700	0.0741	69.5500	0.0696	6.102	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.66 Put	Bond Future	163.9900	0.1640	154.7900	0.1548	5.610	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.66 Call	Bond Future	7663.0200	7.6630	7757.9200	7.7579	1.238	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.71 Call	Bond Future	13244.6900	13.2447	13346.6100	13.3466	0.770	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
2025/12/04	R035	07/05/2026	10.71 Put	Bond Future	33.3200	0.0333	31.1400	0.0311	6.543	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.21 Call	Bond Future	10617.7300	10.6177	10717.6200	10.7176	0.941	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.21 Put	Bond Future	68.6300	0.0686	64.4200	0.0644	6.134	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.71 Put	Bond Future	151.8100	0.1518	143.2200	0.1432	5.658	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.71 Call	Bond Future	7933.5400	7.9335	8029.0500	8.0291	1.204	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.64 Call	Bond Future	12881.5000	12.8815	12983.2200	12.9832	0.790	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.64 Put	Bond Future	36.6900	0.0367	34.3100	0.0343	6.487	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.14 Call	Bond Future	10244.5100	10.2445	10343.9600	10.3440	0.971	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.14 Put	Bond Future	76.4100	0.0764	71.7600	0.0718	6.086	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.64 Put	Bond Future	169.2100	0.1692	159.7500	0.1598	5.591	0.0000	0.0000
2025/12/04	R035	07/05/2026	9.64 Call	Bond Future	7554.8500	7.5549	7649.4900	7.6495	1.253	0.0000	0.0000
2025/12/04	R035	07/05/2026		Bond Future	8.4003	104.6505	8.3837	104.7546	0.198	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.86 Call	Bond Future	14013.8500	14.0139	14116.3400	14.1163	0.731	0.0000	0.0000
2025/12/04	R035	07/05/2026	10.86 Put	Bond Future	23.6200	0.0236	22.0100	0.0220	6.816	0.0000	0.0000
2025/12/04	R035	06/08/2026	10.22 Call	Bond Future	10337.0000	10.3370	10434.6400	10.4346	0.945	0.0000	0.0000
2025/12/04	R035	06/08/2026	10.22 Put	Bond Future	208.7300	0.2087	200.1400	0.2001	4.115	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.72 Call	Bond Future	7788.3100	7.7883	7879.9800	7.8800	1.177	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.72 Put	Bond Future	376.9300	0.3769	362.3700	0.3624	3.863	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.22 Put	Bond Future	688.7300	0.6887	664.0200	0.6640	3.588	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.22 Call	Bond Future	5277.9100	5.2779	5359.4300	5.3594	1.545	0.0000	0.0000
2025/12/04	R035	06/08/2026	10.13 Call	Bond Future	9878.3400	9.8783	9975.1300	9.9751	0.980	0.0000	0.0000
2025/12/04	R035	06/08/2026	10.13 Put	Bond Future	231.5400	0.2315	222.1000	0.2221	4.077	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.63 Call	Bond Future	7329.6800	7.3297	7419.9200	7.4199	1.231	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.63 Put	Bond Future	418.3900	0.4184	402.4000	0.4024	3.822	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.13 Put	Bond Future	771.0200	0.7710	743.8100	0.7438	3.529	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.13 Call	Bond Future	4840.6800	4.8407	4919.7000	4.9197	1.632	0.0000	0.0000
2025/12/04	R035	06/08/2026		Bond Future	8.4457	106.5484	8.4283	106.6546	0.206	0.0000	0.0000
2025/12/04	R035	06/08/2026	11.06 Call	Bond Future	14532.1800	14.5322	14635.3400	14.6353	0.710	0.0000	0.0000
2025/12/04	R035	06/08/2026	11.06 Put	Bond Future	64.5500	0.0646	61.4800	0.0615	4.756	0.0000	0.0000
2025/12/04	R035	06/08/2026	8.29 Put	Bond Future	2367.4900	2.3675	2303.3800	2.3034	2.708	0.0000	0.0000
2025/12/04	R035	06/08/2026	8.29 Call	Bond Future	1411.4100	1.4114	1453.5300	1.4535	2.984	0.0000	0.0000
2025/12/04	R035	06/08/2026	8.79 Put	Bond Future	1197.6700	1.1977	1158.5300	1.1585	3.268	0.0000	0.0000
2025/12/04	R035	06/08/2026	8.79 Call	Bond Future	3272.0500	3.2721	3339.1400	3.3391	2.050	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.39 Call	Bond Future	6118.5800	6.1186	6204.2100	6.2042	1.400	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.39 Put	Bond Future	557.7500	0.5578	537.1500	0.5372	3.693	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.71 Call	Bond Future	7737.2700	7.7373	7828.7900	7.8288	1.183	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.71 Put	Bond Future	381.2900	0.3813	366.5800	0.3666	3.858	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.21 Call	Bond Future	5229.1200	5.2291	5310.3600	5.3104	1.554	0.0000	0.0000
2025/12/04	R035	06/08/2026	9.21 Put	Bond Future	697.4800	0.6975	672.4900	0.6725	3.583	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	
2025/12/04	R035	06/08/2026	8.71 Put	Bond Future	1332.5800	1.3326	1290.0100	1.2900	3.195	0.0000	0.0000
2025/12/04	R035	06/08/2026	8.71 Call	Bond Future	2929.8700	2.9299	2993.5300	2.9935	2.173	0.0000	0.0000
2025/12/04	R035	05/11/2026	9.80 Call	Bond Future	7947.8500	7.9479	8038.0300	8.0380	1.135	0.0000	0.0000
2025/12/04	R035	05/11/2026	9.80 Put	Bond Future	583.2300	0.5832	565.0700	0.5651	3.114	0.0000	0.0000
2025/12/04	R035	05/11/2026	9.30 Call	Bond Future	5579.3700	5.5794	5659.4700	5.6595	1.436	0.0000	0.0000
2025/12/04	R035	05/11/2026	9.30 Put	Bond Future	968.4900	0.9685	940.2500	0.9403	2.916	0.0000	0.0000
2025/12/04	R035	05/11/2026	8.80 Put	Bond Future	1645.3800	1.6454	1601.6700	1.6017	2.657	0.0000	0.0000
2025/12/04	R035	05/11/2026	8.80 Call	Bond Future	3397.9400	3.3979	3462.5700	3.4626	1.902	0.0000	0.0000
2025/12/04	R035	05/11/2026		Bond Future	8.5024	103.9059	8.4843	104.0142	0.214	0.0000	0.0000
2025/12/04	R035	05/11/2026	10.03 Call	Bond Future	9058.9900	9.0590	9152.5400	9.1525	1.033	0.0000	0.0000
2025/12/04	R035	05/11/2026	10.03 Put	Bond Future	461.5800	0.4616	446.7900	0.4468	3.204	0.0000	0.0000
2025/12/04	R035	04/02/2027		Bond Future	8.5735	105.6907	8.5545	105.8012	0.222	0.0000	0.0000
2025/12/04	R035	04/02/2027	9.02 Call	Bond Future	4265.7700	4.2658	4335.2700	4.3353	1.629	0.0000	0.0000
2025/12/04	R035	04/02/2027	9.02 Put	Bond Future	1719.9900	1.7200	1678.9500	1.6790	2.386	0.0000	0.0000
2025/12/04	R038	05/02/2026		Bond Future	8.8770	118.6131	8.8712	118.6600	0.065	0.0000	0.0000
2025/12/04	R038	05/02/2026	11.44 Call	Bond Future	18328.0500	18.3281	18374.9100	18.3749	0.256	0.0000	0.0000
2025/12/04	R038	05/02/2026	11.44 Put	Bond Future	0.2100	0.0002	0.1800	0.0002	14.286	0.0000	0.0000
2025/12/04	R038	07/05/2026		Bond Future	8.9328	115.2743	8.9268	115.3219	0.067	0.0000	0.0000
2025/12/04	R038	07/05/2026	11.40 Call	Bond Future	17454.7300	17.4547	17501.1400	17.5011	0.266	0.0000	0.0000
2025/12/04	R038	07/05/2026	11.40 Put	Bond Future	29.6700	0.0297	28.4700	0.0285	4.044	0.0000	0.0000
2025/12/04	R038	06/08/2026		Bond Future	8.9930	117.3645	8.9868	117.4132	0.070	0.0000	0.0000
2025/12/04	R038	06/08/2026	11.77 Call	Bond Future	19085.6900	19.0857	19132.4300	19.1324	0.245	0.0000	0.0000
2025/12/04	R038	06/08/2026	11.77 Put	Bond Future	78.1400	0.0781	76.1700	0.0762	2.521	0.0000	0.0000
2025/12/04	R038	05/11/2026		Bond Future	9.0606	113.9286	9.0541	113.9784	0.072	0.0000	0.0000
2025/12/04	R038	05/11/2026	10.72 Call	Bond Future	12216.7000	12.2167	12259.0000	12.2590	0.346	0.0000	0.0000
2025/12/04	R038	05/11/2026	10.72 Put	Bond Future	494.0600	0.4941	486.4800	0.4865	1.534	0.0000	0.0000
2025/12/04	R038	04/02/2027		Bond Future	9.1403	115.8838	9.1335	115.9350	0.075	0.0000	0.0000
2025/12/04	R038	04/02/2027	9.60 Call	Bond Future	5642.2500	5.6423	5671.7500	5.6718	0.523	0.0000	0.0000
2025/12/04	R038	04/02/2027	9.60 Put	Bond Future	2283.7900	2.2838	2262.1600	2.2622	0.947	0.0000	0.0000
2025/12/04	R053	05/02/2026		Bond Future	9.1353	129.0614	9.1296	129.1299	0.062	0.0000	0.0000
2025/12/04	R053	05/02/2026	11.49 Call	Bond Future	23729.2300	23.7292	23797.5100	23.7975	0.288	0.0000	0.0000
2025/12/04	R053	05/02/2026	11.49 Put	Bond Future	1.5700	0.0016	1.3700	0.0014	12.739	0.0000	0.0000
2025/12/04	R053	07/05/2026		Bond Future	9.1822	125.5345	9.1763	125.6040	0.063	0.0000	0.0000
2025/12/04	R053	07/05/2026	11.69 Call	Bond Future	24813.5500	24.8136	24881.0100	24.8810	0.272	0.0000	0.0000
2025/12/04	R053	07/05/2026	11.69 Put	Bond Future	54.2200	0.0542	52.1300	0.0521	3.855	0.0000	0.0000
2025/12/04	R053	06/08/2026		Bond Future	9.2318	127.8107	9.2258	127.8819	0.065	0.0000	0.0000
2025/12/04	R053	06/08/2026	12.28 Call	Bond Future	28781.0700	28.7811	28850.0700	28.8501	0.240	0.0000	0.0000
2025/12/04	R053	06/08/2026	12.28 Put	Bond Future	81.6600	0.0817	79.5000	0.0795	2.645	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	
2025/12/04	R053	05/11/2026		Bond Future	9.2860	124.1789	9.2798	124.2516	0.067	0.0000	0.0000
2025/12/04	R053	05/11/2026	11.21 Call	Bond Future	20044.1500	20.0442	20107.1800	20.1072	0.314	0.0000	0.0000
2025/12/04	R053	05/11/2026	11.21 Put	Bond Future	640.9800	0.6410	631.3500	0.6314	1.502	0.0000	0.0000
2025/12/04	R053	04/02/2027		Bond Future	9.3480	126.3103	9.3416	126.3845	0.069	0.0000	0.0000
2025/12/04	R053	04/02/2027	9.99 Call	Bond Future	9730.7300	9.7307	9778.1900	9.7782	0.488	0.0000	0.0000
2025/12/04	R053	04/02/2027	9.99 Put	Bond Future	2693.6900	2.6937	2666.8800	2.6669	0.995	0.0000	0.0000
2025/12/04	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/04	R186	05/02/2026	8.43 Call	Bond Future	65.9900	0.0660	65.4700	0.0655	0.788	0.0000	0.0000
2025/12/04	R186	05/02/2026	8.43 Put	Bond Future	65.9900	0.0660	65.4700	0.0655	0.788	0.0000	0.0000
2025/12/04	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/04	R186	07/05/2026	8.69 Call	Bond Future	102.7700	0.1028	102.4300	0.1024	0.331	0.0000	0.0000
2025/12/04	R186	07/05/2026	8.69 Put	Bond Future	102.7700	0.1028	102.4300	0.1024	0.331	0.0000	0.0000
2025/12/04	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/04	R186	06/08/2026	8.57 Call	Bond Future	88.2900	0.0883	88.1100	0.0881	0.204	0.0000	0.0000
2025/12/04	R186	06/08/2026	8.57 Put	Bond Future	88.2900	0.0883	88.1100	0.0881	0.204	0.0000	0.0000
2025/12/04	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/04	R186	05/11/2026	8.12 Call	Bond Future	51.1800	0.0512	51.1000	0.0511	0.156	0.0000	0.0000
2025/12/04	R186	05/11/2026	8.12 Put	Bond Future	51.1800	0.0512	51.1000	0.0511	0.156	0.0000	0.0000
2025/12/04	R202	05/02/2026		Bond Future	291.3873	291.3873	293.1906	293.1906	0.619	0.0000	0.0000
2025/12/04	R202	05/02/2026	277.82 Call	Bond Future	13567.2800	13.5673	15370.5800	15.3706	13.292	0.0000	0.0000
2025/12/04	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R202	07/05/2026		Bond Future	296.7276	296.7276	298.5639	298.5639	0.619	0.0000	0.0000
2025/12/04	R202	07/05/2026	277.55 Call	Bond Future	19177.6200	19.1776	21013.8900	21.0139	9.575	0.0000	0.0000
2025/12/04	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R202	06/08/2026		Bond Future	296.7606	296.7606	298.6312	298.6312	0.630	0.0000	0.0000
2025/12/04	R202	06/08/2026	278.86 Call	Bond Future	17900.5600	17.9006	19771.1700	19.7712	10.450	0.0000	0.0000
2025/12/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R202	05/11/2026		Bond Future	302.0027	302.0027	303.9070	303.9070	0.631	0.0000	0.0000
2025/12/04	R202	05/11/2026	280.46 Call	Bond Future	21542.7200	21.5427	23447.0400	23.4470	8.840	0.0000	0.0000
2025/12/04	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R202	04/02/2027		Bond Future	301.7643	301.7643	303.7028	303.7028	0.642	0.0000	0.0000
2025/12/04	R202	04/02/2027	294.73 Call	Bond Future	7034.2500	7.0343	8972.7600	8.9728	27.558	0.0000	0.0000
2025/12/04	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R209	05/02/2026		Bond Future	8.5998	86.5865	8.5890	86.6512	0.126	0.0000	0.0000
2025/12/04	R209	05/02/2026	10.93 Call	Bond Future	12575.3300	12.5753	12639.9400	12.6399	0.514	0.0000	0.0000
2025/12/04	R209	05/02/2026	10.93 Put	Bond Future	0.6800	0.0007	0.5800	0.0006	14.706	0.0000	0.0000
2025/12/04	R209	07/05/2026		Bond Future	8.6452	85.0013	8.6340	85.0671	0.129	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	
2025/12/04	R209	07/05/2026	11.07 Call	Bond Future	12859.9900	12.8600	12924.3400	12.9243	0.500	0.0000	0.0000
2025/12/04	R209	07/05/2026	11.07 Put	Bond Future	28.5500	0.0286	27.0800	0.0271	5.149	0.0000	0.0000
2025/12/04	R209	06/08/2026		Bond Future	8.6947	86.5427	8.6830	86.6099	0.134	0.0000	0.0000
2025/12/04	R209	06/08/2026	11.39 Call	Bond Future	13939.2100	13.9392	14004.1400	14.0041	0.466	0.0000	0.0000
2025/12/04	R209	06/08/2026	11.39 Put	Bond Future	62.9700	0.0630	60.7500	0.0608	3.525	0.0000	0.0000
2025/12/04	R209	05/11/2026		Bond Future	8.7513	84.9012	8.7392	84.9698	0.138	0.0000	0.0000
2025/12/04	R209	05/11/2026	10.32 Call	Bond Future	8782.4500	8.7825	8840.6800	8.8407	0.663	0.0000	0.0000
2025/12/04	R209	05/11/2026	10.32 Put	Bond Future	468.3300	0.4683	457.9800	0.4580	2.210	0.0000	0.0000
2025/12/04	R209	04/02/2027		Bond Future	8.8195	86.3595	8.8069	86.4295	0.143	0.0000	0.0000
2025/12/04	R209	04/02/2027	9.28 Call	Bond Future	4065.5000	4.0655	4109.1600	4.1092	1.074	0.0000	0.0000
2025/12/04	R209	04/02/2027	9.28 Put	Bond Future	1561.0000	1.5610	1534.6700	1.5347	1.687	0.0000	0.0000
2025/12/04	R210	05/02/2026		Bond Future	259.1044	259.1044	259.0709	259.0709	0.013	0.0000	0.0000
2025/12/04	R210	05/02/2026	253.10 Call	Bond Future	6004.3500	6.0044	5970.9200	5.9709	0.557	0.0000	0.0000
2025/12/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R210	07/05/2026		Bond Future	260.3751	260.3751	260.3409	260.3409	0.013	0.0000	0.0000
2025/12/04	R210	07/05/2026	255.40 Call	Bond Future	4975.1000	4.9751	4940.9400	4.9409	0.687	0.0000	0.0000
2025/12/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R210	06/08/2026		Bond Future	265.1597	265.1597	265.1253	265.1253	0.013	0.0000	0.0000
2025/12/04	R210	06/08/2026	259.84 Call	Bond Future	5319.6700	5.3197	5285.3300	5.2853	0.646	0.0000	0.0000
2025/12/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R210	05/11/2026		Bond Future	266.3115	266.3115	266.2772	266.2772	0.013	0.0000	0.0000
2025/12/04	R210	05/11/2026	253.33 Call	Bond Future	12981.4900	12.9815	12947.1900	12.9472	0.264	0.0000	0.0000
2025/12/04	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R210	04/02/2027		Bond Future	270.9521	270.9521	270.9181	270.9181	0.013	0.0000	0.0000
2025/12/04	R210	04/02/2027	266.03 Call	Bond Future	4922.1200	4.9221	4888.0900	4.8881	0.691	0.0000	0.0000
2025/12/04	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R213	05/02/2026		Bond Future	7.7148	100.2027	7.6935	100.2886	0.275	0.0000	0.0000
2025/12/04	R213	05/02/2026	9.89 Call	Bond Future	8333.1800	8.3332	8419.0400	8.4190	1.030	0.0000	0.0000
2025/12/04	R213	05/02/2026	9.89 Put	Bond Future	0.7300	0.0007	0.6000	0.0006	17.808	0.0000	0.0000
2025/12/04	R213	07/05/2026		Bond Future	7.7368	98.4640	7.7142	98.5515	0.291	0.0000	0.0000
2025/12/04	R213	07/05/2026	9.80 Call	Bond Future	7646.3900	7.6464	7731.7200	7.7317	1.116	0.0000	0.0000
2025/12/04	R213	07/05/2026	9.80 Put	Bond Future	27.1200	0.0271	24.9500	0.0250	8.001	0.0000	0.0000
2025/12/04	R213	06/08/2026		Bond Future	7.7639	100.2498	7.7398	100.3391	0.310	0.0000	0.0000
2025/12/04	R213	06/08/2026	9.69 Call	Bond Future	6931.0800	6.9311	7014.9000	7.0149	1.209	0.0000	0.0000
2025/12/04	R213	06/08/2026	9.69 Put	Bond Future	97.4000	0.0974	91.9600	0.0920	5.585	0.0000	0.0000
2025/12/04	R213	05/11/2026		Bond Future	7.8087	98.4485	7.7829	98.5395	0.330	0.0000	0.0000
2025/12/04	R213	05/11/2026	8.75 Call	Bond Future	3730.1200	3.7301	3801.3700	3.8014	1.910	0.0000	0.0000
2025/12/04	R213	05/11/2026	8.75 Put	Bond Future	471.0000	0.4710	451.1900	0.4512	4.206	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	
2025/12/04	R213	04/02/2027		Bond Future	7.8749	100.1403	7.8472	100.2333	0.352	0.0000	0.0000
2025/12/04	R213	04/02/2027	8.14 Call	Bond Future	2006.0200	2.0060	2060.3900	2.0604	2.710	0.0000	0.0000
2025/12/04	R213	04/02/2027	8.14 Put	Bond Future	1122.5700	1.1226	1083.9900	1.0840	3.437	0.0000	0.0000
2025/12/04	R214	05/02/2026		Bond Future	9.1098	81.7682	9.1143	81.7376	0.049	0.0000	0.0000
2025/12/04	R214	05/02/2026	11.26 Call	Bond Future	12994.4000	12.9944	12963.6400	12.9636	0.237	0.0000	0.0000
2025/12/04	R214	05/02/2026	11.26 Put	Bond Future	1.2800	0.0013	1.1900	0.0012	7.031	0.0000	0.0000
2025/12/04	R214	07/05/2026		Bond Future	9.1594	79.9499	9.1640	79.9187	0.050	0.0000	0.0000
2025/12/04	R214	07/05/2026	11.53 Call	Bond Future	14048.4000	14.0484	14016.7100	14.0167	0.226	0.0000	0.0000
2025/12/04	R214	07/05/2026	11.53 Put	Bond Future	41.9200	0.0419	41.4900	0.0415	1.026	0.0000	0.0000
2025/12/04	R214	06/08/2026		Bond Future	9.2131	81.3999	9.2178	81.3682	0.051	0.0000	0.0000
2025/12/04	R214	06/08/2026	11.97 Call	Bond Future	15848.8800	15.8489	15816.9600	15.8170	0.201	0.0000	0.0000
2025/12/04	R214	06/08/2026	11.97 Put	Bond Future	74.8400	0.0748	74.5900	0.0746	0.334	0.0000	0.0000
2025/12/04	R214	05/11/2026		Bond Future	9.2742	79.5232	9.2791	79.4911	0.052	0.0000	0.0000
2025/12/04	R214	05/11/2026	10.97 Call	Bond Future	10696.2100	10.6962	10665.0800	10.6651	0.291	0.0000	0.0000
2025/12/04	R214	05/11/2026	10.97 Put	Bond Future	524.1100	0.5241	525.0400	0.5250	0.177	0.0000	0.0000
2025/12/04	R214	04/02/2027		Bond Future	9.3456	80.8894	9.3506	80.8570	0.053	0.0000	0.0000
2025/12/04	R214	04/02/2027	9.90 Call	Bond Future	5227.5800	5.2276	5201.9700	5.2020	0.490	0.0000	0.0000
2025/12/04	R214	04/02/2027	9.90 Put	Bond Future	1729.7100	1.7297	1736.4700	1.7365	0.391	0.0000	0.0000
2025/12/04	R248	05/02/2026	8.90 Put	Bond Future	3681.9900	3.6820	3789.8100	3.7898	2.928	0.0000	0.0000
2025/12/04	R248	05/02/2026	8.90 Call	Bond Future	226.2900	0.2263	202.8700	0.2029	10.350	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.40 Put	Bond Future	897.5800	0.8976	936.3800	0.9364	4.323	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.40 Call	Bond Future	2006.6200	2.0066	1914.1800	1.9142	4.607	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.90 Call	Bond Future	5524.4300	5.5244	5399.9400	5.3999	2.253	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.90 Put	Bond Future	180.9100	0.1809	187.6600	0.1877	3.731	0.0000	0.0000
2025/12/04	R248	05/02/2026		Bond Future	9.2750	99.0373	9.2897	98.9061	0.158	0.0000	0.0000
2025/12/04	R248	05/02/2026	11.46 Call	Bond Future	16732.3800	16.7324	16601.1000	16.6011	0.785	0.0000	0.0000
2025/12/04	R248	05/02/2026	11.46 Put	Bond Future	2.5700	0.0026	2.5300	0.0025	1.556	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.50 Put	Bond Future	647.9500	0.6480	676.2000	0.6762	4.360	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.50 Call	Bond Future	2629.3600	2.6294	2526.3700	2.5264	3.917	0.0000	0.0000
2025/12/04	R248	05/02/2026	10.00 Put	Bond Future	132.9100	0.1329	137.5100	0.1375	3.461	0.0000	0.0000
2025/12/04	R248	05/02/2026	10.00 Call	Bond Future	6286.2500	6.2863	6159.6100	6.1596	2.015	0.0000	0.0000
2025/12/04	R248	05/02/2026	10.48 Call	Bond Future	9911.7700	9.9118	9781.1500	9.7812	1.318	0.0000	0.0000
2025/12/04	R248	05/02/2026	10.48 Put	Bond Future	32.5400	0.0325	33.1600	0.0332	1.905	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.65 Put	Bond Future	400.1100	0.4001	417.0300	0.4170	4.229	0.0000	0.0000
2025/12/04	R248	05/02/2026	9.65 Call	Bond Future	3665.8300	3.6658	3551.5100	3.5515	3.119	0.0000	0.0000
2025/12/04	R248	07/05/2026		Bond Future	9.3251	96.3900	9.3402	96.2563	0.162	0.0000	0.0000
2025/12/04	R248	07/05/2026	11.72 Call	Bond Future	17963.2700	17.9633	17830.4300	17.8304	0.740	0.0000	0.0000
2025/12/04	R248	07/05/2026	11.72 Put	Bond Future	53.5400	0.0535	54.4400	0.0544	1.681	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/12/04	R248	06/08/2026		Bond Future			9.3790	98.1380		9.3945	98.0021	0.166	0.0000	0.0000
2025/12/04	R248	06/08/2026	12.37 Call	Bond Future			21359.1500	21.3592		21224.4600	21.2245	0.631	0.0000	0.0000
2025/12/04	R248	06/08/2026	12.37 Put	Bond Future			70.3300	0.0703		71.6100	0.0716	1.820	0.0000	0.0000
2025/12/04	R248	05/11/2026		Bond Future			9.4394	95.4122		9.4554	95.2741	0.169	0.0000	0.0000
2025/12/04	R248	05/11/2026	11.31 Call	Bond Future			14756.2900	14.7563		14628.1700	14.6282	0.868	0.0000	0.0000
2025/12/04	R248	05/11/2026	11.31 Put	Bond Future			568.8400	0.5688		578.8600	0.5789	1.761	0.0000	0.0000
2025/12/04	R248	04/02/2027		Bond Future			9.5093	97.0508		9.5257	96.9106	0.173	0.0000	0.0000
2025/12/04	R248	04/02/2027	10.11 Call	Bond Future			6977.8500	6.9779		6875.2400	6.8752	1.471	0.0000	0.0000
2025/12/04	R248	04/02/2027	10.11 Put	Bond Future			2067.2800	2.0673		2104.8300	2.1048	1.816	0.0000	0.0000
2025/12/04	R2R9	05/02/2026		Bond Future			9.0537	109.8231		9.0479	109.8692	0.064	0.0000	0.0000
2025/12/04	R2R9	05/02/2026	102.99 Call	Bond Future			96832.5200	96.8325		96878.6700	96.8787	0.048	0.0000	0.0000
2025/12/04	R2R9	05/02/2026	102.99 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R2R9	07/05/2026		Bond Future			9.1121	106.8305		9.1061	106.8774	0.066	0.0000	0.0000
2025/12/04	R2R9	07/05/2026	99.91 Call	Bond Future			95980.7600	95.9808		96027.7100	96.0277	0.049	0.0000	0.0000
2025/12/04	R2R9	07/05/2026	99.91 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R2R9	06/08/2026		Bond Future			9.1749	108.7676		9.1686	108.8155	0.068	0.0000	0.0000
2025/12/04	R2R9	06/08/2026	101.74 Call	Bond Future			95648.1200	95.6481		95696.0100	95.6960	0.050	0.0000	0.0000
2025/12/04	R2R9	06/08/2026	101.74 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R2R9	05/11/2026		Bond Future			9.2446	105.6859		9.2381	105.7350	0.071	0.0000	0.0000
2025/12/04	R2R9	05/11/2026	98.56 Call	Bond Future			94715.8800	94.7159		94764.9300	94.7649	0.052	0.0000	0.0000
2025/12/04	R2R9	05/11/2026	98.56 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R2R9	04/02/2027		Bond Future			9.3258	107.4999		9.3190	107.5501	0.073	0.0000	0.0000
2025/12/04	R2R9	04/02/2027	9.89 Call	Bond Future			5916.5300	5.9165		5947.6000	5.9476	0.525	0.0000	0.0000
2025/12/04	R2R9	04/02/2027	9.89 Put	Bond Future			1869.2200	1.8692		1850.0500	1.8501	1.026	0.0000	0.0000
2025/12/04	R4R2	05/02/2026		Bond Future			9.1878	111.4838		9.1871	111.4898	0.007	0.0000	0.0000
2025/12/04	R4R2	05/02/2026	103.43 Call	Bond Future			98208.5200	98.2085		98214.5100	98.2145	0.006	0.0000	0.0000
2025/12/04	R4R2	05/02/2026	103.43 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R4R2	07/05/2026		Bond Future			9.2450	108.3952		9.2443	108.4012	0.007	0.0000	0.0000
2025/12/04	R4R2	07/05/2026	100.23 Call	Bond Future			97306.0700	97.3061		97312.0700	97.3121	0.006	0.0000	0.0000
2025/12/04	R4R2	07/05/2026	100.23 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R4R2	06/08/2026		Bond Future			9.3062	110.3607		9.3054	110.3670	0.008	0.0000	0.0000
2025/12/04	R4R2	06/08/2026	102.06 Call	Bond Future			96943.3800	96.9434		96949.7100	96.9497	0.007	0.0000	0.0000
2025/12/04	R4R2	06/08/2026	102.06 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R4R2	05/11/2026		Bond Future			9.3733	107.1807		9.3725	107.1874	0.009	0.0000	0.0000
2025/12/04	R4R2	05/11/2026	98.76 Call	Bond Future			95958.1200	95.9581		95964.8600	95.9649	0.007	0.0000	0.0000
2025/12/04	R4R2	05/11/2026	98.76 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	R4R2	04/02/2027		Bond Future			9.4507	109.0202		9.4498	109.0274	0.009	0.0000	0.0000
2025/12/04	R4R2	04/02/2027	10.13 Call	Bond Future			7198.0000	7.1980		7199.3100	7.1993	0.018	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
2025/12/04	R4R2	04/02/2027	10.13 Put	Bond Future	1786.1900	1.7862	1780.2900	1.7803	0.330	0.0000	0.0000
2025/12/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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