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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2025 TO 05/12/2025

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
2025/12/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	2029	05/02/2026		Bond Future	145.2595	145.2595	145.4164	0.108	0.0000	0.0000
2025/12/05	2029	05/02/2026	140.11 Call	Bond Future	5149.5000	5.1495	5306.4200	3.047	0.0000	0.0000
2025/12/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2029	07/05/2026		Bond Future	146.4615	146.4615	146.5931	0.090	0.0000	0.0000
2025/12/05	2029	07/05/2026	141.82 Call	Bond Future	4641.5400	4.6415	4773.1000	2.834	0.0000	0.0000
2025/12/05	2029	07/05/2026	141.82 Put	Bond Future	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
2025/12/05	2029	06/08/2026		Bond Future	149.1533	149.1533	149.2723	149.2723	0.080	0.0000
2025/12/05	2029	06/08/2026	144.10 Call	Bond Future	5053.2500	5.0533	5172.3000	5.1723	2.356	0.0000
2025/12/05	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2029	05/11/2026		Bond Future	150.3059	150.3059	150.4293	150.4293	0.082	0.0000
2025/12/05	2029	05/11/2026	147.56 Call	Bond Future	2745.8700	2.7459	2869.2500	2.8693	4.493	0.0000
2025/12/05	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2029	04/02/2027		Bond Future	152.9262	152.9262	153.0536	153.0536	0.083	0.0000
2025/12/05	2029	04/02/2027	149.72 Call	Bond Future	3206.1900	3.2062	3333.5900	3.3336	3.974	0.0000
2025/12/05	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2030	05/02/2026		Bond Future	7.4888	101.9461	7.5148	101.8572	0.347	0.0000
2025/12/05	2030	05/02/2026	9.49 Call	Bond Future	6567.8300	6.5678	6478.7700	6.4788	1.356	0.0000
2025/12/05	2030	05/02/2026	9.49 Put	Bond Future	0.6200	0.0006	0.4200	0.0004	32.258	0.0000
2025/12/05	2030	07/05/2026		Bond Future	7.5068	103.7897	7.5410	103.6793	0.456	0.0000
2025/12/05	2030	07/05/2026	9.39 Call	Bond Future	5894.4100	5.8944	5780.2400	5.7802	1.937	0.0000
2025/12/05	2030	07/05/2026	9.39 Put	Bond Future	32.2000	0.0322	28.4500	0.0285	11.646	0.0000
2025/12/05	2030	07/05/2026	7.21 Put	Bond Future	1286.6300	1.2866	1331.5500	1.3316	3.491	0.0000
2025/12/05	2030	07/05/2026	7.21 Call	Bond Future	323.1500	0.3232	257.6500	0.2577	20.269	0.0000
2025/12/05	2030	07/05/2026	7.71 Put	Bond Future	546.7100	0.5467	547.7700	0.5478	0.194	0.0000
2025/12/05	2030	07/05/2026	7.71 Call	Bond Future	1200.2100	1.2002	1090.8500	1.0909	9.112	0.0000
2025/12/05	2030	07/05/2026	7.92 Call	Bond Future	1704.5800	1.7046	1588.5600	1.5886	6.806	0.0000
2025/12/05	2030	07/05/2026	7.92 Put	Bond Future	381.2800	0.3813	375.6800	0.3757	1.469	0.0000
2025/12/05	2030	06/08/2026	7.21 Put	Bond Future	1393.0100	1.3930	1491.1000	1.4911	7.042	0.0000
2025/12/05	2030	06/08/2026	7.21 Call	Bond Future	413.2100	0.4132	388.3600	0.3884	6.014	0.0000
2025/12/05	2030	06/08/2026	7.71 Put	Bond Future	697.2200	0.6972	778.9500	0.7790	11.722	0.0000
2025/12/05	2030	06/08/2026	7.71 Call	Bond Future	1235.9000	1.2359	1194.6900	1.1947	3.334	0.0000
2025/12/05	2030	06/08/2026	8.06 Call	Bond Future	2024.7200	2.0247	1960.7600	1.9608	3.159	0.0000
2025/12/05	2030	06/08/2026	8.06 Put	Bond Future	439.5800	0.4396	498.5600	0.4986	13.417	0.0000
2025/12/05	2030	06/08/2026		Bond Future	7.5316	101.6628	7.5722	101.5399	0.539	0.0000
2025/12/05	2030	06/08/2026	9.22 Call	Bond Future	5061.1600	5.0612	4950.3600	4.9504	2.189	0.0000
2025/12/05	2030	06/08/2026	9.22 Put	Bond Future	102.0500	0.1021	114.1900	0.1142	11.896	0.0000
2025/12/05	2030	05/11/2026		Bond Future	7.5610	103.4341	7.6044	103.3112	0.573	0.0000
2025/12/05	2030	05/11/2026	8.39 Call	Bond Future	2747.1900	2.7472	2667.7700	2.6678	2.891	0.0000
2025/12/05	2030	05/11/2026	8.39 Put	Bond Future	428.4600	0.4285	471.9800	0.4720	10.157	0.0000
2025/12/05	2030	04/02/2027		Bond Future	7.6143	101.2051	7.6613	101.0815	0.616	0.0000
2025/12/05	2030	04/02/2027	7.82 Call	Bond Future	1469.0600	1.4691	1423.0900	1.4231	3.129	0.0000
2025/12/05	2030	04/02/2027	7.82 Put	Bond Future	928.9400	0.9289	1006.5300	1.0065	8.353	0.0000
2025/12/05	2031	05/02/2026		Bond Future	113.0125	113.0125	113.4538	113.4538	0.390	0.0000
2025/12/05	2031	05/02/2026	111.76 Call	Bond Future	1294.4800	1.2945	1703.6000	1.7036	31.605	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
2025/12/05	2031	05/02/2026	111.76 Put	Bond Future	42.0000	0.0420	9.8300	0.0098	76.595	0.0000
2025/12/05	2031	07/05/2026		Bond Future	115.0837	115.0837	115.5109	115.5109	0.371	0.0000
2025/12/05	2031	07/05/2026	113.84 Call	Bond Future	1396.7900	1.3968	1739.7900	1.7398	24.556	0.0000
2025/12/05	2031	07/05/2026	113.84 Put	Bond Future	153.1100	0.1531	68.9300	0.0689	54.980	0.0000
2025/12/05	2031	06/08/2026		Bond Future	114.7742	114.7742	115.1970	115.1970	0.368	0.0000
2025/12/05	2031	06/08/2026	113.81 Call	Bond Future	1287.1800	1.2872	1576.1500	1.5762	22.450	0.0000
2025/12/05	2031	06/08/2026	113.81 Put	Bond Future	322.9700	0.3230	189.1500	0.1892	41.434	0.0000
2025/12/05	2031	05/11/2026		Bond Future	116.8011	116.8011	117.2336	117.2336	0.370	0.0000
2025/12/05	2031	05/11/2026	111.49 Call	Bond Future	5312.7100	5.3127	5744.0200	5.7440	8.118	0.0000
2025/12/05	2031	05/11/2026	111.49 Put	Bond Future	1.6000	0.0016	0.3900	0.0004	75.625	0.0000
2025/12/05	2031	04/02/2027		Bond Future	116.3779	116.3779	116.8184	116.8184	0.379	0.0000
2025/12/05	2031	04/02/2027	116.18 Call	Bond Future	955.5200	0.9555	1172.1200	1.1721	22.668	0.0000
2025/12/05	2031	04/02/2027	116.18 Put	Bond Future	757.6600	0.7577	533.7600	0.5338	29.552	0.0000
2025/12/05	2032	05/02/2026		Bond Future	7.8962	104.6931	7.9009	104.6702	0.060	0.0000
2025/12/05	2032	05/02/2026	10.16 Call	Bond Future	10263.1400	10.2631	10240.0300	10.2400	0.225	0.0000
2025/12/05	2032	05/02/2026	10.16 Put	Bond Future	0.4800	0.0005	0.2700	0.0003	43.750	0.0000
2025/12/05	2032	07/05/2026		Bond Future	7.9274	102.4270	7.9366	102.3836	0.117	0.0000
2025/12/05	2032	07/05/2026	10.14 Call	Bond Future	9748.4000	9.7484	9701.2800	9.7013	0.483	0.0000
2025/12/05	2032	07/05/2026	10.14 Put	Bond Future	24.9300	0.0249	21.2000	0.0212	14.962	0.0000
2025/12/05	2032	06/08/2026		Bond Future	7.9637	104.2845	7.9758	104.2299	0.152	0.0000
2025/12/05	2032	06/08/2026	10.12 Call	Bond Future	9257.3300	9.2573	9192.2400	9.1922	0.703	0.0000
2025/12/05	2032	06/08/2026	10.12 Put	Bond Future	90.2300	0.0902	79.7400	0.0797	11.626	0.0000
2025/12/05	2032	05/11/2026		Bond Future	8.0111	101.9443	8.0234	101.8909	0.154	0.0000
2025/12/05	2032	05/11/2026	9.16 Call	Bond Future	5296.2100	5.2962	5237.5800	5.2376	1.107	0.0000
2025/12/05	2032	05/11/2026	9.16 Put	Bond Future	462.4600	0.4625	457.2300	0.4572	1.131	0.0000
2025/12/05	2032	04/02/2027	8.48 Put	Bond Future	1216.7000	1.2167	1212.5700	1.2126	0.339	0.0000
2025/12/05	2032	04/02/2027		Bond Future	8.0761	103.6952	8.0888	103.6424	0.157	0.0000
2025/12/05	2032	04/02/2027	8.48 Call	Bond Future	2879.2700	2.8793	2822.3100	2.8223	1.978	0.0000
2025/12/05	2033	05/02/2026		Bond Future	141.9616	141.9616	143.7416	143.7416	1.254	0.0000
2025/12/05	2033	05/02/2026	132.88 Call	Bond Future	9081.6000	9.0816	10861.6400	10.8616	19.601	0.0000
2025/12/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2033	07/05/2026		Bond Future	143.0009	143.0009	144.7858	144.7858	1.248	0.0000
2025/12/05	2033	07/05/2026	135.16 Call	Bond Future	7840.9300	7.8409	9625.8000	9.6258	22.763	0.0000
2025/12/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2033	06/08/2026		Bond Future	145.6290	145.6290	147.4320	147.4320	1.238	0.0000
2025/12/05	2033	06/08/2026	134.25 Call	Bond Future	11379.0400	11.3790	13181.9800	13.1820	15.844	0.0000
2025/12/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2033	05/11/2026		Bond Future	146.6161	146.6161	148.4533	148.4533	1.253	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
2025/12/05	2033	05/11/2026	137.26 Call	Bond Future	9356.1400	9.3561	11193.2600	11.1933	19.635	0.0000	0.0000
2025/12/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2033	04/02/2027		Bond Future	149.1723	149.1723	151.0432	151.0432	1.254	0.0000	0.0000
2025/12/05	2033	04/02/2027	142.71 Call	Bond Future	6462.2900	6.4623	8333.2100	8.3332	28.951	0.0000	0.0000
2025/12/05	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2037	05/02/2026		Bond Future	8.7776	98.2997	8.7719	98.3392	0.066	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.20 Call	Bond Future	14886.5100	14.8865	14925.7300	14.9257	0.263	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.20 Put	Bond Future	0.4900	0.0005	0.2300	0.0002	53.061	0.0000	0.0000
2025/12/05	2037	05/02/2026	12.27 Call	Bond Future	20478.4600	20.4785	20517.9400	20.5179	0.193	0.0000	0.0000
2025/12/05	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.90 Put	Bond Future	1.7400	0.0017	1.1700	0.0012	32.759	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.90 Call	Bond Future	13219.6100	13.2196	13258.5200	13.2585	0.294	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.86 Call	Bond Future	18399.3700	18.3994	18438.8400	18.4388	0.215	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.86 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.36 Call	Bond Future	15757.4100	15.7574	15796.7700	15.7968	0.250	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.36 Put	Bond Future	0.2100	0.0002	0.0900	0.0001	57.143	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.65 Put	Bond Future	3.4000	0.0034	3.2800	0.0033	3.529	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.65 Call	Bond Future	11795.7100	11.7957	11835.0700	11.8351	0.334	0.0000	0.0000
2025/12/05	2037	05/02/2026	12.73 Call	Bond Future	22721.5900	22.7216	22761.0700	22.7611	0.174	0.0000	0.0000
2025/12/05	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.40 Put	Bond Future	0.1700	0.0002	0.0700	0.0001	58.824	0.0000	0.0000
2025/12/05	2037	05/02/2026	11.40 Call	Bond Future	15973.1900	15.9732	16012.5700	16.0126	0.247	0.0000	0.0000
2025/12/05	2037	05/02/2026	9.65 Call	Bond Future	5815.6900	5.8157	5857.3000	5.8573	0.715	0.0000	0.0000
2025/12/05	2037	05/02/2026	9.65 Put	Bond Future	65.6600	0.0657	67.7900	0.0678	3.244	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.10 Call	Bond Future	8555.1900	8.5552	8594.2400	8.5942	0.456	0.0000	0.0000
2025/12/05	2037	05/02/2026	10.10 Put	Bond Future	16.9200	0.0169	16.4900	0.0165	2.541	0.0000	0.0000
2025/12/05	2037	07/05/2026	9.00 Put	Bond Future	1288.9400	1.2889	1292.3200	1.2923	0.262	0.0000	0.0000
2025/12/05	2037	07/05/2026	9.00 Call	Bond Future	2411.6000	2.4116	2435.7400	2.4357	1.001	0.0000	0.0000
2025/12/05	2037	07/05/2026	9.49 Put	Bond Future	581.0500	0.5811	583.3600	0.5834	0.398	0.0000	0.0000
2025/12/05	2037	07/05/2026	9.49 Call	Bond Future	4882.5800	4.8826	4905.6500	4.9057	0.472	0.0000	0.0000
2025/12/05	2037	07/05/2026	10.06 Call	Bond Future	8068.8900	8.0689	8083.1200	8.0831	0.176	0.0000	0.0000
2025/12/05	2037	07/05/2026	10.06 Put	Bond Future	244.3600	0.2444	237.8300	0.2378	2.672	0.0000	0.0000
2025/12/05	2037	07/05/2026	12.40 Call	Bond Future	20531.2300	20.5312	20551.3000	20.5513	0.098	0.0000	0.0000
2025/12/05	2037	07/05/2026	12.40 Put	Bond Future	1.4100	0.0014	0.7200	0.0007	48.936	0.0000	0.0000
2025/12/05	2037	07/05/2026	10.95 Put	Bond Future	69.6300	0.0696	53.2100	0.0532	23.582	0.0000	0.0000
2025/12/05	2037	07/05/2026	10.95 Call	Bond Future	13043.1700	13.0432	13047.5100	13.0475	0.033	0.0000	0.0000
2025/12/05	2037	07/05/2026		Bond Future	8.8321	100.0775	8.8290	100.0982	0.035	0.0000	0.0000
2025/12/05	2037	07/05/2026	11.32 Call	Bond Future	15025.5600	15.0256	15036.4500	15.0365	0.072	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
2025/12/05	2037	07/05/2026	11.32 Put	Bond Future	29.9800	0.0300	20.1100	0.0201	32.922	0.0000	0.0000
2025/12/05	2037	06/08/2026		Bond Future	8.8926	97.6326	8.8909	97.6437	0.019	0.0000	0.0000
2025/12/05	2037	06/08/2026	11.71 Call	Bond Future	16508.1600	16.5082	16502.0600	16.5021	0.037	0.0000	0.0000
2025/12/05	2037	06/08/2026	11.71 Put	Bond Future	62.5400	0.0625	45.3400	0.0453	27.502	0.0000	0.0000
2025/12/05	2037	06/08/2026	11.30 Call	Bond Future	14433.5700	14.4336	14413.8300	14.4138	0.137	0.0000	0.0000
2025/12/05	2037	06/08/2026	11.30 Put	Bond Future	133.4600	0.1335	102.6200	0.1026	23.108	0.0000	0.0000
2025/12/05	2037	06/08/2026	10.70 Call	Bond Future	11268.3200	11.2683	11272.1300	11.2721	0.034	0.0000	0.0000
2025/12/05	2037	06/08/2026	10.70 Put	Bond Future	250.9100	0.2509	243.6200	0.2436	2.905	0.0000	0.0000
2025/12/05	2037	06/08/2026	10.02 Put	Bond Future	525.8300	0.5258	525.5000	0.5255	0.063	0.0000	0.0000
2025/12/05	2037	06/08/2026	10.02 Call	Bond Future	7605.6500	7.6057	7616.4200	7.6164	0.142	0.0000	0.0000
2025/12/05	2037	05/11/2026		Bond Future	8.9540	99.3333	8.9520	99.3467	0.023	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.62 Call	Bond Future	10550.7500	10.5508	10546.1900	10.5462	0.043	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.62 Put	Bond Future	515.0300	0.5150	497.0700	0.4971	3.487	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.83 Call	Bond Future	11629.6700	11.6297	11626.6600	11.6267	0.026	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.83 Put	Bond Future	429.6500	0.4297	413.2400	0.4132	3.819	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.23 Call	Bond Future	8549.0200	8.5490	8542.1800	8.5422	0.080	0.0000	0.0000
2025/12/05	2037	05/11/2026	10.23 Put	Bond Future	732.8900	0.7329	712.6500	0.7127	2.762	0.0000	0.0000
2025/12/05	2037	05/11/2026	9.46 Put	Bond Future	1513.0500	1.5131	1500.6900	1.5007	0.817	0.0000	0.0000
2025/12/05	2037	05/11/2026	9.46 Call	Bond Future	4717.9800	4.7180	4719.0200	4.7190	0.022	0.0000	0.0000
2025/12/05	2037	04/02/2027		Bond Future	9.0279	96.7830	9.0255	96.7980	0.026	0.0000	0.0000
2025/12/05	2037	04/02/2027	9.51 Call	Bond Future	4928.1800	4.9282	4915.1000	4.9151	0.265	0.0000	0.0000
2025/12/05	2037	04/02/2027	9.51 Put	Bond Future	1935.3400	1.9353	1907.2300	1.9072	1.452	0.0000	0.0000
2025/12/05	2038	05/02/2026		Bond Future	156.4442	156.4442	158.4720	158.4720	1.296	0.0000	0.0000
2025/12/05	2038	05/02/2026	143.20 Call	Bond Future	13244.2300	13.2442	15271.9900	15.2720	15.311	0.0000	0.0000
2025/12/05	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2038	07/05/2026		Bond Future	159.3113	159.3113	161.3455	161.3455	1.277	0.0000	0.0000
2025/12/05	2038	07/05/2026	144.53 Call	Bond Future	14781.3100	14.7813	16815.5000	16.8155	13.762	0.0000	0.0000
2025/12/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2038	06/08/2026		Bond Future	160.0381	160.0381	162.0926	162.0926	1.284	0.0000	0.0000
2025/12/05	2038	06/08/2026	144.72 Call	Bond Future	15318.1000	15.3181	17372.6300	17.3726	13.412	0.0000	0.0000
2025/12/05	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2038	05/11/2026		Bond Future	162.8652	162.8652	164.9592	164.9592	1.286	0.0000	0.0000
2025/12/05	2038	05/11/2026	146.31 Call	Bond Future	16555.2000	16.5552	18649.1900	18.6492	12.649	0.0000	0.0000
2025/12/05	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2038	04/02/2027		Bond Future	163.4723	163.4723	165.6039	165.6039	1.304	0.0000	0.0000
2025/12/05	2038	04/02/2027	153.83 Call	Bond Future	9642.2900	9.6423	11773.8500	11.7739	22.106	0.0000	0.0000
2025/12/05	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.40 Call	Bond Future	2807.1500	2.8072	2802.3200	2.8023	0.172	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
2025/12/05	2040	05/02/2026	9.40 Put	Bond Future	517.3400	0.5173	507.3800	0.5074	1.925	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.05 Put	Bond Future	1316.7000	1.3167	1404.4900	1.4045	6.667	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.05 Call	Bond Future	922.1100	0.9221	1015.0300	1.0150	10.077	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.20 Put	Bond Future	797.7900	0.7978	917.5000	0.9175	15.005	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.20 Call	Bond Future	1566.4800	1.5665	1691.3200	1.6913	7.969	0.0000	0.0000
2025/12/05	2040	05/02/2026		Bond Future	9.1006	99.4568	9.0999	99.4619	0.007	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.49 Call	Bond Future	16337.1700	16.3372	16341.9400	16.3419	0.029	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.49 Put	Bond Future	0.7700	0.0008	0.4100	0.0004	46.753	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.35 Put	Bond Future	17.5700	0.0176	28.6700	0.0287	63.176	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.35 Call	Bond Future	9090.5100	9.0905	9106.7400	9.1067	0.179	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.75 Call	Bond Future	11729.6600	11.7297	11738.5400	11.7385	0.076	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.75 Put	Bond Future	5.3900	0.0054	9.1400	0.0091	69.573	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.15 Call	Bond Future	14264.7500	14.2648	14270.4000	14.2704	0.040	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.15 Put	Bond Future	1.7900	0.0018	2.3100	0.0023	29.050	0.0000	0.0000
2025/12/05	2040	05/02/2026	13.23 Call	Bond Future	25850.0900	25.8501	25855.2200	25.8552	0.020	0.0000	0.0000
2025/12/05	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.82 Put	Bond Future	0.1400	0.0001	0.0600	0.0001	57.143	0.0000	0.0000
2025/12/05	2040	05/02/2026	11.82 Call	Bond Future	18278.0200	18.2780	18283.0700	18.2831	0.028	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.80 Put	Bond Future	99.2300	0.0992	150.7300	0.1507	51.900	0.0000	0.0000
2025/12/05	2040	05/02/2026	9.80 Call	Bond Future	5331.8800	5.3319	5388.5100	5.3885	1.062	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.24 Call	Bond Future	8347.6800	8.3477	8368.2800	8.3683	0.247	0.0000	0.0000
2025/12/05	2040	05/02/2026	10.24 Put	Bond Future	24.3800	0.0244	39.8500	0.0399	63.454	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.53 Call	Bond Future	21637.6500	21.6377	21621.8400	21.6218	0.073	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.53 Put	Bond Future	3.5600	0.0036	2.0600	0.0021	42.135	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.03 Call	Bond Future	18907.5400	18.9075	18888.2700	18.8883	0.102	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.03 Put	Bond Future	14.1100	0.0141	9.1500	0.0092	35.152	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.12 Put	Bond Future	85.1200	0.0851	84.3300	0.0843	0.928	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.12 Call	Bond Future	13605.5500	13.6056	13590.4500	13.5905	0.111	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.22 Call	Bond Future	19960.2600	19.9603	19942.7300	19.9427	0.088	0.0000	0.0000
2025/12/05	2040	07/05/2026	12.22 Put	Bond Future	8.4900	0.0085	5.2700	0.0053	37.927	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.72 Call	Bond Future	17151.8800	17.1519	17127.9800	17.1280	0.139	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.72 Put	Bond Future	31.1400	0.0311	21.5500	0.0216	30.796	0.0000	0.0000
2025/12/05	2040	07/05/2026	10.70 Put	Bond Future	152.0500	0.1521	151.7300	0.1517	0.210	0.0000	0.0000
2025/12/05	2040	07/05/2026	10.70 Call	Bond Future	11011.9900	11.0120	10997.3600	10.9974	0.133	0.0000	0.0000
2025/12/05	2040	07/05/2026		Bond Future	9.1594	101.2555	9.1612	101.2412	0.020	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.67 Call	Bond Future	16864.5800	16.8646	16839.6700	16.8397	0.148	0.0000	0.0000
2025/12/05	2040	07/05/2026	11.67 Put	Bond Future	35.2200	0.0352	24.6200	0.0246	30.097	0.0000	0.0000
2025/12/05	2040	06/08/2026		Bond Future	9.2238	98.5813	9.2271	98.5565	0.036	0.0000	0.0000
2025/12/05	2040	06/08/2026	12.19 Call	Bond Future	19206.2300	19.2062	19165.9800	19.1660	0.210	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
2025/12/05	2040	06/08/2026	12.19 Put	Bond Future	58.7400	0.0587	43.3400	0.0433	26.217	0.0000
2025/12/05	2040	05/11/2026		Bond Future	9.2885	100.2985	9.2916	100.2754	0.034	0.0000
2025/12/05	2040	05/11/2026	11.06 Call	Bond Future	12473.0400	12.4730	12516.4100	12.5164	0.348	0.0000
2025/12/05	2040	05/11/2026	11.06 Put	Bond Future	500.1300	0.5001	566.6300	0.5666	13.297	0.0000
2025/12/05	2040	05/11/2026	11.27 Call	Bond Future	13670.1300	13.6701	13699.1800	13.6992	0.213	0.0000
2025/12/05	2040	05/11/2026	11.27 Put	Bond Future	419.6900	0.4197	471.8700	0.4719	12.433	0.0000
2025/12/05	2040	05/11/2026	10.67 Call	Bond Future	10229.4000	10.2294	10295.5900	10.2956	0.647	0.0000
2025/12/05	2040	05/11/2026	10.67 Put	Bond Future	704.3600	0.7044	793.6800	0.7937	12.681	0.0000
2025/12/05	2040	05/11/2026	9.91 Put	Bond Future	1441.8700	1.4419	1608.8700	1.6089	11.582	0.0000
2025/12/05	2040	05/11/2026	9.91 Call	Bond Future	5899.5400	5.8995	6043.4100	6.0434	2.439	0.0000
2025/12/05	2040	04/02/2027		Bond Future	9.3645	97.5141	9.3675	97.4921	0.032	0.0000
2025/12/05	2040	04/02/2027	9.93 Call	Bond Future	5963.5000	5.9635	6101.6600	6.1017	2.317	0.0000
2025/12/05	2040	04/02/2027	9.93 Put	Bond Future	1965.8300	1.9658	2125.9700	2.1260	8.146	0.0000
2025/12/05	2043	05/02/2026		Bond Future	121.0743	121.0743	123.6625	123.6625	2.138	0.0000
2025/12/05	2043	05/02/2026	109.66 Call	Bond Future	11414.2802	11.4143	14002.5200	14.0025	22.675	0.0000
2025/12/05	2043	05/02/2026	109.66 Put	Bond Future	0.0002	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/12/05	2043	07/05/2026		Bond Future	123.2932	123.2932	125.9048	125.9048	2.118	0.0000
2025/12/05	2043	07/05/2026	111.70 Call	Bond Future	11594.1582	11.5942	14204.7865	14.2048	22.517	0.0000
2025/12/05	2043	07/05/2026	111.70 Put	Bond Future	0.9882	0.0010	0.0165	0.0000	98.332	0.0000
2025/12/05	2043	06/08/2026		Bond Future	122.7031	122.7031	125.3493	125.3493	2.157	0.0000
2025/12/05	2043	06/08/2026	110.88 Call	Bond Future	11834.2081	11.8342	14470.1708	14.4702	22.274	0.0000
2025/12/05	2043	06/08/2026	110.88 Put	Bond Future	11.1281	0.0111	0.8408	0.0008	92.444	0.0000
2025/12/05	2043	05/11/2026		Bond Future	124.8698	124.8698	127.5653	127.5653	2.159	0.0000
2025/12/05	2043	05/11/2026	112.84 Call	Bond Future	12065.4979	12.0655	14730.2407	14.7302	22.086	0.0000
2025/12/05	2043	05/11/2026	112.84 Put	Bond Future	35.6579	0.0357	4.9607	0.0050	86.088	0.0000
2025/12/05	2043	04/02/2027		Bond Future	124.1493	124.1493	126.8922	126.8922	2.209	0.0000
2025/12/05	2043	04/02/2027	117.63 Call	Bond Future	7085.4989	7.0855	9453.9304	9.4539	33.426	0.0000
2025/12/05	2043	04/02/2027	117.63 Put	Bond Future	566.1689	0.5662	191.7804	0.1918	66.127	0.0000
2025/12/05	2044	05/02/2026	10.00 Put	Bond Future	155.2800	0.1553	164.5800	0.1646	5.989	0.0000
2025/12/05	2044	05/02/2026	10.00 Call	Bond Future	5559.8700	5.5599	5617.1800	5.6172	1.031	0.0000
2025/12/05	2044	05/02/2026		Bond Future	9.3207	95.3048	9.3149	95.3528	0.062	0.0000
2025/12/05	2044	05/02/2026	11.56 Call	Bond Future	16154.0700	16.1541	16201.2800	16.2013	0.292	0.0000
2025/12/05	2044	05/02/2026	11.56 Put	Bond Future	1.9300	0.0019	1.1300	0.0011	41.451	0.0000
2025/12/05	2044	05/02/2026	10.90 Put	Bond Future	11.4800	0.0115	12.0300	0.0120	4.791	0.0000
2025/12/05	2044	05/02/2026	10.90 Call	Bond Future	11877.1100	11.8771	11925.6700	11.9257	0.409	0.0000
2025/12/05	2044	05/02/2026	10.07 Put	Bond Future	125.3400	0.1253	133.5100	0.1335	6.518	0.0000
2025/12/05	2044	05/02/2026	10.07 Call	Bond Future	6059.9300	6.0599	6116.1100	6.1161	0.927	0.0000
2025/12/05	2044	05/02/2026	11.45 Call	Bond Future	15465.2000	15.4652	15512.2900	15.5123	0.304	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
2025/12/05	2044	05/02/2026	11.45 Put	Bond Future	2.8500	0.0029	1.9300	0.0019	32.281	0.0000	0.0000
2025/12/05	2044	05/02/2026	11.25 Call	Bond Future	14188.0100	14.1880	14236.2900	14.2363	0.340	0.0000	0.0000
2025/12/05	2044	05/02/2026	11.25 Put	Bond Future	4.6100	0.0046	4.8800	0.0049	5.857	0.0000	0.0000
2025/12/05	2044	05/02/2026	11.50 Call	Bond Future	15779.6000	15.7796	15826.5900	15.8266	0.298	0.0000	0.0000
2025/12/05	2044	05/02/2026	11.50 Put	Bond Future	2.5300	0.0025	1.5100	0.0015	40.316	0.0000	0.0000
2025/12/05	2044	07/05/2026		Bond Future	9.3794	97.0284	9.3757	97.0585	0.039	0.0000	0.0000
2025/12/05	2044	07/05/2026	11.80 Call	Bond Future	17126.3200	17.1263	17143.6100	17.1436	0.101	0.0000	0.0000
2025/12/05	2044	07/05/2026	11.80 Put	Bond Future	49.7200	0.0497	36.8600	0.0369	25.865	0.0000	0.0000
2025/12/05	2044	07/05/2026	Put	Bond Future	4260.5300	4.2605	4198.9700	4.1990	1.445	0.0000	0.0000
2025/12/05	2044	07/05/2026	Call	Bond Future	1288.8800	1.2889	1257.4700	1.2575	2.437	0.0000	0.0000
2025/12/05	2044	07/05/2026	10.00 Call	Bond Future	5539.6800	5.5397	5593.0800	5.5931	0.964	0.0000	0.0000
2025/12/05	2044	07/05/2026	10.00 Put	Bond Future	644.0600	0.6441	667.3100	0.6673	3.610	0.0000	0.0000
2025/12/05	2044	06/08/2026		Bond Future	9.4433	94.4029	9.4407	94.4237	0.027	0.0000	0.0000
2025/12/05	2044	06/08/2026	12.42 Call	Bond Future	20139.6900	20.1397	20144.8700	20.1449	0.026	0.0000	0.0000
2025/12/05	2044	06/08/2026	12.42 Put	Bond Future	66.3900	0.0664	50.7500	0.0508	23.558	0.0000	0.0000
2025/12/05	2044	05/11/2026		Bond Future	9.5068	96.0472	9.5039	96.0705	0.031	0.0000	0.0000
2025/12/05	2044	05/11/2026	11.34 Call	Bond Future	13658.6300	13.6586	13682.6800	13.6827	0.176	0.0000	0.0000
2025/12/05	2044	05/11/2026	11.34 Put	Bond Future	584.4200	0.5844	585.2100	0.5852	0.135	0.0000	0.0000
2025/12/05	2044	04/02/2027		Bond Future	9.5804	93.3149	9.5773	93.3400	0.033	0.0000	0.0000
2025/12/05	2044	04/02/2027	10.18 Call	Bond Future	6564.5600	6.5646	6774.5200	6.7745	3.198	0.0000	0.0000
2025/12/05	2044	04/02/2027	10.18 Put	Bond Future	2018.5700	2.0186	2203.4100	2.2034	9.157	0.0000	0.0000
2025/12/05	2046	05/02/2026		Bond Future	139.5629	139.5629	142.7138	142.7138	2.258	0.0000	0.0000
2025/12/05	2046	05/02/2026	121.65 Call	Bond Future	17912.9200	17.9129	21063.8400	21.0638	17.590	0.0000	0.0000
2025/12/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2046	07/05/2026		Bond Future	139.8262	139.8262	143.0075	143.0075	2.275	0.0000	0.0000
2025/12/05	2046	07/05/2026	124.95 Call	Bond Future	14876.2100	14.8762	18057.4500	18.0575	21.385	0.0000	0.0000
2025/12/05	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2046	06/08/2026		Bond Future	142.3960	142.3960	145.6209	145.6209	2.265	0.0000	0.0000
2025/12/05	2046	06/08/2026	122.38 Call	Bond Future	20015.9600	20.0160	23240.9100	23.2409	16.112	0.0000	0.0000
2025/12/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2046	05/11/2026		Bond Future	142.5814	142.5814	145.8654	145.8654	2.303	0.0000	0.0000
2025/12/05	2046	05/11/2026	125.48 Call	Bond Future	17101.3900	17.1014	20385.4000	20.3854	19.203	0.0000	0.0000
2025/12/05	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2046	04/02/2027		Bond Future	145.0658	145.0658	148.4088	148.4088	2.304	0.0000	0.0000
2025/12/05	2046	04/02/2027	131.09 Call	Bond Future	13975.7800	13.9758	17318.8200	17.3188	23.920	0.0000	0.0000
2025/12/05	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	2050	05/02/2026		Bond Future	140.2214	140.2214	144.1276	144.1276	2.786	0.0000	0.0000
2025/12/05	2050	05/02/2026	122.82 Call	Bond Future	17401.3600	17.4014	21307.5600	21.3076	22.448	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
2025/12/05	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2050	07/05/2026		Bond Future	142.7913	142.7913	146.7410	2.766	0.0000	0.0000
2025/12/05	2050	07/05/2026	124.07 Call	Bond Future	18721.2600	18.7213	22671.0300	22.6710	21.098	0.0000
2025/12/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2050	06/08/2026		Bond Future	142.9636	142.9636	146.9707	146.9707	2.803	0.0000
2025/12/05	2050	06/08/2026	123.27 Call	Bond Future	19693.6000	19.6936	23700.7400	23.7007	20.347	0.0000
2025/12/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2050	05/11/2026		Bond Future	145.4891	145.4891	149.5700	149.5700	2.805	0.0000
2025/12/05	2050	05/11/2026	123.84 Call	Bond Future	21649.1400	21.6491	25730.0100	25.7300	18.850	0.0000
2025/12/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	2050	04/02/2027		Bond Future	145.5378	145.5378	149.6905	149.6905	2.853	0.0000
2025/12/05	2050	04/02/2027	132.39 Call	Bond Future	13147.7800	13.1478	17300.5200	17.3005	31.585	0.0000
2025/12/05	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/05	AL37	05/02/2026		Index Future	1261.1340	1261.1340	1260.4380	1260.4380	0.055	0.0000
2025/12/05	AL37	07/05/2026		Index Future	1283.9390	1283.9390	1282.9870	1282.9870	0.074	0.0000
2025/12/05	AL37	06/08/2026		Index Future	1306.9840	1306.9840	1305.8850	1305.8850	0.084	0.0000
2025/12/05	AL37	05/11/2026		Index Future	1330.0480	1330.0480	1328.9500	1328.9500	0.083	0.0000
2025/12/05	AL37	04/02/2027		Index Future	1352.9620	1352.9620	1351.8600	1351.8600	0.081	0.0000
2025/12/05	AL7T	05/02/2026		Index Future	1620.8310	1620.8310	1621.3830	1621.3830	0.034	0.0000
2025/12/05	AL7T	07/05/2026		Index Future	1650.1410	1650.1410	1650.3890	1650.3890	0.015	0.0000
2025/12/05	AL7T	06/08/2026		Index Future	1679.7590	1679.7590	1679.8450	1679.8450	0.005	0.0000
2025/12/05	AL7T	05/11/2026		Index Future	1709.4010	1709.4010	1709.5150	1709.5150	0.007	0.0000
2025/12/05	AL7T	04/02/2027		Index Future	1738.8500	1738.8500	1738.9850	1738.9850	0.008	0.0000
2025/12/05	ALBI	05/02/2026		Index Future	1366.4070	1366.4070	1366.5620	1366.5620	0.011	0.0000
2025/12/05	ALBI	07/05/2026		Index Future	1391.1160	1391.1160	1391.0090	1391.0090	0.008	0.0000
2025/12/05	ALBI	06/08/2026		Index Future	1416.0850	1416.0850	1415.8350	1415.8350	0.018	0.0000
2025/12/05	ALBI	05/11/2026		Index Future	1441.0740	1441.0740	1440.8420	1440.8420	0.016	0.0000
2025/12/05	ALBI	04/02/2027		Index Future	1465.9000	1465.9000	1465.6810	1465.6810	0.015	0.0000
2025/12/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/05	C010	21/12/2025		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
2025/12/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/05	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/05	ES33	05/02/2026		Bond Future	8.9059	95.4151	8.8845	95.5261	0.241	0.0000	0.0000
2025/12/05	ES33	05/02/2026	11.49 Call	Bond Future	12219.6300	12.2196	12330.6400	12.3306	0.908	0.0000	0.0000
2025/12/05	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES33	07/05/2026		Bond Future	8.9722	93.3700	8.9533	93.4648	0.210	0.0000	0.0000
2025/12/05	ES33	07/05/2026	11.69 Call	Bond Future	12489.4600	12.4895	12584.2400	12.5842	0.759	0.0000	0.0000
2025/12/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES33	06/08/2026		Bond Future	9.0447	95.0855	9.0269	95.1726	0.197	0.0000	0.0000
2025/12/05	ES33	06/08/2026	12.02 Call	Bond Future	13216.8400	13.2168	13303.9300	13.3039	0.659	0.0000	0.0000
2025/12/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES33	05/11/2026		Bond Future	9.1313	92.9725	9.1123	93.0630	0.209	0.0000	0.0000
2025/12/05	ES33	05/11/2026	10.83 Call	Bond Future	7644.1000	7.6441	7734.6400	7.7346	1.184	0.0000	0.0000
2025/12/05	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES33	04/02/2027		Bond Future	9.2382	94.5899	9.2179	94.6834	0.220	0.0000	0.0000
2025/12/05	ES33	04/02/2027	9.70 Call	Bond Future	2093.2900	2.0933	2186.7900	2.1868	4.467	0.0000	0.0000
2025/12/05	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES42	05/02/2026		Bond Future	9.5102	94.2331	9.5146	94.1996	0.046	0.0000	0.0000
2025/12/05	ES42	05/02/2026	11.85 Call	Bond Future	15633.4000	15.6334	15599.8500	15.5999	0.215	0.0000	0.0000
2025/12/05	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES42	07/05/2026		Bond Future	9.5735	91.6956	9.5804	91.6432	0.072	0.0000	0.0000
2025/12/05	ES42	07/05/2026	12.20 Call	Bond Future	17054.1600	17.0542	17001.7800	17.0018	0.307	0.0000	0.0000
2025/12/05	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES42	06/08/2026		Bond Future	9.6398	93.3799	9.6481	93.3173	0.087	0.0000	0.0000
2025/12/05	ES42	06/08/2026	12.65 Call	Bond Future	18905.5500	18.9056	18842.9300	18.8429	0.331	0.0000	0.0000
2025/12/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES42	05/11/2026		Bond Future	9.7124	90.7651	9.7208	90.7032	0.087	0.0000	0.0000
2025/12/05	ES42	05/11/2026	11.66 Call	Bond Future	12800.2600	12.8003	12738.4300	12.7384	0.483	0.0000	0.0000
2025/12/05	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	ES42	04/02/2027		Bond Future	9.7949	92.3421	9.8034	92.2807	0.087	0.0000	0.0000
2025/12/05	ES42	04/02/2027	10.29 Call	Bond Future	3482.2300	3.4822	3420.8000	3.4208	1.764	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	
2025/12/05	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GOVI	05/02/2026		GOVI	1341.1230	1341.1230	1341.2100	1341.2100	0.006	0.0000	0.0000
2025/12/05	GOVI	05/02/2026	1,150. Call 00	GOVI	1911230.0000	191.1230	1912100.0000	191.2100	0.046	0.0000	0.0000
2025/12/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GOVI	07/05/2026		GOVI	1365.3750	1365.3750	1365.2040	1365.2040	0.013	0.0000	0.0000
2025/12/05	GOVI	07/05/2026	1,177. Call 00	GOVI	1883750.0000	188.3750	1882040.0000	188.2040	0.091	0.0000	0.0000
2025/12/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GOVI	06/08/2026		GOVI	1389.8820	1389.8820	1389.5700	1389.5700	0.022	0.0000	0.0000
2025/12/05	GOVI	06/08/2026	1,189. Call 00	GOVI	2008820.0000	200.8820	2005700.0000	200.5700	0.155	0.0000	0.0000
2025/12/05	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GOVI	05/11/2026		GOVI	1414.4080	1414.4080	1414.1130	1414.1130	0.021	0.0000	0.0000
2025/12/05	GOVI	05/11/2026	1,277. Call 00	GOVI	1374080.0000	137.4080	1371130.0000	137.1130	0.215	0.0000	0.0000
2025/12/05	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GOVI	04/02/2027		GOVI	1438.7760	1438.7760	1438.4910	1438.4910	0.020	0.0000	0.0000
2025/12/05	GOVI	04/02/2027	1,369. Call 00	GOVI	697760.0000	69.7760	694910.0000	69.4910	0.408	0.0000	0.0000
2025/12/05	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/05	I258	05/02/2026		Bond Future	125.6177	125.6177	128.6273	128.6273	2.396	0.0000	0.0000
2025/12/05	I258	05/02/2026	111.65 Call	Bond Future	13967.7188	13.9677	16977.3400	16.9773	21.547	0.0000	0.0000
2025/12/05	I258	05/02/2026	111.65 Put	Bond Future	0.0188	0.0000	0.0000	0.0000	99.788	0.0000	0.0000
2025/12/05	I258	07/05/2026		Bond Future	127.9201	127.9201	130.9594	130.9594	2.376	0.0000	0.0000
2025/12/05	I258	07/05/2026	113.73 Call	Bond Future	14200.1131	14.2001	17230.1655	17.2302	21.338	0.0000	0.0000
2025/12/05	I258	07/05/2026	113.73 Put	Bond Future	10.0431	0.0100	0.7455	0.0007	92.577	0.0000	0.0000
2025/12/05	I258	06/08/2026		Bond Future	127.4149	127.4149	130.4963	130.4963	2.418	0.0000	0.0000
2025/12/05	I258	06/08/2026	112.95 Call	Bond Future	14528.1311	14.5281	17558.6234	17.5586	20.859	0.0000	0.0000
2025/12/05	I258	06/08/2026	112.95 Put	Bond Future	63.2711	0.0633	12.3134	0.0123	80.539	0.0000	0.0000
2025/12/05	I258	05/11/2026		Bond Future	129.6650	129.6650	132.8035	132.8035	2.420	0.0000	0.0000
2025/12/05	I258	05/11/2026	114.95 Call	Bond Future	14872.5815	14.8726	17898.8378	17.8988	20.348	0.0000	0.0000
2025/12/05	I258	05/11/2026	114.95 Put	Bond Future	157.5615	0.1576	45.3178	0.0453	71.238	0.0000	0.0000
2025/12/05	I258	04/02/2027		Bond Future	129.0281	129.0281	132.2218	132.2218	2.475	0.0000	0.0000
2025/12/05	I258	04/02/2027	118.90 Call	Bond Future	10962.1915	10.9622	13694.8162	13.6948	24.928	0.0000	0.0000
2025/12/05	I258	04/02/2027	118.90 Put	Bond Future	834.0915	0.8341	372.9862	0.3730	55.282	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
2025/12/05	IGOV	05/02/2026		Index Future	431.0210	431.0210	437.2540	1.446	0.0000	0.0000
2025/12/05	IGOV	07/05/2026		Index Future	438.9200	438.9200	445.1820	1.427	0.0000	0.0000
2025/12/05	IGOV	06/08/2026		Index Future	446.9010	446.9010	453.2320	1.417	0.0000	0.0000
2025/12/05	IGOV	05/11/2026		Index Future	454.8880	454.8880	461.3400	1.418	0.0000	0.0000
2025/12/05	IGOV	04/02/2027		Index Future	462.8250	462.8250	469.3940	1.419	0.0000	0.0000
2025/12/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/12/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/12/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/12/05	R033	05/02/2026		Bond Future	8.0647	113.9798	8.0694	0.058	0.0000	0.0000
2025/12/05	R033	05/02/2026	10.49 Call	Bond Future	12781.9900	12.7820	12751.4300	0.239	0.0000	0.0000
2025/12/05	R033	05/02/2026	10.49 Put	Bond Future	11.9600	0.0120	7.9300	33.696	0.0000	0.0000
2025/12/05	R033	07/05/2026		Bond Future	8.1019	110.9983	8.1108	0.109	0.0000	0.0000
2025/12/05	R033	07/05/2026	10.38 Call	Bond Future	11883.2200	11.8832	11803.8500	0.668	0.0000	0.0000
2025/12/05	R033	07/05/2026	10.38 Put	Bond Future	173.1800	0.1732	142.6100	17.652	0.0000	0.0000
2025/12/05	R033	06/08/2026		Bond Future	8.1440	113.0112	8.1554	0.140	0.0000	0.0000
2025/12/05	R033	06/08/2026	10.25 Call	Bond Future	11135.7500	11.1358	10999.7700	1.221	0.0000	0.0000
2025/12/05	R033	06/08/2026	10.25 Put	Bond Future	578.8400	0.5788	503.8800	12.950	0.0000	0.0000
2025/12/05	R033	05/11/2026		Bond Future	8.1964	109.9409	8.2079	0.141	0.0000	0.0000
2025/12/05	R033	05/11/2026	9.33 Call	Bond Future	7026.9500	7.0270	6836.2500	2.714	0.0000	0.0000
2025/12/05	R033	05/11/2026	9.33 Put	Bond Future	1362.9700	1.3630	1231.9900	9.610	0.0000	0.0000
2025/12/05	R033	04/02/2027		Bond Future	8.2650	111.8284	8.2769	0.143	0.0000	0.0000
2025/12/05	R033	04/02/2027	8.65 Call	Bond Future	4437.1400	4.4371	4360.4000	1.729	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	
2025/12/05	R033	04/02/2027	8.65 Put	Bond Future	2539.7100	2.5397	2522.0500	2.5221	0.695	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.45 Call	Bond Future	1407.9300	1.4079	1402.1800	1.4022	0.408	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.45 Put	Bond Future	731.5200	0.7315	722.1200	0.7221	1.285	0.0000	0.0000
2025/12/05	R035	05/02/2026		Bond Future	8.3439	107.3157	8.3433	107.3194	0.007	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.79 Call	Bond Future	14221.4600	14.2215	14224.9800	14.2250	0.025	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.79 Put	Bond Future	0.2600	0.0003	0.1300	0.0001	50.000	0.0000	0.0000
2025/12/05	R035	05/02/2026	11.17 Call	Bond Future	16193.3200	16.1933	16196.9500	16.1970	0.022	0.0000	0.0000
2025/12/05	R035	05/02/2026	11.17 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.67 Call	Bond Future	13586.6000	13.5866	13590.0100	13.5900	0.025	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.67 Put	Bond Future	0.5100	0.0005	0.2700	0.0003	47.059	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.17 Put	Bond Future	3.1000	0.0031	3.2300	0.0032	4.194	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.17 Call	Bond Future	10877.1900	10.8772	10880.9700	10.8810	0.035	0.0000	0.0000
2025/12/05	R035	05/02/2026	11.00 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2025/12/05	R035	05/02/2026	11.00 Call	Bond Future	15318.4000	15.3184	15322.0100	15.3220	0.024	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.44 Put	Bond Future	1.4400	0.0014	0.9600	0.0010	33.333	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.44 Call	Bond Future	12353.3100	12.3533	12356.4800	12.3565	0.026	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.94 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2025/12/05	R035	05/02/2026	10.94 Call	Bond Future	15006.8100	15.0068	15010.4000	15.0104	0.024	0.0000	0.0000
2025/12/05	R035	05/02/2026	12.44 Call	Bond Future	22374.8100	22.3748	22378.4600	22.3785	0.016	0.0000	0.0000
2025/12/05	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.25 Call	Bond Future	5647.5600	5.6476	5656.4900	5.6565	0.158	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.25 Put	Bond Future	53.4900	0.0535	58.7700	0.0588	9.871	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.85 Put	Bond Future	192.4100	0.1924	208.4800	0.2085	8.352	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.85 Call	Bond Future	3367.1100	3.3671	3386.8300	3.3868	0.586	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.64 Call	Bond Future	7895.3800	7.8954	7899.7300	7.8997	0.055	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.64 Put	Bond Future	15.7500	0.0158	16.4500	0.0165	4.444	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.14 Call	Bond Future	5012.3000	5.0123	5023.0000	5.0230	0.213	0.0000	0.0000
2025/12/05	R035	05/02/2026	9.14 Put	Bond Future	75.8500	0.0759	82.9000	0.0829	9.295	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.64 Put	Bond Future	378.2000	0.3782	404.2300	0.4042	6.883	0.0000	0.0000
2025/12/05	R035	05/02/2026	8.64 Call	Bond Future	2251.3200	2.2513	2281.0000	2.2810	1.318	0.0000	0.0000
2025/12/05	R035	07/05/2026	8.29 Put	Bond Future	1751.3200	1.7513	1736.8000	1.7368	0.829	0.0000	0.0000
2025/12/05	R035	07/05/2026	8.29 Call	Bond Future	1162.5300	1.1625	1131.3000	1.1313	2.686	0.0000	0.0000
2025/12/05	R035	07/05/2026	8.79 Put	Bond Future	677.7000	0.6777	693.2800	0.6933	2.299	0.0000	0.0000
2025/12/05	R035	07/05/2026	8.79 Call	Bond Future	3181.1100	3.1811	3179.9800	3.1800	0.036	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.20 Call	Bond Future	5279.8000	5.2798	5268.2500	5.2683	0.219	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.20 Put	Bond Future	329.8400	0.3298	335.0000	0.3350	1.564	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.66 Call	Bond Future	13087.2000	13.0872	13063.1800	13.0632	0.184	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.66 Put	Bond Future	33.3600	0.0334	26.0500	0.0261	21.912	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
2025/12/05	R035	07/05/2026	10.16 Call	Bond Future	10450.8200	10.4508	10431.8600	10.4319	0.181	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.16 Put	Bond Future	69.5500	0.0696	67.3000	0.0673	3.235	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.66 Put	Bond Future	154.7900	0.1548	152.9100	0.1529	1.215	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.66 Call	Bond Future	7757.9200	7.7579	7739.3300	7.7393	0.240	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.71 Call	Bond Future	13346.6100	13.3466	13321.4000	13.3214	0.189	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.71 Put	Bond Future	31.1400	0.0311	22.6400	0.0226	27.296	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.21 Call	Bond Future	10717.6200	10.7176	10698.7800	10.6988	0.176	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.21 Put	Bond Future	64.4200	0.0644	62.2900	0.0623	3.306	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.71 Put	Bond Future	143.2200	0.1432	140.3600	0.1404	1.997	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.71 Call	Bond Future	8029.0500	8.0291	8009.4800	8.0095	0.244	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.64 Call	Bond Future	12983.2200	12.9832	12959.7300	12.9597	0.181	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.64 Put	Bond Future	34.3100	0.0343	27.5300	0.0275	19.761	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.14 Call	Bond Future	10343.9600	10.3440	10324.9500	10.3250	0.184	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.14 Put	Bond Future	71.7600	0.0718	69.4600	0.0695	3.205	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.64 Put	Bond Future	159.7500	0.1598	158.2000	0.1582	0.970	0.0000	0.0000
2025/12/05	R035	07/05/2026	9.64 Call	Bond Future	7649.4900	7.6495	7631.2300	7.6312	0.239	0.0000	0.0000
2025/12/05	R035	07/05/2026		Bond Future	8.3837	104.7546	8.3864	104.7379	0.032	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.86 Call	Bond Future	14116.3400	14.1163	14092.3300	14.0923	0.170	0.0000	0.0000
2025/12/05	R035	07/05/2026	10.86 Put	Bond Future	22.0100	0.0220	14.7100	0.0147	33.167	0.0000	0.0000
2025/12/05	R035	06/08/2026	10.22 Call	Bond Future	10434.6400	10.4346	10400.6900	10.4007	0.325	0.0000	0.0000
2025/12/05	R035	06/08/2026	10.22 Put	Bond Future	200.1400	0.2001	193.8800	0.1939	3.128	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.72 Call	Bond Future	7879.9800	7.8800	7846.5600	7.8466	0.424	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.72 Put	Bond Future	362.3700	0.3624	356.6400	0.3566	1.581	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.22 Put	Bond Future	664.0200	0.6640	670.3300	0.6703	0.950	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.22 Call	Bond Future	5359.4300	5.3594	5338.0500	5.3381	0.399	0.0000	0.0000
2025/12/05	R035	06/08/2026	10.13 Call	Bond Future	9975.1300	9.9751	9940.9600	9.9410	0.343	0.0000	0.0000
2025/12/05	R035	06/08/2026	10.13 Put	Bond Future	222.1000	0.2221	215.6200	0.2156	2.918	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.63 Call	Bond Future	7419.9200	7.4199	7389.7700	7.3898	0.406	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.63 Put	Bond Future	402.4000	0.4024	399.9400	0.3999	0.611	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.13 Put	Bond Future	743.8100	0.7438	752.4200	0.7524	1.158	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.13 Call	Bond Future	4919.7000	4.9197	4900.6200	4.9006	0.388	0.0000	0.0000
2025/12/05	R035	06/08/2026		Bond Future	8.4283	106.6546	8.4328	106.6269	0.054	0.0000	0.0000
2025/12/05	R035	06/08/2026	11.06 Call	Bond Future	14635.3400	14.6353	14590.8300	14.5908	0.304	0.0000	0.0000
2025/12/05	R035	06/08/2026	11.06 Put	Bond Future	61.4800	0.0615	44.6600	0.0447	27.358	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.29 Put	Bond Future	2303.3800	2.3034	2295.4500	2.2955	0.344	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.29 Call	Bond Future	1453.5300	1.4535	1417.9100	1.4179	2.451	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.79 Put	Bond Future	1158.5300	1.1585	1170.4000	1.1704	1.025	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.79 Call	Bond Future	3339.1400	3.3391	3323.3200	3.3233	0.474	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.39 Call	Bond Future	6204.2100	6.2042	6180.7600	6.1808	0.378	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	
2025/12/05	R035	06/08/2026	9.39 Put	Bond Future	537.1500	0.5372	541.3900	0.5414	0.789	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.71 Call	Bond Future	7828.7900	7.8288	7795.6700	7.7957	0.423	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.71 Put	Bond Future	366.5800	0.3666	361.1500	0.3612	1.481	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.21 Call	Bond Future	5310.3600	5.3104	5289.0600	5.2891	0.401	0.0000	0.0000
2025/12/05	R035	06/08/2026	9.21 Put	Bond Future	672.4900	0.6725	678.8800	0.6789	0.950	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.71 Put	Bond Future	1290.0100	1.2900	1301.6300	1.3016	0.901	0.0000	0.0000
2025/12/05	R035	06/08/2026	8.71 Call	Bond Future	2993.5300	2.9935	2977.4600	2.9775	0.537	0.0000	0.0000
2025/12/05	R035	05/11/2026	9.80 Call	Bond Future	8038.0300	8.0380	7986.9700	7.9870	0.635	0.0000	0.0000
2025/12/05	R035	05/11/2026	9.80 Put	Bond Future	565.0700	0.5651	539.9400	0.5399	4.447	0.0000	0.0000
2025/12/05	R035	05/11/2026	9.30 Call	Bond Future	5659.4700	5.6595	5614.9800	5.6150	0.786	0.0000	0.0000
2025/12/05	R035	05/11/2026	9.30 Put	Bond Future	940.2500	0.9403	921.6900	0.9217	1.974	0.0000	0.0000
2025/12/05	R035	05/11/2026	8.80 Put	Bond Future	1601.6700	1.6017	1588.2500	1.5883	0.838	0.0000	0.0000
2025/12/05	R035	05/11/2026	8.80 Call	Bond Future	3462.5700	3.4626	3423.2200	3.4232	1.136	0.0000	0.0000
2025/12/05	R035	05/11/2026		Bond Future	8.4843	104.0142	8.4886	103.9883	0.051	0.0000	0.0000
2025/12/05	R035	05/11/2026	10.03 Call	Bond Future	9152.5400	9.1525	9103.8900	9.1039	0.532	0.0000	0.0000
2025/12/05	R035	05/11/2026	10.03 Put	Bond Future	446.7900	0.4468	424.0700	0.4241	5.085	0.0000	0.0000
2025/12/05	R035	04/02/2027		Bond Future	8.5545	105.8012	8.5587	105.7764	0.050	0.0000	0.0000
2025/12/05	R035	04/02/2027	9.02 Call	Bond Future	4335.2700	4.3353	4273.5100	4.2735	1.425	0.0000	0.0000
2025/12/05	R035	04/02/2027	9.02 Put	Bond Future	1678.9500	1.6790	1642.0300	1.6420	2.199	0.0000	0.0000
2025/12/05	R038	05/02/2026		Bond Future	8.8712	118.6600	8.8551	118.7899	0.181	0.0000	0.0000
2025/12/05	R038	05/02/2026	11.44 Call	Bond Future	18374.9100	18.3749	18504.7000	18.5047	0.706	0.0000	0.0000
2025/12/05	R038	05/02/2026	11.44 Put	Bond Future	0.1800	0.0002	0.0800	0.0001	55.556	0.0000	0.0000
2025/12/05	R038	07/05/2026		Bond Future	8.9268	115.3219	8.9130	115.4315	0.155	0.0000	0.0000
2025/12/05	R038	07/05/2026	11.40 Call	Bond Future	17501.1400	17.5011	17604.3200	17.6043	0.590	0.0000	0.0000
2025/12/05	R038	07/05/2026	11.40 Put	Bond Future	28.4700	0.0285	22.0600	0.0221	22.515	0.0000	0.0000
2025/12/05	R038	06/08/2026		Bond Future	8.9868	117.4132	8.9740	117.5130	0.143	0.0000	0.0000
2025/12/05	R038	06/08/2026	11.77 Call	Bond Future	19132.4300	19.1324	19212.1200	19.2121	0.417	0.0000	0.0000
2025/12/05	R038	06/08/2026	11.77 Put	Bond Future	76.1700	0.0762	56.0800	0.0561	26.375	0.0000	0.0000
2025/12/05	R038	05/11/2026		Bond Future	9.0541	113.9784	9.0405	114.0824	0.150	0.0000	0.0000
2025/12/05	R038	05/11/2026	10.72 Call	Bond Future	12259.0000	12.2590	12343.4700	12.3435	0.689	0.0000	0.0000
2025/12/05	R038	05/11/2026	10.72 Put	Bond Future	486.4800	0.4865	466.9700	0.4670	4.010	0.0000	0.0000
2025/12/05	R038	04/02/2027		Bond Future	9.1335	115.9350	9.1191	116.0425	0.158	0.0000	0.0000
2025/12/05	R038	04/02/2027	9.60 Call	Bond Future	5671.7500	5.6718	5732.2100	5.7322	1.066	0.0000	0.0000
2025/12/05	R038	04/02/2027	9.60 Put	Bond Future	2262.1600	2.2622	2215.1000	2.2151	2.080	0.0000	0.0000
2025/12/05	R053	05/02/2026		Bond Future	9.1296	129.1299	9.1189	129.2600	0.118	0.0000	0.0000
2025/12/05	R053	05/02/2026	11.49 Call	Bond Future	23797.5100	23.7975	23927.1200	23.9271	0.545	0.0000	0.0000
2025/12/05	R053	05/02/2026	11.49 Put	Bond Future	1.3700	0.0014	0.8500	0.0009	37.956	0.0000	0.0000
2025/12/05	R053	07/05/2026		Bond Future	9.1763	125.6040	9.1673	125.7118	0.098	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	
2025/12/05	R053	07/05/2026	11.69 Call	Bond Future	24881.0100	24.8810	24976.1000	24.9761	0.382	0.0000	0.0000
2025/12/05	R053	07/05/2026	11.69 Put	Bond Future	52.1300	0.0521	39.4200	0.0394	24.381	0.0000	0.0000
2025/12/05	R053	06/08/2026		Bond Future	9.2258	127.8819	9.2176	127.9788	0.089	0.0000	0.0000
2025/12/05	R053	06/08/2026	12.28 Call	Bond Future	28850.0700	28.8501	28930.9800	28.9310	0.280	0.0000	0.0000
2025/12/05	R053	06/08/2026	12.28 Put	Bond Future	79.5000	0.0795	63.5000	0.0635	20.126	0.0000	0.0000
2025/12/05	R053	05/11/2026		Bond Future	9.2798	124.2516	9.2711	124.3528	0.093	0.0000	0.0000
2025/12/05	R053	05/11/2026	11.21 Call	Bond Future	20107.1800	20.1072	20325.4900	20.3255	1.086	0.0000	0.0000
2025/12/05	R053	05/11/2026	11.21 Put	Bond Future	631.3500	0.6314	748.3800	0.7484	18.536	0.0000	0.0000
2025/12/05	R053	04/02/2027		Bond Future	9.3416	126.3845	9.3325	126.4895	0.097	0.0000	0.0000
2025/12/05	R053	04/02/2027	9.99 Call	Bond Future	9778.1900	9.7782	10170.0400	10.1700	4.007	0.0000	0.0000
2025/12/05	R053	04/02/2027	9.99 Put	Bond Future	2666.8800	2.6669	2953.7800	2.9538	10.758	0.0000	0.0000
2025/12/05	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/05	R186	05/02/2026	8.43 Call	Bond Future	65.4700	0.0655	64.9500	0.0650	0.794	0.0000	0.0000
2025/12/05	R186	05/02/2026	8.43 Put	Bond Future	65.4700	0.0655	64.9500	0.0650	0.794	0.0000	0.0000
2025/12/05	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/05	R186	07/05/2026	8.69 Call	Bond Future	102.4300	0.1024	102.1000	0.1021	0.322	0.0000	0.0000
2025/12/05	R186	07/05/2026	8.69 Put	Bond Future	102.4300	0.1024	102.1000	0.1021	0.322	0.0000	0.0000
2025/12/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/05	R186	06/08/2026	8.57 Call	Bond Future	88.1100	0.0881	87.9300	0.0879	0.204	0.0000	0.0000
2025/12/05	R186	06/08/2026	8.57 Put	Bond Future	88.1100	0.0881	87.9300	0.0879	0.204	0.0000	0.0000
2025/12/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/05	R186	05/11/2026	8.12 Call	Bond Future	51.1000	0.0511	51.0200	0.0510	0.157	0.0000	0.0000
2025/12/05	R186	05/11/2026	8.12 Put	Bond Future	51.1000	0.0511	51.0200	0.0510	0.157	0.0000	0.0000
2025/12/05	R202	05/02/2026		Bond Future	293.1906	293.1906	296.3281	296.3281	1.070	0.0000	0.0000
2025/12/05	R202	05/02/2026	277.82 Call	Bond Future	15370.5800	15.3706	18508.0800	18.5081	20.412	0.0000	0.0000
2025/12/05	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R202	07/05/2026		Bond Future	298.5639	298.5639	301.7012	301.7012	1.051	0.0000	0.0000
2025/12/05	R202	07/05/2026	277.55 Call	Bond Future	21013.8900	21.0139	24151.1500	24.1512	14.929	0.0000	0.0000
2025/12/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R202	06/08/2026		Bond Future	298.6312	298.6312	301.7950	301.7950	1.059	0.0000	0.0000
2025/12/05	R202	06/08/2026	278.86 Call	Bond Future	19771.1700	19.7712	22935.0300	22.9350	16.002	0.0000	0.0000
2025/12/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R202	05/11/2026		Bond Future	303.9070	303.9070	307.1326	307.1326	1.061	0.0000	0.0000
2025/12/05	R202	05/11/2026	280.46 Call	Bond Future	23447.0400	23.4470	26672.5500	26.6726	13.757	0.0000	0.0000
2025/12/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R202	04/02/2027		Bond Future	303.7028	303.7028	306.9863	306.9863	1.081	0.0000	0.0000
2025/12/05	R202	04/02/2027	294.73 Call	Bond Future	8972.7600	8.9728	12256.2900	12.2563	36.594	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
2025/12/05	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/05	R209	05/02/2026		Bond Future	8.5890	86.6512	8.5680	86.7773	0.245	0.0000
2025/12/05	R209	05/02/2026	10.93 Call	Bond Future	12639.9400	12.6399	12765.7500	12.7658	0.995	0.0000
2025/12/05	R209	05/02/2026	10.93 Put	Bond Future	0.5800	0.0006	0.2500	0.0003	56.897	0.0000
2025/12/05	R209	07/05/2026		Bond Future	8.6340	85.0671	8.6150	85.1789	0.220	0.0000
2025/12/05	R209	07/05/2026	11.07 Call	Bond Future	12924.3400	12.9243	13025.9600	13.0260	0.786	0.0000
2025/12/05	R209	07/05/2026	11.07 Put	Bond Future	27.0800	0.0271	16.9200	0.0169	37.518	0.0000
2025/12/05	R209	06/08/2026		Bond Future	8.6830	86.6099	8.6648	86.7151	0.209	0.0000
2025/12/05	R209	06/08/2026	11.39 Call	Bond Future	14004.1400	14.0041	14090.4900	14.0905	0.617	0.0000
2025/12/05	R209	06/08/2026	11.39 Put	Bond Future	60.7500	0.0608	41.9400	0.0419	30.963	0.0000
2025/12/05	R209	05/11/2026		Bond Future	8.7392	84.9698	8.7200	85.0785	0.219	0.0000
2025/12/05	R209	05/11/2026	10.32 Call	Bond Future	8840.6800	8.8407	8912.1000	8.9121	0.808	0.0000
2025/12/05	R209	05/11/2026	10.32 Put	Bond Future	457.9800	0.4580	420.6900	0.4207	8.142	0.0000
2025/12/05	R209	04/02/2027		Bond Future	8.8069	86.4295	8.7868	86.5414	0.229	0.0000
2025/12/05	R209	04/02/2027	9.28 Call	Bond Future	4109.1600	4.1092	4266.1600	4.2662	3.821	0.0000
2025/12/05	R209	04/02/2027	9.28 Put	Bond Future	1534.6700	1.5347	1579.8100	1.5798	2.941	0.0000
2025/12/05	R210	05/02/2026		Bond Future	259.0709	259.0709	259.2937	259.2937	0.086	0.0000
2025/12/05	R210	05/02/2026	253.10 Call	Bond Future	5970.9200	5.9709	6193.6700	6.1937	3.731	0.0000
2025/12/05	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R210	07/05/2026		Bond Future	260.3409	260.3409	260.5174	260.5174	0.068	0.0000
2025/12/05	R210	07/05/2026	255.40 Call	Bond Future	4940.9400	4.9409	5117.4400	5.1174	3.572	0.0000
2025/12/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R210	06/08/2026		Bond Future	265.1253	265.1253	265.2786	265.2786	0.058	0.0000
2025/12/05	R210	06/08/2026	259.84 Call	Bond Future	5285.3300	5.2853	5438.5800	5.4386	2.900	0.0000
2025/12/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R210	05/11/2026		Bond Future	266.2772	266.2772	266.4369	266.4369	0.060	0.0000
2025/12/05	R210	05/11/2026	253.33 Call	Bond Future	12947.1900	12.9472	13106.9200	13.1069	1.234	0.0000
2025/12/05	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R210	04/02/2027		Bond Future	270.9181	270.9181	271.0840	271.0840	0.061	0.0000
2025/12/05	R210	04/02/2027	266.03 Call	Bond Future	4888.0900	4.8881	5053.9600	5.0540	3.393	0.0000
2025/12/05	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R213	05/02/2026		Bond Future	7.6935	100.2886	7.7087	100.2271	0.198	0.0000
2025/12/05	R213	05/02/2026	9.89 Call	Bond Future	8419.0400	8.4190	8357.2700	8.3573	0.734	0.0000
2025/12/05	R213	05/02/2026	9.89 Put	Bond Future	0.6000	0.0006	0.3500	0.0004	41.667	0.0000
2025/12/05	R213	07/05/2026		Bond Future	7.7142	98.5515	7.7353	98.4698	0.273	0.0000
2025/12/05	R213	07/05/2026	9.80 Call	Bond Future	7731.7200	7.7317	7649.9600	7.6500	1.057	0.0000
2025/12/05	R213	07/05/2026	9.80 Put	Bond Future	24.9500	0.0250	24.9100	0.0249	0.160	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	
2025/12/05	R213	06/08/2026		Bond Future	7.7398	100.3391	7.7650	100.2458	0.325	0.0000	0.0000
2025/12/05	R213	06/08/2026	9.69 Call	Bond Future	7014.9000	7.0149	6923.9200	6.9239	1.297	0.0000	0.0000
2025/12/05	R213	06/08/2026	9.69 Put	Bond Future	91.9600	0.0920	94.2500	0.0943	2.490	0.0000	0.0000
2025/12/05	R213	05/11/2026		Bond Future	7.7829	98.5395	7.8092	98.4467	0.337	0.0000	0.0000
2025/12/05	R213	05/11/2026	8.75 Call	Bond Future	3801.3700	3.8014	3727.9500	3.7280	1.931	0.0000	0.0000
2025/12/05	R213	05/11/2026	8.75 Put	Bond Future	451.1900	0.4512	470.6000	0.4706	4.302	0.0000	0.0000
2025/12/05	R213	04/02/2027		Bond Future	7.8472	100.2333	7.8749	100.1402	0.354	0.0000	0.0000
2025/12/05	R213	04/02/2027	8.14 Call	Bond Future	2060.3900	2.0604	2008.3400	2.0083	2.526	0.0000	0.0000
2025/12/05	R213	04/02/2027	8.14 Put	Bond Future	1083.9900	1.0840	1124.9900	1.1250	3.782	0.0000	0.0000
2025/12/05	R214	05/02/2026		Bond Future	9.1143	81.7376	9.1187	81.7070	0.049	0.0000	0.0000
2025/12/05	R214	05/02/2026	11.26 Call	Bond Future	12963.6400	12.9636	12933.1400	12.9331	0.235	0.0000	0.0000
2025/12/05	R214	05/02/2026	11.26 Put	Bond Future	1.1900	0.0012	1.2700	0.0013	6.723	0.0000	0.0000
2025/12/05	R214	07/05/2026		Bond Future	9.1640	79.9187	9.1709	79.8720	0.075	0.0000	0.0000
2025/12/05	R214	07/05/2026	11.53 Call	Bond Future	14016.7100	14.0167	13959.0100	13.9590	0.412	0.0000	0.0000
2025/12/05	R214	07/05/2026	11.53 Put	Bond Future	41.4900	0.0415	30.4800	0.0305	26.537	0.0000	0.0000
2025/12/05	R214	06/08/2026		Bond Future	9.2178	81.3682	9.2261	81.3125	0.090	0.0000	0.0000
2025/12/05	R214	06/08/2026	11.97 Call	Bond Future	15816.9600	15.8170	15744.8400	15.7448	0.456	0.0000	0.0000
2025/12/05	R214	06/08/2026	11.97 Put	Bond Future	74.5900	0.0746	58.1400	0.0581	22.054	0.0000	0.0000
2025/12/05	R214	05/11/2026		Bond Future	9.2791	79.4911	9.2874	79.4362	0.090	0.0000	0.0000
2025/12/05	R214	05/11/2026	10.97 Call	Bond Future	10665.0800	10.6651	10607.9900	10.6080	0.535	0.0000	0.0000
2025/12/05	R214	05/11/2026	10.97 Put	Bond Future	525.0400	0.5250	522.8900	0.5229	0.409	0.0000	0.0000
2025/12/05	R214	04/02/2027		Bond Future	9.3506	80.8570	9.3590	80.8023	0.090	0.0000	0.0000
2025/12/05	R214	04/02/2027	9.90 Call	Bond Future	5201.9700	5.2020	5310.4400	5.3104	2.085	0.0000	0.0000
2025/12/05	R214	04/02/2027	9.90 Put	Bond Future	1736.4700	1.7365	1899.6600	1.8997	9.398	0.0000	0.0000
2025/12/05	R248	05/02/2026	8.90 Put	Bond Future	3789.8100	3.7898	3717.2500	3.7173	1.915	0.0000	0.0000
2025/12/05	R248	05/02/2026	8.90 Call	Bond Future	202.8700	0.2029	181.7200	0.1817	10.425	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.40 Put	Bond Future	936.3800	0.9364	958.0600	0.9581	2.315	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.40 Call	Bond Future	1914.1800	1.9142	1987.2700	1.9873	3.818	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.90 Call	Bond Future	5399.9400	5.3999	5467.2800	5.4673	1.247	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.90 Put	Bond Future	187.6600	0.1877	203.5900	0.2036	8.489	0.0000	0.0000
2025/12/05	R248	05/02/2026		Bond Future	9.2897	98.9061	9.2839	98.9575	0.062	0.0000	0.0000
2025/12/05	R248	05/02/2026	11.46 Call	Bond Future	16601.1000	16.6011	16651.7300	16.6517	0.305	0.0000	0.0000
2025/12/05	R248	05/02/2026	11.46 Put	Bond Future	2.5300	0.0025	1.7500	0.0018	30.830	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.50 Put	Bond Future	676.2000	0.6762	704.8000	0.7048	4.230	0.0000	0.0000
2025/12/05	R248	05/02/2026	9.50 Call	Bond Future	2526.3700	2.5264	2606.3800	2.6064	3.167	0.0000	0.0000
2025/12/05	R248	05/02/2026	10.00 Put	Bond Future	137.5100	0.1375	149.7900	0.1498	8.930	0.0000	0.0000
2025/12/05	R248	05/02/2026	10.00 Call	Bond Future	6159.6100	6.1596	6223.3000	6.2233	1.034	0.0000	0.0000
2025/12/05	R248	05/02/2026	10.48 Call	Bond Future	9781.1500	9.7812	9835.1300	9.8351	0.552	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
2025/12/05	R248	05/02/2026	10.48 Put	Bond Future	33.1600	0.0332	35.7300	0.0357	7.750	0.0000
2025/12/05	R248	05/02/2026	9.65 Put	Bond Future	417.0300	0.4170	442.7500	0.4428	6.167	0.0000
2025/12/05	R248	05/02/2026	9.65 Call	Bond Future	3551.5100	3.5515	3628.6400	3.6286	2.172	0.0000
2025/12/05	R248	07/05/2026		Bond Future	9.3402	96.2563	9.3364	96.2899	0.041	0.0000
2025/12/05	R248	07/05/2026	11.72 Call	Bond Future	17830.4300	17.8304	17852.7800	17.8528	0.125	0.0000
2025/12/05	R248	07/05/2026	11.72 Put	Bond Future	54.4400	0.0544	43.1900	0.0432	20.665	0.0000
2025/12/05	R248	06/08/2026		Bond Future	9.3945	98.0021	9.3917	98.0265	0.030	0.0000
2025/12/05	R248	06/08/2026	12.37 Call	Bond Future	21224.4600	21.2245	21234.2900	21.2343	0.046	0.0000
2025/12/05	R248	06/08/2026	12.37 Put	Bond Future	71.6100	0.0716	57.0500	0.0571	20.332	0.0000
2025/12/05	R248	05/11/2026		Bond Future	9.4554	95.2741	9.4523	95.3010	0.033	0.0000
2025/12/05	R248	05/11/2026	11.31 Call	Bond Future	14628.1700	14.6282	14662.8000	14.6628	0.237	0.0000
2025/12/05	R248	05/11/2026	11.31 Put	Bond Future	578.8600	0.5789	586.5400	0.5865	1.327	0.0000
2025/12/05	R248	04/02/2027		Bond Future	9.5257	96.9106	9.5224	96.9394	0.035	0.0000
2025/12/05	R248	04/02/2027	10.11 Call	Bond Future	6875.2400	6.8752	7121.8100	7.1218	3.586	0.0000
2025/12/05	R248	04/02/2027	10.11 Put	Bond Future	2104.8300	2.1048	2322.6100	2.3226	10.347	0.0000
2025/12/05	R2R9	05/02/2026		Bond Future	9.0479	109.8692	9.0267	110.0375	0.234	0.0000
2025/12/05	R2R9	05/02/2026	102.99 Call	Bond Future	96878.6700	96.8787	97046.9600	97.0470	0.174	0.0000
2025/12/05	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R2R9	07/05/2026		Bond Future	9.1061	106.8774	9.0868	107.0276	0.211	0.0000
2025/12/05	R2R9	07/05/2026	99.91 Call	Bond Future	96027.7100	96.0277	96177.9300	96.1779	0.156	0.0000
2025/12/05	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R2R9	06/08/2026		Bond Future	9.1686	108.8155	9.1501	108.9576	0.202	0.0000
2025/12/05	R2R9	06/08/2026	101.74 Call	Bond Future	95696.0100	95.6960	95838.0900	95.8381	0.148	0.0000
2025/12/05	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R2R9	05/11/2026		Bond Future	9.2381	105.7350	9.2186	105.8818	0.211	0.0000
2025/12/05	R2R9	05/11/2026	98.56 Call	Bond Future	94764.9300	94.7649	94911.7600	94.9118	0.155	0.0000
2025/12/05	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R2R9	04/02/2027		Bond Future	9.3190	107.5501	9.2985	107.7011	0.219	0.0000
2025/12/05	R2R9	04/02/2027	9.89 Call	Bond Future	5947.6000	5.9476	5888.0800	5.8881	1.001	0.0000
2025/12/05	R2R9	04/02/2027	9.89 Put	Bond Future	1850.0500	1.8501	1639.5300	1.6395	11.379	0.0000
2025/12/05	R4R2	05/02/2026		Bond Future	9.1871	111.4898	9.1864	111.4958	0.008	0.0000
2025/12/05	R4R2	05/02/2026	103.43 Call	Bond Future	98214.5100	98.2145	98220.5900	98.2206	0.006	0.0000
2025/12/05	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R4R2	07/05/2026		Bond Future	9.2443	108.4012	9.2461	108.3861	0.019	0.0000
2025/12/05	R4R2	07/05/2026	100.23 Call	Bond Future	97312.0700	97.3121	97296.9500	97.2970	0.016	0.0000
2025/12/05	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/05	R4R2	06/08/2026		Bond Future	9.3054	110.3670	9.3085	110.3405	0.033	0.0000
2025/12/05	R4R2	06/08/2026	102.06 Call	Bond Future	96949.7100	96.9497	96923.2700	96.9233	0.027	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
2025/12/05	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R4R2	05/11/2026		Bond Future	9.3725	107.1874	9.3755	107.1628	0.031	0.0000	0.0000
2025/12/05	R4R2	05/11/2026	98.76 Call	Bond Future	95964.8600	95.9649	95940.2600	95.9403	0.026	0.0000	0.0000
2025/12/05	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	R4R2	04/02/2027		Bond Future	9.4498	109.0274	9.4526	109.0041	0.030	0.0000	0.0000
2025/12/05	R4R2	04/02/2027	10.13 Call	Bond Future	7199.3100	7.1993	7003.0900	7.0031	2.726	0.0000	0.0000
2025/12/05	R4R2	04/02/2027	10.13 Put	Bond Future	1780.2900	1.7803	1607.4200	1.6074	9.710	0.0000	0.0000
2025/12/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

