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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2025 TO 08/12/2025

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
2025/12/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/08	2029	05/02/2026		Bond Future	145.4164	145.4164	145.3905	0.018	0.0000	0.0000
2025/12/08	2029	05/02/2026	140.11 Call	Bond Future	5306.4200	5.3064	5280.4700	0.489	0.0000	0.0000
2025/12/08	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2029	07/05/2026		Bond Future	146.5931	146.5931	146.5668	0.018	0.0000	0.0000
2025/12/08	2029	07/05/2026	141.82 Call	Bond Future	4773.1000	4.7731	4746.8400	0.550	0.0000	0.0000
2025/12/08	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
2025/12/08	2029	06/08/2026		Bond Future	149.2723	149.2723	149.2458	149.2458	0.018	0.0000	0.0000
2025/12/08	2029	06/08/2026	144.10 Call	Bond Future	5172.3000	5.1723	5145.8200	5.1458	0.512	0.0000	0.0000
2025/12/08	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2029	05/11/2026		Bond Future	150.4293	150.4293	150.4029	150.4029	0.017	0.0000	0.0000
2025/12/08	2029	05/11/2026	147.56 Call	Bond Future	2869.2500	2.8693	2842.9400	2.8429	0.917	0.0000	0.0000
2025/12/08	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2029	04/02/2027		Bond Future	153.0536	153.0536	153.0272	153.0272	0.017	0.0000	0.0000
2025/12/08	2029	04/02/2027	149.72 Call	Bond Future	3333.5900	3.3336	3307.2300	3.3072	0.791	0.0000	0.0000
2025/12/08	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2030	05/02/2026		Bond Future	7.5148	101.8572	7.6037	101.5541	1.184	0.0000	0.0000
2025/12/08	2030	05/02/2026	9.49 Call	Bond Future	6478.7700	6.4788	6175.7500	6.1758	4.677	0.0000	0.0000
2025/12/08	2030	05/02/2026	9.49 Put	Bond Future	0.4200	0.0004	0.5300	0.0005	26.190	0.0000	0.0000
2025/12/08	2030	07/05/2026		Bond Future	7.5410	103.6793	7.6369	103.3708	1.271	0.0000	0.0000
2025/12/08	2030	07/05/2026	9.39 Call	Bond Future	5780.2400	5.7802	5478.2500	5.4783	5.225	0.0000	0.0000
2025/12/08	2030	07/05/2026	9.39 Put	Bond Future	28.4500	0.0285	34.9700	0.0350	22.917	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.21 Put	Bond Future	1331.5500	1.3316	1564.0500	1.5641	17.461	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.21 Call	Bond Future	257.6500	0.2577	181.6400	0.1816	29.501	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.71 Put	Bond Future	547.7700	0.5478	669.1500	0.6692	22.159	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.71 Call	Bond Future	1090.8500	1.0909	903.7200	0.9037	17.155	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.92 Call	Bond Future	1588.5600	1.5886	1366.7100	1.3667	13.965	0.0000	0.0000
2025/12/08	2030	07/05/2026	7.92 Put	Bond Future	375.6800	0.3757	462.3400	0.4623	23.068	0.0000	0.0000
2025/12/08	2030	06/08/2026	7.21 Put	Bond Future	1491.1000	1.4911	1714.7800	1.7148	15.001	0.0000	0.0000
2025/12/08	2030	06/08/2026	7.21 Call	Bond Future	388.3600	0.3884	298.1300	0.2981	23.234	0.0000	0.0000
2025/12/08	2030	06/08/2026	7.71 Put	Bond Future	778.9500	0.7790	915.1600	0.9152	17.486	0.0000	0.0000
2025/12/08	2030	06/08/2026	7.71 Call	Bond Future	1194.6900	1.1947	1016.9900	1.0170	14.874	0.0000	0.0000
2025/12/08	2030	06/08/2026	8.06 Call	Bond Future	1960.7600	1.9608	1737.9100	1.7379	11.365	0.0000	0.0000
2025/12/08	2030	06/08/2026	8.06 Put	Bond Future	498.5600	0.4986	589.6200	0.5896	18.265	0.0000	0.0000
2025/12/08	2030	06/08/2026		Bond Future	7.5722	101.5399	7.6762	101.2260	1.373	0.0000	0.0000
2025/12/08	2030	06/08/2026	9.22 Call	Bond Future	4950.3600	4.9504	4658.1600	4.6582	5.903	0.0000	0.0000
2025/12/08	2030	06/08/2026	9.22 Put	Bond Future	114.1900	0.1142	135.9000	0.1359	19.012	0.0000	0.0000
2025/12/08	2030	05/11/2026		Bond Future	7.6044	103.3112	7.7173	102.9920	1.484	0.0000	0.0000
2025/12/08	2030	05/11/2026	8.39 Call	Bond Future	2667.7700	2.6678	2426.0900	2.4261	9.059	0.0000	0.0000
2025/12/08	2030	05/11/2026	8.39 Put	Bond Future	471.9800	0.4720	549.4700	0.5495	16.418	0.0000	0.0000
2025/12/08	2030	04/02/2027		Bond Future	7.6613	101.0815	7.7848	100.7572	1.612	0.0000	0.0000
2025/12/08	2030	04/02/2027	7.82 Call	Bond Future	1423.0900	1.4231	1243.8600	1.2439	12.594	0.0000	0.0000
2025/12/08	2030	04/02/2027	7.82 Put	Bond Future	1006.5300	1.0065	1151.6500	1.1517	14.418	0.0000	0.0000
2025/12/08	2031	05/02/2026		Bond Future	113.4538	113.4538	113.0860	113.0860	0.324	0.0000	0.0000
2025/12/08	2031	05/02/2026	111.76 Call	Bond Future	1703.6000	1.7036	1349.8600	1.3499	20.764	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
2025/12/08	2031	05/02/2026	111.76 Put	Bond Future	9.8300	0.0098	23.8500	0.0239	142.625	0.0000	0.0000
2025/12/08	2031	07/05/2026		Bond Future	115.5109	115.5109	115.1366	115.1366	0.324	0.0000	0.0000
2025/12/08	2031	07/05/2026	113.84 Call	Bond Future	1739.7900	1.7398	1412.3900	1.4124	18.818	0.0000	0.0000
2025/12/08	2031	07/05/2026	113.84 Put	Bond Future	68.9300	0.0689	115.8200	0.1158	68.026	0.0000	0.0000
2025/12/08	2031	06/08/2026		Bond Future	115.1970	115.1970	114.8164	114.8164	0.330	0.0000	0.0000
2025/12/08	2031	06/08/2026	113.81 Call	Bond Future	1576.1500	1.5762	1281.3200	1.2813	18.706	0.0000	0.0000
2025/12/08	2031	06/08/2026	113.81 Put	Bond Future	189.1500	0.1892	274.9700	0.2750	45.371	0.0000	0.0000
2025/12/08	2031	05/11/2026		Bond Future	117.2336	117.2336	116.8465	116.8465	0.330	0.0000	0.0000
2025/12/08	2031	05/11/2026	111.49 Call	Bond Future	5744.0200	5.7440	5357.2900	5.3573	6.733	0.0000	0.0000
2025/12/08	2031	05/11/2026	111.49 Put	Bond Future	0.3900	0.0004	0.7800	0.0008	100.000	0.0000	0.0000
2025/12/08	2031	04/02/2027		Bond Future	116.8184	116.8184	116.4256	116.4256	0.336	0.0000	0.0000
2025/12/08	2031	04/02/2027	116.18 Call	Bond Future	1172.1200	1.1721	937.8800	0.9379	19.984	0.0000	0.0000
2025/12/08	2031	04/02/2027	116.18 Put	Bond Future	533.7600	0.5338	692.2800	0.6923	29.699	0.0000	0.0000
2025/12/08	2032	05/02/2026		Bond Future	7.9009	104.6702	7.9833	104.2725	1.043	0.0000	0.0000
2025/12/08	2032	05/02/2026	10.16 Call	Bond Future	10240.0300	10.2400	9842.3700	9.8424	3.883	0.0000	0.0000
2025/12/08	2032	05/02/2026	10.16 Put	Bond Future	0.2700	0.0003	0.3100	0.0003	14.815	0.0000	0.0000
2025/12/08	2032	07/05/2026		Bond Future	7.9366	102.3836	8.0235	101.9788	1.094	0.0000	0.0000
2025/12/08	2032	07/05/2026	10.14 Call	Bond Future	9701.2800	9.7013	9300.5900	9.3006	4.130	0.0000	0.0000
2025/12/08	2032	07/05/2026	10.14 Put	Bond Future	21.2000	0.0212	25.3000	0.0253	19.340	0.0000	0.0000
2025/12/08	2032	06/08/2026		Bond Future	7.9758	104.2299	8.0675	103.8180	1.150	0.0000	0.0000
2025/12/08	2032	06/08/2026	10.12 Call	Bond Future	9192.2400	9.1922	8793.6600	8.7937	4.336	0.0000	0.0000
2025/12/08	2032	06/08/2026	10.12 Put	Bond Future	79.7400	0.0797	93.0700	0.0931	16.717	0.0000	0.0000
2025/12/08	2032	05/11/2026		Bond Future	8.0234	101.8909	8.1203	101.4720	1.208	0.0000	0.0000
2025/12/08	2032	05/11/2026	9.16 Call	Bond Future	5237.5800	5.2376	4885.6500	4.8857	6.719	0.0000	0.0000
2025/12/08	2032	05/11/2026	9.16 Put	Bond Future	457.2300	0.4572	524.1900	0.5242	14.645	0.0000	0.0000
2025/12/08	2032	04/02/2027	8.48 Put	Bond Future	1212.5700	1.2126	1366.2900	1.3663	12.677	0.0000	0.0000
2025/12/08	2032	04/02/2027		Bond Future	8.0888	103.6424	8.1915	103.2166	1.270	0.0000	0.0000
2025/12/08	2032	04/02/2027	8.48 Call	Bond Future	2822.3100	2.8223	2550.2400	2.5502	9.640	0.0000	0.0000
2025/12/08	2033	05/02/2026		Bond Future	143.7416	143.7416	143.6443	143.6443	0.068	0.0000	0.0000
2025/12/08	2033	05/02/2026	132.88 Call	Bond Future	10861.6400	10.8616	10764.3300	10.7643	0.896	0.0000	0.0000
2025/12/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2033	07/05/2026		Bond Future	144.7858	144.7858	144.6868	144.6868	0.068	0.0000	0.0000
2025/12/08	2033	07/05/2026	135.16 Call	Bond Future	9625.8000	9.6258	9526.8000	9.5268	1.028	0.0000	0.0000
2025/12/08	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2033	06/08/2026		Bond Future	147.4320	147.4320	147.3315	147.3315	0.068	0.0000	0.0000
2025/12/08	2033	06/08/2026	134.25 Call	Bond Future	13181.9800	13.1820	13081.4900	13.0815	0.762	0.0000	0.0000
2025/12/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2033	05/11/2026		Bond Future	148.4533	148.4533	148.3515	148.3515	0.069	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
2025/12/08	2033	05/11/2026	137.26	Call	Bond Future		11193.2600	11.1933		11091.5100	11.0915	0.909	0.0000
2025/12/08	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/08	2033	04/02/2027			Bond Future		151.0432	151.0432		150.9402	0.068	0.0000	0.0000
2025/12/08	2033	04/02/2027	142.71	Call	Bond Future		8333.2100	8.3332		8230.1600	8.2302	1.237	0.0000
2025/12/08	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/08	2037	05/02/2026			Bond Future		8.7719	98.3392		8.8635	97.7127	1.044	0.0000
2025/12/08	2037	05/02/2026	11.20	Call	Bond Future		14925.7300	14.9257		14299.2700	14.2993	4.197	0.0000
2025/12/08	2037	05/02/2026	11.20	Put	Bond Future		0.2300	0.0002		0.2800	0.0003	21.739	0.0000
2025/12/08	2037	05/02/2026	12.27	Call	Bond Future		20517.9400	20.5179		19891.4300	19.8914	3.053	0.0000
2025/12/08	2037	05/02/2026	12.27	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/12/08	2037	05/02/2026	10.90	Put	Bond Future		1.1700	0.0012		1.4300	0.0014	22.222	0.0000
2025/12/08	2037	05/02/2026	10.90	Call	Bond Future		13258.5200	13.2585		12632.2700	12.6323	4.723	0.0000
2025/12/08	2037	05/02/2026	11.86	Call	Bond Future		18438.8400	18.4388		17812.3300	17.8123	3.398	0.0000
2025/12/08	2037	05/02/2026	11.86	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/08	2037	05/02/2026	11.36	Call	Bond Future		15796.7700	15.7968		15170.2800	15.1703	3.966	0.0000
2025/12/08	2037	05/02/2026	11.36	Put	Bond Future		0.0900	0.0001		0.1100	0.0001	22.222	0.0000
2025/12/08	2037	05/02/2026	10.65	Put	Bond Future		3.2800	0.0033		4.0600	0.0041	23.780	0.0000
2025/12/08	2037	05/02/2026	10.65	Call	Bond Future		11835.0700	11.8351		11209.3400	11.2093	5.287	0.0000
2025/12/08	2037	05/02/2026	12.73	Call	Bond Future		22761.0700	22.7611		22134.5600	22.1346	2.753	0.0000
2025/12/08	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/08	2037	05/02/2026	11.40	Put	Bond Future		0.0700	0.0001		0.0900	0.0001	28.571	0.0000
2025/12/08	2037	05/02/2026	11.40	Call	Bond Future		16012.5700	16.0126		15386.0800	15.3861	3.912	0.0000
2025/12/08	2037	05/02/2026	9.65	Call	Bond Future		5857.3000	5.8573		5254.4100	5.2544	10.293	0.0000
2025/12/08	2037	05/02/2026	9.65	Put	Bond Future		67.7900	0.0678		91.4100	0.0914	34.843	0.0000
2025/12/08	2037	05/02/2026	10.10	Call	Bond Future		8594.2400	8.5942		7972.8300	7.9728	7.231	0.0000
2025/12/08	2037	05/02/2026	10.10	Put	Bond Future		16.4900	0.0165		21.5900	0.0216	30.928	0.0000
2025/12/08	2037	07/05/2026	9.00	Put	Bond Future		1292.3200	1.2923		1541.7200	1.5417	19.299	0.0000
2025/12/08	2037	07/05/2026	9.00	Call	Bond Future		2435.7400	2.4357		2047.5800	2.0476	15.936	0.0000
2025/12/08	2037	07/05/2026	9.49	Put	Bond Future		583.3600	0.5834		702.5600	0.7026	20.433	0.0000
2025/12/08	2037	07/05/2026	9.49	Call	Bond Future		4905.6500	4.9057		4387.2900	4.3873	10.567	0.0000
2025/12/08	2037	07/05/2026	10.06	Call	Bond Future		8083.1200	8.0831		7494.0200	7.4940	7.288	0.0000
2025/12/08	2037	07/05/2026	10.06	Put	Bond Future		237.8300	0.2378		286.2900	0.2863	20.376	0.0000
2025/12/08	2037	07/05/2026	12.40	Call	Bond Future		20551.3000	20.5513		19913.9100	19.9139	3.101	0.0000
2025/12/08	2037	07/05/2026	12.40	Put	Bond Future		0.7200	0.0007		0.8900	0.0009	23.611	0.0000
2025/12/08	2037	07/05/2026	10.95	Put	Bond Future		53.2100	0.0532		63.8200	0.0638	19.940	0.0000
2025/12/08	2037	07/05/2026	10.95	Call	Bond Future		13047.5100	13.0475		12420.5600	12.4206	4.805	0.0000
2025/12/08	2037	07/05/2026			Bond Future		8.8290	100.0982		8.9240	99.4607	1.076	0.0000
2025/12/08	2037	07/05/2026	11.32	Call	Bond Future		15036.4500	15.0365		14403.1700	14.4032	4.212	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
2025/12/08	2037	07/05/2026	11.32 Put	Bond Future	20.1100	0.0201	24.3900	0.0244	21.283	0.0000	0.0000
2025/12/08	2037	06/08/2026		Bond Future	8.8909	97.6437	8.9896	96.9947	1.110	0.0000	0.0000
2025/12/08	2037	06/08/2026	11.71 Call	Bond Future	16502.0600	16.5021	15861.3700	15.8614	3.882	0.0000	0.0000
2025/12/08	2037	06/08/2026	11.71 Put	Bond Future	45.3400	0.0453	53.6500	0.0537	18.328	0.0000	0.0000
2025/12/08	2037	06/08/2026	11.30 Call	Bond Future	14413.8300	14.4138	13782.2900	13.7823	4.381	0.0000	0.0000
2025/12/08	2037	06/08/2026	11.30 Put	Bond Future	102.6200	0.1026	120.0800	0.1201	17.014	0.0000	0.0000
2025/12/08	2037	06/08/2026	10.70 Call	Bond Future	11272.1300	11.2721	10662.9900	10.6630	5.404	0.0000	0.0000
2025/12/08	2037	06/08/2026	10.70 Put	Bond Future	243.6200	0.2436	283.4800	0.2835	16.362	0.0000	0.0000
2025/12/08	2037	06/08/2026	10.02 Put	Bond Future	525.5000	0.5255	613.1900	0.6132	16.687	0.0000	0.0000
2025/12/08	2037	06/08/2026	10.02 Call	Bond Future	7616.4200	7.6164	7055.1100	7.0551	7.370	0.0000	0.0000
2025/12/08	2037	05/11/2026		Bond Future	8.9520	99.3467	9.0543	98.6867	1.143	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.62 Call	Bond Future	10546.1900	10.5462	9955.4200	9.9554	5.602	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.62 Put	Bond Future	497.0700	0.4971	566.3400	0.5663	13.936	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.83 Call	Bond Future	11626.6600	11.6267	11023.8800	11.0239	5.184	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.83 Put	Bond Future	413.2400	0.4132	470.5000	0.4705	13.856	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.23 Call	Bond Future	8542.1800	8.5422	7981.7200	7.9817	6.561	0.0000	0.0000
2025/12/08	2037	05/11/2026	10.23 Put	Bond Future	712.6500	0.7127	812.2300	0.8122	13.973	0.0000	0.0000
2025/12/08	2037	05/11/2026	9.46 Put	Bond Future	1500.6900	1.5007	1705.5100	1.7055	13.648	0.0000	0.0000
2025/12/08	2037	05/11/2026	9.46 Call	Bond Future	4719.0200	4.7190	4263.8000	4.2638	9.646	0.0000	0.0000
2025/12/08	2037	04/02/2027		Bond Future	9.0255	96.7980	9.1319	96.1269	1.178	0.0000	0.0000
2025/12/08	2037	04/02/2027	9.51 Call	Bond Future	4915.1000	4.9151	4470.2800	4.4703	9.050	0.0000	0.0000
2025/12/08	2037	04/02/2027	9.51 Put	Bond Future	1907.2300	1.9072	2133.5500	2.1336	11.866	0.0000	0.0000
2025/12/08	2038	05/02/2026		Bond Future	158.4720	158.4720	158.3053	158.3053	0.105	0.0000	0.0000
2025/12/08	2038	05/02/2026	143.20 Call	Bond Future	15271.9900	15.2720	15105.2800	15.1053	1.092	0.0000	0.0000
2025/12/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2038	07/05/2026		Bond Future	161.3455	161.3455	161.1758	161.1758	0.105	0.0000	0.0000
2025/12/08	2038	07/05/2026	144.53 Call	Bond Future	16815.5000	16.8155	16645.8300	16.6458	1.009	0.0000	0.0000
2025/12/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2038	06/08/2026		Bond Future	162.0926	162.0926	161.9206	161.9206	0.106	0.0000	0.0000
2025/12/08	2038	06/08/2026	144.72 Call	Bond Future	17372.6300	17.3726	17200.5800	17.2006	0.990	0.0000	0.0000
2025/12/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2038	05/11/2026		Bond Future	164.9592	164.9592	164.7844	164.7844	0.106	0.0000	0.0000
2025/12/08	2038	05/11/2026	146.31 Call	Bond Future	18649.1900	18.6492	18474.3900	18.4744	0.937	0.0000	0.0000
2025/12/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2038	04/02/2027		Bond Future	165.6039	165.6039	165.4272	165.4272	0.107	0.0000	0.0000
2025/12/08	2038	04/02/2027	153.83 Call	Bond Future	11773.8500	11.7739	11597.1800	11.5972	1.501	0.0000	0.0000
2025/12/08	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.40 Call	Bond Future	2802.3200	2.8023	2155.2200	2.1552	23.092	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
2025/12/08	2040	05/02/2026	9.40 Put	Bond Future	507.3800	0.5074	724.5600	0.7246	42.804	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.05 Put	Bond Future	1404.4900	1.4045	1897.8400	1.8978	35.127	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.05 Call	Bond Future	1015.0300	1.0150	644.1000	0.6441	36.544	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.20 Put	Bond Future	917.5000	0.9175	1276.3300	1.2763	39.110	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.20 Call	Bond Future	1691.3200	1.6913	1185.8700	1.1859	29.885	0.0000	0.0000
2025/12/08	2040	05/02/2026		Bond Future	9.0999	99.4619	9.2118	98.5976	1.229	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.49 Call	Bond Future	16341.9400	16.3419	15477.8000	15.4778	5.288	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.49 Put	Bond Future	0.4100	0.0004	0.5500	0.0006	34.146	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.35 Put	Bond Future	28.6700	0.0287	40.9500	0.0410	42.832	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.35 Call	Bond Future	9106.7400	9.1067	8254.7400	8.2547	9.356	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.75 Call	Bond Future	11738.5400	11.7385	10877.7600	10.8778	7.333	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.75 Put	Bond Future	9.1400	0.0091	12.6400	0.0126	38.293	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.15 Call	Bond Future	14270.4000	14.2704	13406.9300	13.4069	6.051	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.15 Put	Bond Future	2.3100	0.0023	3.1200	0.0031	35.065	0.0000	0.0000
2025/12/08	2040	05/02/2026	13.23 Call	Bond Future	25855.2200	25.8552	24990.9400	24.9909	3.343	0.0000	0.0000
2025/12/08	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.82 Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2025/12/08	2040	05/02/2026	11.82 Call	Bond Future	18283.0700	18.2831	17418.8100	17.4188	4.727	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.80 Put	Bond Future	150.7300	0.1507	219.2300	0.2192	45.445	0.0000	0.0000
2025/12/08	2040	05/02/2026	9.80 Call	Bond Future	5388.5100	5.3885	4592.7300	4.5927	14.768	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.24 Call	Bond Future	8368.2800	8.3683	7521.4200	7.5214	10.120	0.0000	0.0000
2025/12/08	2040	05/02/2026	10.24 Put	Bond Future	39.8500	0.0399	57.2700	0.0573	43.714	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.53 Call	Bond Future	21621.8400	21.6218	20742.7900	20.7428	4.066	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.53 Put	Bond Future	2.0600	0.0021	2.7200	0.0027	32.039	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.03 Call	Bond Future	18888.2700	18.8883	18011.3000	18.0113	4.643	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.03 Put	Bond Future	9.1500	0.0092	11.8900	0.0119	29.945	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.12 Put	Bond Future	84.3300	0.0843	106.3300	0.1063	26.088	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.12 Call	Bond Future	13590.4500	13.5905	12732.7400	12.7327	6.311	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.22 Call	Bond Future	19942.7300	19.9427	19064.6500	19.0647	4.403	0.0000	0.0000
2025/12/08	2040	07/05/2026	12.22 Put	Bond Future	5.2700	0.0053	6.9000	0.0069	30.930	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.72 Call	Bond Future	17127.9800	17.1280	16254.3600	16.2544	5.101	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.72 Put	Bond Future	21.5500	0.0216	27.6400	0.0276	28.260	0.0000	0.0000
2025/12/08	2040	07/05/2026	10.70 Put	Bond Future	151.7300	0.1517	192.8800	0.1929	27.121	0.0000	0.0000
2025/12/08	2040	07/05/2026	10.70 Call	Bond Future	10997.3600	10.9974	10158.8000	10.1588	7.625	0.0000	0.0000
2025/12/08	2040	07/05/2026		Bond Future	9.1612	101.2412	9.2769	100.3614	1.262	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.67 Call	Bond Future	16839.6700	16.8397	15966.8500	15.9669	5.183	0.0000	0.0000
2025/12/08	2040	07/05/2026	11.67 Put	Bond Future	24.6200	0.0246	31.5100	0.0315	27.985	0.0000	0.0000
2025/12/08	2040	06/08/2026		Bond Future	9.2271	98.5565	9.3468	97.6611	1.297	0.0000	0.0000
2025/12/08	2040	06/08/2026	12.19 Call	Bond Future	19165.9800	19.1660	18280.8500	18.2809	4.618	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
2025/12/08	2040	06/08/2026	12.19 Put	Bond Future	43.3400	0.0433	53.6300	0.0536	23.743	0.0000
2025/12/08	2040	05/11/2026		Bond Future	9.2916	100.2754	9.4153	99.3646	1.332	0.0000
2025/12/08	2040	05/11/2026	11.06 Call	Bond Future	12516.4100	12.5164	11700.0700	11.7001	6.522	0.0000
2025/12/08	2040	05/11/2026	11.06 Put	Bond Future	566.6300	0.5666	661.0600	0.6611	16.665	0.0000
2025/12/08	2040	05/11/2026	11.27 Call	Bond Future	13699.1800	13.6992	12866.9700	12.8670	6.075	0.0000
2025/12/08	2040	05/11/2026	11.27 Put	Bond Future	471.8700	0.4719	550.4300	0.5504	16.649	0.0000
2025/12/08	2040	05/11/2026	10.67 Call	Bond Future	10295.5900	10.2956	9517.5700	9.5176	7.557	0.0000
2025/12/08	2040	05/11/2026	10.67 Put	Bond Future	793.6800	0.7937	926.4300	0.9264	16.726	0.0000
2025/12/08	2040	05/11/2026	9.91 Put	Bond Future	1608.8700	1.6089	1871.4600	1.8715	16.321	0.0000
2025/12/08	2040	05/11/2026	9.91 Call	Bond Future	6043.4100	6.0434	5395.2300	5.3952	10.725	0.0000
2025/12/08	2040	04/02/2027		Bond Future	9.3675	97.4921	9.4956	96.5659	1.368	0.0000
2025/12/08	2040	04/02/2027	9.93 Call	Bond Future	6101.6600	6.1017	5475.0700	5.4751	10.269	0.0000
2025/12/08	2040	04/02/2027	9.93 Put	Bond Future	2125.9700	2.1260	2425.6100	2.4256	14.094	0.0000
2025/12/08	2043	05/02/2026		Bond Future	123.6625	123.6625	123.2959	123.2959	0.296	0.0000
2025/12/08	2043	05/02/2026	109.66 Call	Bond Future	14002.5200	14.0025	13635.9200	13.6359	2.618	0.0000
2025/12/08	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2043	07/05/2026		Bond Future	125.9048	125.9048	125.5316	125.5316	0.296	0.0000
2025/12/08	2043	07/05/2026	111.70 Call	Bond Future	14204.7865	14.2048	13831.6115	13.8316	2.627	0.0000
2025/12/08	2043	07/05/2026	111.70 Put	Bond Future	0.0165	0.0000	0.0215	0.0000	30.461	0.0000
2025/12/08	2043	06/08/2026		Bond Future	125.3493	125.3493	124.9699	124.9699	0.303	0.0000
2025/12/08	2043	06/08/2026	110.88 Call	Bond Future	14470.1708	14.4702	14090.9795	14.0910	2.621	0.0000
2025/12/08	2043	06/08/2026	110.88 Put	Bond Future	0.8408	0.0008	1.0395	0.0010	23.635	0.0000
2025/12/08	2043	05/11/2026		Bond Future	127.5653	127.5653	127.1794	127.1794	0.302	0.0000
2025/12/08	2043	05/11/2026	112.84 Call	Bond Future	14730.2407	14.7302	14345.3595	14.3454	2.613	0.0000
2025/12/08	2043	05/11/2026	112.84 Put	Bond Future	4.9607	0.0050	5.9195	0.0059	19.329	0.0000
2025/12/08	2043	04/02/2027		Bond Future	126.8922	126.8922	126.5010	126.5010	0.308	0.0000
2025/12/08	2043	04/02/2027	117.63 Call	Bond Future	9453.9304	9.4539	9086.9780	9.0870	3.881	0.0000
2025/12/08	2043	04/02/2027	117.63 Put	Bond Future	191.7804	0.1918	215.9880	0.2160	12.623	0.0000
2025/12/08	2044	05/02/2026	10.00 Put	Bond Future	164.5800	0.1646	235.1400	0.2351	42.873	0.0000
2025/12/08	2044	05/02/2026	10.00 Call	Bond Future	5617.1800	5.6172	4807.1100	4.8071	14.421	0.0000
2025/12/08	2044	05/02/2026		Bond Future	9.3149	95.3528	9.4214	94.4722	1.144	0.0000
2025/12/08	2044	05/02/2026	11.56 Call	Bond Future	16201.2800	16.2013	15321.0000	15.3210	5.433	0.0000
2025/12/08	2044	05/02/2026	11.56 Put	Bond Future	1.1300	0.0011	1.4800	0.0015	30.973	0.0000
2025/12/08	2044	05/02/2026	10.90 Put	Bond Future	12.0300	0.0120	16.3500	0.0164	35.910	0.0000
2025/12/08	2044	05/02/2026	10.90 Call	Bond Future	11925.6700	11.9257	11049.3600	11.0494	7.348	0.0000
2025/12/08	2044	05/02/2026	10.07 Put	Bond Future	133.5100	0.1335	190.5700	0.1906	42.738	0.0000
2025/12/08	2044	05/02/2026	10.07 Call	Bond Future	6116.1100	6.1161	5292.5400	5.2925	13.466	0.0000
2025/12/08	2044	05/02/2026	11.45 Call	Bond Future	15512.2900	15.5123	14632.2500	14.6323	5.673	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/12/08	2044	05/02/2026	11.45 Put	Bond Future	1.9300	0.0019	2.5200	0.0025	30.570	0.0000
2025/12/08	2044	05/02/2026	11.25 Call	Bond Future	14236.2900	14.2363	13357.1800	13.3572	6.175	0.0000
2025/12/08	2044	05/02/2026	11.25 Put	Bond Future	4.8800	0.0049	6.4000	0.0064	31.148	0.0000
2025/12/08	2044	05/02/2026	11.50 Call	Bond Future	15826.5900	15.8266	14946.4300	14.9464	5.561	0.0000
2025/12/08	2044	05/02/2026	11.50 Put	Bond Future	1.5100	0.0015	1.9800	0.0020	31.126	0.0000
2025/12/08	2044	07/05/2026		Bond Future	9.3757	97.0585	9.4856	96.1621	1.172	0.0000
2025/12/08	2044	07/05/2026	11.80 Call	Bond Future	17143.6100	17.1436	16256.5100	16.2565	5.175	0.0000
2025/12/08	2044	07/05/2026	11.80 Put	Bond Future	36.8600	0.0369	46.1300	0.0461	25.149	0.0000
2025/12/08	2044	07/05/2026	Put	Bond Future	4198.9700	4.1990	4805.6200	4.8056	14.448	0.0000
2025/12/08	2044	07/05/2026	Call	Bond Future	1257.4700	1.2575	967.7500	0.9678	23.040	0.0000
2025/12/08	2044	07/05/2026	10.00 Call	Bond Future	5593.0800	5.5931	4870.8400	4.8708	12.913	0.0000
2025/12/08	2044	07/05/2026	10.00 Put	Bond Future	667.3100	0.6673	841.4400	0.8414	26.094	0.0000
2025/12/08	2044	06/08/2026		Bond Future	9.4407	94.4237	9.5541	93.5113	1.202	0.0000
2025/12/08	2044	06/08/2026	12.42 Call	Bond Future	20144.8700	20.1449	19243.5600	19.2436	4.474	0.0000
2025/12/08	2044	06/08/2026	12.42 Put	Bond Future	50.7500	0.0508	61.7900	0.0618	21.754	0.0000
2025/12/08	2044	05/11/2026		Bond Future	9.5039	96.0705	9.6209	95.1424	1.230	0.0000
2025/12/08	2044	05/11/2026	11.34 Call	Bond Future	13682.6800	13.6827	12845.2500	12.8453	6.120	0.0000
2025/12/08	2044	05/11/2026	11.34 Put	Bond Future	585.2100	0.5852	675.8300	0.6758	15.485	0.0000
2025/12/08	2044	04/02/2027		Bond Future	9.5773	93.3400	9.6980	92.3962	1.261	0.0000
2025/12/08	2044	04/02/2027	10.18 Call	Bond Future	6774.5200	6.7745	6122.9500	6.1230	9.618	0.0000
2025/12/08	2044	04/02/2027	10.18 Put	Bond Future	2203.4100	2.2034	2495.6200	2.4956	13.262	0.0000
2025/12/08	2046	05/02/2026		Bond Future	142.7138	142.7138	142.2857	142.2857	0.300	0.0000
2025/12/08	2046	05/02/2026	121.65 Call	Bond Future	21063.8400	21.0638	20635.6800	20.6357	2.033	0.0000
2025/12/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2046	07/05/2026		Bond Future	143.0075	143.0075	142.5717	142.5717	0.305	0.0000
2025/12/08	2046	07/05/2026	124.95 Call	Bond Future	18057.4500	18.0575	17621.6500	17.6217	2.413	0.0000
2025/12/08	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2046	06/08/2026		Bond Future	145.6209	145.6209	145.1774	145.1774	0.305	0.0000
2025/12/08	2046	06/08/2026	122.38 Call	Bond Future	23240.9100	23.2409	22797.4200	22.7974	1.908	0.0000
2025/12/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2046	05/11/2026		Bond Future	145.8654	145.8654	145.4150	145.4150	0.309	0.0000
2025/12/08	2046	05/11/2026	125.48 Call	Bond Future	20385.4000	20.3854	19934.9700	19.9350	2.210	0.0000
2025/12/08	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2046	04/02/2027		Bond Future	148.4088	148.4088	147.9511	147.9511	0.308	0.0000
2025/12/08	2046	04/02/2027	131.09 Call	Bond Future	17318.8200	17.3188	16861.1100	16.8611	2.643	0.0000
2025/12/08	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2050	05/02/2026		Bond Future	144.1276	144.1276	143.6287	143.6287	0.346	0.0000
2025/12/08	2050	05/02/2026	122.82 Call	Bond Future	21307.5600	21.3076	20808.6800	20.8087	2.341	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
2025/12/08	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2050	07/05/2026		Bond Future	146.7410	146.7410	146.2330	146.2330	0.346	0.0000
2025/12/08	2050	07/05/2026	124.07 Call	Bond Future	22671.0300	22.6710	22163.0100	22.1630	2.241	0.0000
2025/12/08	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2050	06/08/2026		Bond Future	146.9707	146.9707	146.4542	146.4542	0.351	0.0000
2025/12/08	2050	06/08/2026	123.27 Call	Bond Future	23700.7400	23.7007	23184.1500	23.1842	2.180	0.0000
2025/12/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2050	05/11/2026		Bond Future	149.5700	149.5700	149.0444	149.0444	0.351	0.0000
2025/12/08	2050	05/11/2026	123.84 Call	Bond Future	25730.0100	25.7300	25204.3700	25.2044	2.043	0.0000
2025/12/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	2050	04/02/2027		Bond Future	149.6905	149.6905	149.1570	149.1570	0.356	0.0000
2025/12/08	2050	04/02/2027	132.39 Call	Bond Future	17300.5200	17.3005	16766.9700	16.7670	3.084	0.0000
2025/12/08	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	AL37	05/02/2026		Index Future	1260.4380	1260.4380	1256.2060	1256.2060	0.336	0.0000
2025/12/08	AL37	07/05/2026		Index Future	1282.9870	1282.9870	1278.6810	1278.6810	0.336	0.0000
2025/12/08	AL37	06/08/2026		Index Future	1305.8850	1305.8850	1301.5090	1301.5090	0.335	0.0000
2025/12/08	AL37	05/11/2026		Index Future	1328.9500	1328.9500	1324.5050	1324.5050	0.334	0.0000
2025/12/08	AL37	04/02/2027		Index Future	1351.8600	1351.8600	1347.3490	1347.3490	0.334	0.0000
2025/12/08	AL7T	05/02/2026		Index Future	1621.3830	1621.3830	1612.0580	1612.0580	0.575	0.0000
2025/12/08	AL7T	07/05/2026		Index Future	1650.3890	1650.3890	1640.8990	1640.8990	0.575	0.0000
2025/12/08	AL7T	06/08/2026		Index Future	1679.8450	1679.8450	1670.1940	1670.1940	0.575	0.0000
2025/12/08	AL7T	05/11/2026		Index Future	1709.5150	1709.5150	1699.7040	1699.7040	0.574	0.0000
2025/12/08	AL7T	04/02/2027		Index Future	1738.9850	1738.9850	1729.0200	1729.0200	0.573	0.0000
2025/12/08	ALBI	05/02/2026		Index Future	1366.5620	1366.5620	1358.3100	1358.3100	0.604	0.0000
2025/12/08	ALBI	07/05/2026		Index Future	1391.0090	1391.0090	1382.6120	1382.6120	0.604	0.0000
2025/12/08	ALBI	06/08/2026		Index Future	1415.8350	1415.8350	1407.2950	1407.2950	0.603	0.0000
2025/12/08	ALBI	05/11/2026		Index Future	1440.8420	1440.8420	1432.1600	1432.1600	0.603	0.0000
2025/12/08	ALBI	04/02/2027		Index Future	1465.6810	1465.6810	1456.8620	1456.8620	0.602	0.0000
2025/12/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	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
2025/12/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/08	CC42	31/03/2042		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	
2025/12/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/08	ES33	05/02/2026		Bond Future	8.8845	95.5261	8.9764	95.0517	1.035	0.0000	0.0000
2025/12/08	ES33	05/02/2026	11.49 Call	Bond Future	12330.6400	12.3306	11856.2100	11.8562	3.848	0.0000	0.0000
2025/12/08	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES33	07/05/2026		Bond Future	8.9533	93.4648	9.0495	92.9819	1.074	0.0000	0.0000
2025/12/08	ES33	07/05/2026	11.69 Call	Bond Future	12584.2400	12.5842	12101.3300	12.1013	3.837	0.0000	0.0000
2025/12/08	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES33	06/08/2026		Bond Future	9.0269	95.1726	9.1276	94.6809	1.116	0.0000	0.0000
2025/12/08	ES33	06/08/2026	12.02 Call	Bond Future	13303.9300	13.3039	12812.3000	12.8123	3.695	0.0000	0.0000
2025/12/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES33	05/11/2026		Bond Future	9.1123	93.0630	9.2178	92.5629	1.158	0.0000	0.0000
2025/12/08	ES33	05/11/2026	10.83 Call	Bond Future	7734.6400	7.7346	7234.5500	7.2346	6.466	0.0000	0.0000
2025/12/08	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES33	04/02/2027		Bond Future	9.2179	94.6834	9.3287	94.1748	1.202	0.0000	0.0000
2025/12/08	ES33	04/02/2027	9.70 Call	Bond Future	2186.7900	2.1868	1678.2600	1.6783	23.255	0.0000	0.0000
2025/12/08	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES42	05/02/2026		Bond Future	9.5146	94.1996	9.6262	93.3486	1.173	0.0000	0.0000
2025/12/08	ES42	05/02/2026	11.85 Call	Bond Future	15599.8500	15.5999	14748.8500	14.7489	5.455	0.0000	0.0000
2025/12/08	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES42	07/05/2026		Bond Future	9.5804	91.6432	9.6957	90.7768	1.204	0.0000	0.0000
2025/12/08	ES42	07/05/2026	12.20 Call	Bond Future	17001.7800	17.0018	16135.4100	16.1354	5.096	0.0000	0.0000
2025/12/08	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES42	06/08/2026		Bond Future	9.6481	93.3173	9.7672	92.4353	1.234	0.0000	0.0000
2025/12/08	ES42	06/08/2026	12.65 Call	Bond Future	18842.9300	18.8429	17960.9300	17.9609	4.681	0.0000	0.0000
2025/12/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES42	05/11/2026		Bond Future	9.7208	90.7032	9.8438	89.8058	1.266	0.0000	0.0000
2025/12/08	ES42	05/11/2026	11.66 Call	Bond Future	12738.4300	12.7384	11841.0000	11.8410	7.045	0.0000	0.0000
2025/12/08	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	ES42	04/02/2027		Bond Future	9.8034	92.2807	9.9306	91.3679	1.297	0.0000	0.0000
2025/12/08	ES42	04/02/2027	10.29 Call	Bond Future	3420.8000	3.4208	2507.9900	2.5080	26.684	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/08	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GOVI	05/02/2026		GOVI	1341.2100	1341.2100	1333.1430	1333.1430	0.601	0.0000	0.0000
2025/12/08	GOVI	05/02/2026	1,150. Call 00	GOVI	1912100.0000	191.2100	1831430.0000	183.1430	4.219	0.0000	0.0000
2025/12/08	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GOVI	07/05/2026		GOVI	1365.2040	1365.2040	1356.9950	1356.9950	0.601	0.0000	0.0000
2025/12/08	GOVI	07/05/2026	1,177. Call 00	GOVI	1882040.0000	188.2040	1799950.0000	179.9950	4.362	0.0000	0.0000
2025/12/08	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GOVI	06/08/2026		GOVI	1389.5700	1389.5700	1381.2210	1381.2210	0.601	0.0000	0.0000
2025/12/08	GOVI	06/08/2026	1,189. Call 00	GOVI	2005700.0000	200.5700	1922210.0000	192.2210	4.163	0.0000	0.0000
2025/12/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GOVI	05/11/2026		GOVI	1414.1130	1414.1130	1405.6250	1405.6250	0.600	0.0000	0.0000
2025/12/08	GOVI	05/11/2026	1,277. Call 00	GOVI	1371130.0000	137.1130	1286250.0000	128.6250	6.191	0.0000	0.0000
2025/12/08	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GOVI	04/02/2027		GOVI	1438.4910	1438.4910	1429.8690	1429.8690	0.599	0.0000	0.0000
2025/12/08	GOVI	04/02/2027	1,369. Call 00	GOVI	694910.0000	69.4910	608690.0000	60.8690	12.407	0.0000	0.0000
2025/12/08	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/08	I258	05/02/2026		Bond Future	128.6273	128.6273	128.8437	128.8437	0.168	0.0000	0.0000
2025/12/08	I258	05/02/2026	111.65 Call	Bond Future	16977.3400	16.9773	17193.6700	17.1937	1.274	0.0000	0.0000
2025/12/08	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	75.000	0.0000	0.0000
2025/12/08	I258	07/05/2026		Bond Future	130.9594	130.9594	131.1799	131.1799	0.168	0.0000	0.0000
2025/12/08	I258	07/05/2026	113.73 Call	Bond Future	17230.1655	17.2302	17450.4418	17.4504	1.278	0.0000	0.0000
2025/12/08	I258	07/05/2026	113.73 Put	Bond Future	0.7455	0.0007	0.5618	0.0006	24.644	0.0000	0.0000
2025/12/08	I258	06/08/2026		Bond Future	130.4963	130.4963	130.7215	130.7215	0.173	0.0000	0.0000
2025/12/08	I258	06/08/2026	112.95 Call	Bond Future	17558.6234	17.5586	17782.1176	17.7821	1.273	0.0000	0.0000
2025/12/08	I258	06/08/2026	112.95 Put	Bond Future	12.3134	0.0123	10.5876	0.0106	14.016	0.0000	0.0000
2025/12/08	I258	05/11/2026		Bond Future	132.8035	132.8035	133.0329	133.0329	0.173	0.0000	0.0000
2025/12/08	I258	05/11/2026	114.95 Call	Bond Future	17898.8378	17.8988	18123.7256	18.1237	1.256	0.0000	0.0000
2025/12/08	I258	05/11/2026	114.95 Put	Bond Future	45.3178	0.0453	40.8256	0.0408	9.913	0.0000	0.0000
2025/12/08	I258	04/02/2027		Bond Future	132.2218	132.2218	132.4565	132.4565	0.177	0.0000	0.0000
2025/12/08	I258	04/02/2027	118.90 Call	Bond Future	13694.8162	13.6948	13906.3853	13.9064	1.545	0.0000	0.0000
2025/12/08	I258	04/02/2027	118.90 Put	Bond Future	372.9862	0.3730	349.8653	0.3499	6.199	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
2025/12/08	IGOV	05/02/2026		Index Future	437.2540	437.2540	436.5320	436.5320	0.165	0.0000
2025/12/08	IGOV	07/05/2026		Index Future	445.1820	445.1820	444.4480	444.4480	0.165	0.0000
2025/12/08	IGOV	06/08/2026		Index Future	453.2320	453.2320	452.4870	452.4870	0.164	0.0000
2025/12/08	IGOV	05/11/2026		Index Future	461.3400	461.3400	460.5840	460.5840	0.164	0.0000
2025/12/08	IGOV	04/02/2027		Index Future	469.3940	469.3940	468.6290	468.6290	0.163	0.0000
2025/12/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/08	R033	05/02/2026		Bond Future	8.0694	113.9533	8.1515	113.4870	1.018	0.0000
2025/12/08	R033	05/02/2026	10.49 Call	Bond Future	12751.4300	12.7514	12285.6000	12.2856	3.653	0.0000
2025/12/08	R033	05/02/2026	10.49 Put	Bond Future	7.9300	0.0079	8.4000	0.0084	5.927	0.0000
2025/12/08	R033	07/05/2026		Bond Future	8.1108	110.9495	8.1970	110.4749	1.063	0.0000
2025/12/08	R033	07/05/2026	10.38 Call	Bond Future	11803.8500	11.8039	11344.6800	11.3447	3.890	0.0000
2025/12/08	R033	07/05/2026	10.38 Put	Bond Future	142.6100	0.1426	158.0200	0.1580	10.806	0.0000
2025/12/08	R033	06/08/2026		Bond Future	8.1554	112.9502	8.2461	112.4673	1.112	0.0000
2025/12/08	R033	06/08/2026	10.25 Call	Bond Future	10999.7700	10.9998	10560.6900	10.5607	3.992	0.0000
2025/12/08	R033	06/08/2026	10.25 Put	Bond Future	503.8800	0.5039	547.6900	0.5477	8.695	0.0000
2025/12/08	R033	05/11/2026		Bond Future	8.2079	109.8811	8.3033	109.3900	1.162	0.0000
2025/12/08	R033	05/11/2026	9.33 Call	Bond Future	6836.2500	6.8363	6453.9300	6.4539	5.593	0.0000
2025/12/08	R033	05/11/2026	9.33 Put	Bond Future	1231.9900	1.2320	1340.8000	1.3408	8.832	0.0000
2025/12/08	R033	04/02/2027		Bond Future	8.2769	111.7693	8.3774	111.2700	1.215	0.0000
2025/12/08	R033	04/02/2027	8.65 Call	Bond Future	4360.4000	4.3604	4054.3400	4.0543	7.019	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
2025/12/08	R033	04/02/2027	8.65 Put	Bond Future	2522.0500	2.5221	2715.2400	2.7152	7.660	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.45 Call	Bond Future	1402.1800	1.4022	1029.2500	1.0293	26.596	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.45 Put	Bond Future	722.1200	0.7221	968.3000	0.9683	34.091	0.0000	0.0000
2025/12/08	R035	05/02/2026		Bond Future	8.3433	107.3194	8.4404	106.7003	1.164	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.79 Call	Bond Future	14224.9800	14.2250	13605.9000	13.6059	4.352	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.79 Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000	0.0000
2025/12/08	R035	05/02/2026	11.17 Call	Bond Future	16196.9500	16.1970	15577.8400	15.5778	3.822	0.0000	0.0000
2025/12/08	R035	05/02/2026	11.17 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.67 Call	Bond Future	13590.0100	13.5900	12970.9600	12.9710	4.555	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.67 Put	Bond Future	0.2700	0.0003	0.3300	0.0003	22.222	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.17 Put	Bond Future	3.2300	0.0032	4.1400	0.0041	28.173	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.17 Call	Bond Future	10880.9700	10.8810	10262.7700	10.2628	5.681	0.0000	0.0000
2025/12/08	R035	05/02/2026	11.00 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2025/12/08	R035	05/02/2026	11.00 Call	Bond Future	15322.0100	15.3220	14702.9000	14.7029	4.041	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.44 Put	Bond Future	0.9600	0.0010	1.2100	0.0012	26.042	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.44 Call	Bond Future	12356.4800	12.3565	11737.6200	11.7376	5.008	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.94 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2025/12/08	R035	05/02/2026	10.94 Call	Bond Future	15010.4000	15.0104	14391.3100	14.3913	4.124	0.0000	0.0000
2025/12/08	R035	05/02/2026	12.44 Call	Bond Future	22378.4600	22.3785	21759.3500	21.7594	2.767	0.0000	0.0000
2025/12/08	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.25 Call	Bond Future	5656.4900	5.6565	5059.6300	5.0596	10.552	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.25 Put	Bond Future	58.7700	0.0588	81.0200	0.0810	37.859	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.85 Put	Bond Future	208.4800	0.2085	288.7900	0.2888	38.522	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.85 Call	Bond Future	3386.8300	3.3868	2848.0300	2.8480	15.909	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.64 Call	Bond Future	7899.7300	7.8997	7286.3900	7.2864	7.764	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.64 Put	Bond Future	16.4500	0.0165	22.2200	0.0222	35.076	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.14 Call	Bond Future	5023.0000	5.0230	4435.7600	4.4358	11.691	0.0000	0.0000
2025/12/08	R035	05/02/2026	9.14 Put	Bond Future	82.9000	0.0829	114.7700	0.1148	38.444	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.64 Put	Bond Future	404.2300	0.4042	553.5800	0.5536	36.947	0.0000	0.0000
2025/12/08	R035	05/02/2026	8.64 Call	Bond Future	2281.0000	2.2810	1811.2400	1.8112	20.594	0.0000	0.0000
2025/12/08	R035	07/05/2026	8.29 Put	Bond Future	1736.8000	1.7368	2099.3100	2.0993	20.872	0.0000	0.0000
2025/12/08	R035	07/05/2026	8.29 Call	Bond Future	1131.3000	1.1313	863.7000	0.8637	23.654	0.0000	0.0000
2025/12/08	R035	07/05/2026	8.79 Put	Bond Future	693.2800	0.6933	862.9500	0.8630	24.474	0.0000	0.0000
2025/12/08	R035	07/05/2026	8.79 Call	Bond Future	3179.9800	3.1800	2719.5400	2.7195	14.479	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.20 Call	Bond Future	5268.2500	5.2683	4722.7000	4.7227	10.355	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.20 Put	Bond Future	335.0000	0.3350	419.5600	0.4196	25.242	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.66 Call	Bond Future	13063.1800	13.0632	12439.3000	12.4393	4.776	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.66 Put	Bond Future	26.0500	0.0261	32.2800	0.0323	23.916	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
2025/12/08	R035	07/05/2026	10.16 Call	Bond Future	10431.8600	10.4319	9818.0000	9.8180	5.884	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.16 Put	Bond Future	67.3000	0.0673	83.5500	0.0836	24.146	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.66 Put	Bond Future	152.9100	0.1529	191.1600	0.1912	25.015	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.66 Call	Bond Future	7739.3300	7.7393	7147.4700	7.1475	7.647	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.71 Call	Bond Future	13321.4000	13.3214	12696.7600	12.6968	4.689	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.71 Put	Bond Future	22.6400	0.0226	28.1100	0.0281	24.161	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.21 Call	Bond Future	10698.7800	10.6988	10083.6200	10.0836	5.750	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.21 Put	Bond Future	62.2900	0.0623	77.2400	0.0772	24.001	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.71 Put	Bond Future	140.3600	0.1404	175.4100	0.1754	24.972	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.71 Call	Bond Future	8009.4800	8.0095	7414.4200	7.4144	7.429	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.64 Call	Bond Future	12959.7300	12.9597	12336.1800	12.3362	4.811	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.64 Put	Bond Future	27.5300	0.0275	34.0900	0.0341	23.829	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.14 Call	Bond Future	10324.9500	10.3250	9711.6400	9.7116	5.940	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.14 Put	Bond Future	69.4600	0.0695	86.2600	0.0863	24.187	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.64 Put	Bond Future	158.2000	0.1582	197.8000	0.1978	25.032	0.0000	0.0000
2025/12/08	R035	07/05/2026	9.64 Call	Bond Future	7631.2300	7.6312	7040.7200	7.0407	7.738	0.0000	0.0000
2025/12/08	R035	07/05/2026		Bond Future	8.3864	104.7379	8.4874	104.1078	1.205	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.86 Call	Bond Future	14092.3300	14.0923	13465.8700	13.4659	4.445	0.0000	0.0000
2025/12/08	R035	07/05/2026	10.86 Put	Bond Future	14.7100	0.0147	18.3600	0.0184	24.813	0.0000	0.0000
2025/12/08	R035	06/08/2026	10.22 Call	Bond Future	10400.6900	10.4007	9796.4300	9.7964	5.810	0.0000	0.0000
2025/12/08	R035	06/08/2026	10.22 Put	Bond Future	193.8800	0.1939	230.9600	0.2310	19.125	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.72 Call	Bond Future	7846.5600	7.8466	7273.8700	7.2739	7.299	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.72 Put	Bond Future	356.6400	0.3566	425.2900	0.4253	19.249	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.22 Put	Bond Future	670.3300	0.6703	797.6700	0.7977	18.997	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.22 Call	Bond Future	5338.0500	5.3381	4824.0500	4.8241	9.629	0.0000	0.0000
2025/12/08	R035	06/08/2026	10.13 Call	Bond Future	9940.9600	9.9410	9340.9900	9.3410	6.035	0.0000	0.0000
2025/12/08	R035	06/08/2026	10.13 Put	Bond Future	215.6200	0.2156	256.9900	0.2570	19.187	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.63 Call	Bond Future	7389.7700	7.3898	6825.2700	6.8253	7.639	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.63 Put	Bond Future	399.9400	0.3999	476.7800	0.4768	19.213	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.13 Put	Bond Future	752.4200	0.7524	894.5900	0.8946	18.895	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.13 Call	Bond Future	4900.6200	4.9006	4401.4500	4.4015	10.186	0.0000	0.0000
2025/12/08	R035	06/08/2026		Bond Future	8.4328	106.6269	8.5382	105.9856	1.250	0.0000	0.0000
2025/12/08	R035	06/08/2026	11.06 Call	Bond Future	14590.8300	14.5908	13958.9800	13.9590	4.330	0.0000	0.0000
2025/12/08	R035	06/08/2026	11.06 Put	Bond Future	44.6600	0.0447	54.1500	0.0542	21.249	0.0000	0.0000
2025/12/08	R035	06/08/2026	8.29 Put	Bond Future	2295.4500	2.2955	2666.6100	2.6666	16.169	0.0000	0.0000
2025/12/08	R035	06/08/2026	8.29 Call	Bond Future	1417.9100	1.4179	1147.7300	1.1477	19.055	0.0000	0.0000
2025/12/08	R035	06/08/2026	8.79 Put	Bond Future	1170.4000	1.1704	1384.4700	1.3845	18.290	0.0000	0.0000
2025/12/08	R035	06/08/2026	8.79 Call	Bond Future	3323.3200	3.3233	2896.0500	2.8961	12.857	0.0000	0.0000
2025/12/08	R035	06/08/2026	9.39 Call	Bond Future	6180.7600	6.1808	5642.8400	5.6428	8.703	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
2025/12/08	R035	06/08/2026	9.39 Put			Bond Future	541.3900	0.5414	644.8100	0.6448	19.103	0.0000
2025/12/08	R035	06/08/2026	9.71 Call			Bond Future	7795.6700	7.7957	7223.8400	7.2238	7.335	0.0000
2025/12/08	R035	06/08/2026	9.71 Put			Bond Future	361.1500	0.3612	430.6600	0.4307	19.247	0.0000
2025/12/08	R035	06/08/2026	9.21 Call			Bond Future	5289.0600	5.2891	4776.6200	4.7766	9.689	0.0000
2025/12/08	R035	06/08/2026	9.21 Put			Bond Future	678.8800	0.6789	807.7800	0.8078	18.987	0.0000
2025/12/08	R035	06/08/2026	8.71 Put			Bond Future	1301.6300	1.3016	1536.7800	1.5368	18.066	0.0000
2025/12/08	R035	06/08/2026	8.71 Call			Bond Future	2977.4600	2.9775	2571.2700	2.5713	13.642	0.0000
2025/12/08	R035	05/11/2026	9.80 Call			Bond Future	7986.9700	7.9870	7424.1800	7.4242	7.046	0.0000
2025/12/08	R035	05/11/2026	9.80 Put			Bond Future	539.9400	0.5399	629.4800	0.6295	16.583	0.0000
2025/12/08	R035	05/11/2026	9.30 Call			Bond Future	5614.9800	5.6150	5111.6000	5.1116	8.965	0.0000
2025/12/08	R035	05/11/2026	9.30 Put			Bond Future	921.6900	0.9217	1070.6400	1.0706	16.161	0.0000
2025/12/08	R035	05/11/2026	8.80 Put			Bond Future	1588.2500	1.5883	1831.8100	1.8318	15.335	0.0000
2025/12/08	R035	05/11/2026	8.80 Call			Bond Future	3423.2200	3.4232	3014.4500	3.0145	11.941	0.0000
2025/12/08	R035	05/11/2026				Bond Future	8.4886	103.9883	8.5985	103.3360	1.294	0.0000
2025/12/08	R035	05/11/2026	10.03 Call			Bond Future	9103.8900	9.1039	8522.3000	8.5223	6.388	0.0000
2025/12/08	R035	05/11/2026	10.03 Put			Bond Future	424.0700	0.4241	494.8100	0.4948	16.681	0.0000
2025/12/08	R035	04/02/2027				Bond Future	8.5587	105.7764	8.6735	105.1131	1.341	0.0000
2025/12/08	R035	04/02/2027	9.02 Call			Bond Future	4273.5100	4.2735	3837.9000	3.8379	10.193	0.0000
2025/12/08	R035	04/02/2027	9.02 Put			Bond Future	1642.0300	1.6420	1869.6600	1.8697	13.863	0.0000
2025/12/08	R038	05/02/2026				Bond Future	8.8551	118.7899	8.9416	118.0928	0.976	0.0000
2025/12/08	R038	05/02/2026	11.44 Call			Bond Future	18504.7000	18.5047	17807.6100	17.8076	3.767	0.0000
2025/12/08	R038	05/02/2026	11.44 Put			Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000
2025/12/08	R038	07/05/2026				Bond Future	8.9130	115.4315	9.0027	114.7220	1.006	0.0000
2025/12/08	R038	07/05/2026	11.40 Call			Bond Future	17604.3200	17.6043	16899.1800	16.8992	4.005	0.0000
2025/12/08	R038	07/05/2026	11.40 Put			Bond Future	22.0600	0.0221	26.4500	0.0265	19.900	0.0000
2025/12/08	R038	06/08/2026				Bond Future	8.9740	117.5130	9.0670	116.7908	1.037	0.0000
2025/12/08	R038	06/08/2026	11.77 Call			Bond Future	19212.1200	19.2121	18499.5100	18.4995	3.709	0.0000
2025/12/08	R038	06/08/2026	11.77 Put			Bond Future	56.0800	0.0561	65.6300	0.0656	17.029	0.0000
2025/12/08	R038	05/11/2026				Bond Future	9.0405	114.0824	9.1371	113.3479	1.068	0.0000
2025/12/08	R038	05/11/2026	10.72 Call			Bond Future	12343.4700	12.3435	11676.1300	11.6761	5.406	0.0000
2025/12/08	R038	05/11/2026	10.72 Put			Bond Future	466.9700	0.4670	534.1500	0.5342	14.386	0.0000
2025/12/08	R038	04/02/2027				Bond Future	9.1191	116.0425	9.2194	115.2957	1.100	0.0000
2025/12/08	R038	04/02/2027	9.60 Call			Bond Future	5732.2100	5.7322	5236.0800	5.2361	8.655	0.0000
2025/12/08	R038	04/02/2027	9.60 Put			Bond Future	2215.1000	2.2151	2465.7800	2.4658	11.317	0.0000
2025/12/08	R053	05/02/2026				Bond Future	9.1189	129.2600	9.2203	128.0427	1.112	0.0000
2025/12/08	R053	05/02/2026	11.49 Call			Bond Future	23927.1200	23.9271	22710.0500	22.7101	5.087	0.0000
2025/12/08	R053	05/02/2026	11.49 Put			Bond Future	0.8500	0.0009	1.0900	0.0011	28.235	0.0000
2025/12/08	R053	07/05/2026				Bond Future	9.1673	125.7118	9.2717	124.4729	1.138	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	
2025/12/08	R053	07/05/2026	11.69 Call	Bond Future	24976.1000	24.9761	23746.9100	23.7469	4.921	0.0000	0.0000
2025/12/08	R053	07/05/2026	11.69 Put	Bond Future	39.4200	0.0394	49.1400	0.0491	24.658	0.0000	0.0000
2025/12/08	R053	06/08/2026		Bond Future	9.2176	127.9788	9.3250	126.7177	1.165	0.0000	0.0000
2025/12/08	R053	06/08/2026	12.28 Call	Bond Future	28930.9800	28.9310	27683.3400	27.6833	4.312	0.0000	0.0000
2025/12/08	R053	06/08/2026	12.28 Put	Bond Future	63.5000	0.0635	76.9600	0.0770	21.197	0.0000	0.0000
2025/12/08	R053	05/11/2026		Bond Future	9.2711	124.3528	9.3817	123.0700	1.193	0.0000	0.0000
2025/12/08	R053	05/11/2026	11.21 Call	Bond Future	20325.4900	20.3255	19153.9600	19.1540	5.764	0.0000	0.0000
2025/12/08	R053	05/11/2026	11.21 Put	Bond Future	748.3800	0.7484	859.6600	0.8597	14.869	0.0000	0.0000
2025/12/08	R053	04/02/2027		Bond Future	9.3325	126.4895	9.4464	125.1849	1.221	0.0000	0.0000
2025/12/08	R053	04/02/2027	9.99 Call	Bond Future	10170.0400	10.1700	9245.9400	9.2459	9.086	0.0000	0.0000
2025/12/08	R053	04/02/2027	9.99 Put	Bond Future	2953.7800	2.9538	3334.2300	3.3342	12.880	0.0000	0.0000
2025/12/08	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/08	R186	05/02/2026	8.43 Call	Bond Future	64.9500	0.0650	63.3600	0.0634	2.448	0.0000	0.0000
2025/12/08	R186	05/02/2026	8.43 Put	Bond Future	64.9500	0.0650	63.3600	0.0634	2.448	0.0000	0.0000
2025/12/08	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/08	R186	07/05/2026	8.69 Call	Bond Future	102.1000	0.1021	101.0900	0.1011	0.989	0.0000	0.0000
2025/12/08	R186	07/05/2026	8.69 Put	Bond Future	102.1000	0.1021	101.0900	0.1011	0.989	0.0000	0.0000
2025/12/08	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/08	R186	06/08/2026	8.57 Call	Bond Future	87.9300	0.0879	87.3900	0.0874	0.614	0.0000	0.0000
2025/12/08	R186	06/08/2026	8.57 Put	Bond Future	87.9300	0.0879	87.3900	0.0874	0.614	0.0000	0.0000
2025/12/08	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/08	R186	05/11/2026	8.12 Call	Bond Future	51.0200	0.0510	50.8000	0.0508	0.431	0.0000	0.0000
2025/12/08	R186	05/11/2026	8.12 Put	Bond Future	51.0200	0.0510	50.8000	0.0508	0.431	0.0000	0.0000
2025/12/08	R202	05/02/2026		Bond Future	296.3281	296.3281	296.0163	296.0163	0.105	0.0000	0.0000
2025/12/08	R202	05/02/2026	277.82 Call	Bond Future	18508.0800	18.5081	18196.3400	18.1963	1.684	0.0000	0.0000
2025/12/08	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R202	07/05/2026		Bond Future	301.7012	301.7012	301.3842	301.3842	0.105	0.0000	0.0000
2025/12/08	R202	07/05/2026	277.55 Call	Bond Future	24151.1500	24.1512	23834.1500	23.8342	1.313	0.0000	0.0000
2025/12/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R202	06/08/2026		Bond Future	301.7950	301.7950	301.4732	301.4732	0.107	0.0000	0.0000
2025/12/08	R202	06/08/2026	278.86 Call	Bond Future	22935.0300	22.9350	22613.1800	22.6132	1.403	0.0000	0.0000
2025/12/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R202	05/11/2026		Bond Future	307.1326	307.1326	306.8057	306.8057	0.106	0.0000	0.0000
2025/12/08	R202	05/11/2026	280.46 Call	Bond Future	26672.5500	26.6726	26345.6900	26.3457	1.225	0.0000	0.0000
2025/12/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R202	04/02/2027		Bond Future	306.9863	306.9863	306.6560	306.6560	0.108	0.0000	0.0000
2025/12/08	R202	04/02/2027	294.73 Call	Bond Future	12256.2900	12.2563	11926.0000	11.9260	2.695	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
2025/12/08	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/08	R209	05/02/2026		Bond Future	8.5680	86.7773	8.6596	86.2300	1.069	0.0000
2025/12/08	R209	05/02/2026	10.93 Call	Bond Future	12765.7500	12.7658	12218.4100	12.2184	4.288	0.0000
2025/12/08	R209	05/02/2026	10.93 Put	Bond Future	0.2500	0.0003	0.3000	0.0003	20.000	0.0000
2025/12/08	R209	07/05/2026		Bond Future	8.6150	85.1789	8.7099	84.6218	1.102	0.0000
2025/12/08	R209	07/05/2026	11.07 Call	Bond Future	13025.9600	13.0260	12472.4800	12.4725	4.249	0.0000
2025/12/08	R209	07/05/2026	11.07 Put	Bond Future	16.9200	0.0169	20.5800	0.0206	21.631	0.0000
2025/12/08	R209	06/08/2026		Bond Future	8.6648	86.7151	8.7633	86.1479	1.136	0.0000
2025/12/08	R209	06/08/2026	11.39 Call	Bond Future	14090.4900	14.0905	13531.1800	13.5312	3.969	0.0000
2025/12/08	R209	06/08/2026	11.39 Put	Bond Future	41.9400	0.0419	49.7500	0.0498	18.622	0.0000
2025/12/08	R209	05/11/2026		Bond Future	8.7200	85.0785	8.8221	84.5017	1.171	0.0000
2025/12/08	R209	05/11/2026	10.32 Call	Bond Future	8912.1000	8.9121	8396.3400	8.3963	5.787	0.0000
2025/12/08	R209	05/11/2026	10.32 Put	Bond Future	420.6900	0.4207	481.7200	0.4817	14.507	0.0000
2025/12/08	R209	04/02/2027		Bond Future	8.7868	86.5414	8.8927	85.9549	1.206	0.0000
2025/12/08	R209	04/02/2027	9.28 Call	Bond Future	4266.1600	4.2662	3874.3700	3.8744	9.184	0.0000
2025/12/08	R209	04/02/2027	9.28 Put	Bond Future	1579.8100	1.5798	1774.5400	1.7745	12.326	0.0000
2025/12/08	R210	05/02/2026		Bond Future	259.2937	259.2937	259.1748	259.1748	0.046	0.0000
2025/12/08	R210	05/02/2026	253.10 Call	Bond Future	6193.6700	6.1937	6074.7900	6.0748	1.919	0.0000
2025/12/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R210	07/05/2026		Bond Future	260.5174	260.5174	260.3967	260.3967	0.046	0.0000
2025/12/08	R210	07/05/2026	255.40 Call	Bond Future	5117.4400	5.1174	4996.7300	4.9967	2.359	0.0000
2025/12/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R210	06/08/2026		Bond Future	265.2786	265.2786	265.1561	265.1561	0.046	0.0000
2025/12/08	R210	06/08/2026	259.84 Call	Bond Future	5438.5800	5.4386	5316.0700	5.3161	2.253	0.0000
2025/12/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R210	05/11/2026		Bond Future	266.4369	266.4369	266.3136	266.3136	0.046	0.0000
2025/12/08	R210	05/11/2026	253.33 Call	Bond Future	13106.9200	13.1069	12983.6200	12.9836	0.941	0.0000
2025/12/08	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R210	04/02/2027		Bond Future	271.0840	271.0840	270.9593	270.9593	0.046	0.0000
2025/12/08	R210	04/02/2027	266.03 Call	Bond Future	5053.9600	5.0540	4929.2500	4.9293	2.468	0.0000
2025/12/08	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R213	05/02/2026		Bond Future	7.7087	100.2271	7.7968	99.8718	1.142	0.0000
2025/12/08	R213	05/02/2026	9.89 Call	Bond Future	8357.2700	8.3573	8002.0000	8.0020	4.251	0.0000
2025/12/08	R213	05/02/2026	9.89 Put	Bond Future	0.3500	0.0004	0.4200	0.0004	20.000	0.0000
2025/12/08	R213	07/05/2026		Bond Future	7.7353	98.4698	7.8287	98.1082	1.208	0.0000
2025/12/08	R213	07/05/2026	9.80 Call	Bond Future	7649.9600	7.6500	7293.6000	7.2936	4.658	0.0000
2025/12/08	R213	07/05/2026	9.80 Put	Bond Future	24.9100	0.0249	30.2000	0.0302	21.236	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	
2025/12/08	R213	06/08/2026		Bond Future	7.7650	100.2458	7.8644	99.8778	1.281	0.0000	0.0000
2025/12/08	R213	06/08/2026	9.69 Call	Bond Future	6923.9200	6.9239	6573.0600	6.5731	5.067	0.0000	0.0000
2025/12/08	R213	06/08/2026	9.69 Put	Bond Future	94.2500	0.0943	111.3900	0.1114	18.186	0.0000	0.0000
2025/12/08	R213	05/11/2026		Bond Future	7.8092	98.4467	7.9153	98.0725	1.359	0.0000	0.0000
2025/12/08	R213	05/11/2026	8.75 Call	Bond Future	3727.9500	3.7280	3428.8800	3.4289	8.022	0.0000	0.0000
2025/12/08	R213	05/11/2026	8.75 Put	Bond Future	470.6000	0.4706	545.7400	0.5457	15.967	0.0000	0.0000
2025/12/08	R213	04/02/2027		Bond Future	7.8749	100.1402	7.9887	99.7599	1.445	0.0000	0.0000
2025/12/08	R213	04/02/2027	8.14 Call	Bond Future	2008.3400	2.0083	1782.6200	1.7826	11.239	0.0000	0.0000
2025/12/08	R213	04/02/2027	8.14 Put	Bond Future	1124.9900	1.1250	1279.6300	1.2796	13.746	0.0000	0.0000
2025/12/08	R214	05/02/2026		Bond Future	9.1187	81.7070	9.2304	80.9469	1.224	0.0000	0.0000
2025/12/08	R214	05/02/2026	11.26 Call	Bond Future	12933.1400	12.9331	12173.4700	12.1735	5.874	0.0000	0.0000
2025/12/08	R214	05/02/2026	11.26 Put	Bond Future	1.2700	0.0013	1.7100	0.0017	34.646	0.0000	0.0000
2025/12/08	R214	07/05/2026		Bond Future	9.1709	79.8720	9.2860	79.0983	1.254	0.0000	0.0000
2025/12/08	R214	07/05/2026	11.53 Call	Bond Future	13959.0100	13.9590	13193.6000	13.1936	5.483	0.0000	0.0000
2025/12/08	R214	07/05/2026	11.53 Put	Bond Future	30.4800	0.0305	38.8000	0.0388	27.297	0.0000	0.0000
2025/12/08	R214	06/08/2026		Bond Future	9.2261	81.3125	9.3447	80.5250	1.285	0.0000	0.0000
2025/12/08	R214	06/08/2026	11.97 Call	Bond Future	15744.8400	15.7448	14970.5300	14.9705	4.918	0.0000	0.0000
2025/12/08	R214	06/08/2026	11.97 Put	Bond Future	58.1400	0.0581	71.3700	0.0714	22.755	0.0000	0.0000
2025/12/08	R214	05/11/2026		Bond Future	9.2874	79.4362	9.4096	78.6351	1.316	0.0000	0.0000
2025/12/08	R214	05/11/2026	10.97 Call	Bond Future	10607.9900	10.6080	9893.9400	9.8939	6.731	0.0000	0.0000
2025/12/08	R214	05/11/2026	10.97 Put	Bond Future	522.8900	0.5229	609.9200	0.6099	16.644	0.0000	0.0000
2025/12/08	R214	04/02/2027		Bond Future	9.3590	80.8023	9.4852	79.9876	1.348	0.0000	0.0000
2025/12/08	R214	04/02/2027	9.90 Call	Bond Future	5310.4400	5.3104	4761.4800	4.7615	10.337	0.0000	0.0000
2025/12/08	R214	04/02/2027	9.90 Put	Bond Future	1899.6600	1.8997	2165.3300	2.1653	13.985	0.0000	0.0000
2025/12/08	R248	05/02/2026	8.90 Put	Bond Future	3717.2500	3.7173	4520.0900	4.5201	21.598	0.0000	0.0000
2025/12/08	R248	05/02/2026	8.90 Call	Bond Future	181.7200	0.1817	84.6900	0.0847	53.395	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.40 Put	Bond Future	958.0600	0.9581	1308.8400	1.3088	36.614	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.40 Call	Bond Future	1987.2700	1.9873	1438.1800	1.4382	27.630	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.90 Call	Bond Future	5467.2800	5.4673	4651.7200	4.6517	14.917	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.90 Put	Bond Future	203.5900	0.2036	287.9000	0.2879	41.412	0.0000	0.0000
2025/12/08	R248	05/02/2026		Bond Future	9.2839	98.9575	9.3853	98.0576	1.092	0.0000	0.0000
2025/12/08	R248	05/02/2026	11.46 Call	Bond Future	16651.7300	16.6517	15752.3500	15.7524	5.401	0.0000	0.0000
2025/12/08	R248	05/02/2026	11.46 Put	Bond Future	1.7500	0.0018	2.2400	0.0022	28.000	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.50 Put	Bond Future	704.8000	0.7048	975.8400	0.9758	38.456	0.0000	0.0000
2025/12/08	R248	05/02/2026	9.50 Call	Bond Future	2606.3800	2.6064	1977.5500	1.9776	24.127	0.0000	0.0000
2025/12/08	R248	05/02/2026	10.00 Put	Bond Future	149.7900	0.1498	211.6600	0.2117	41.304	0.0000	0.0000
2025/12/08	R248	05/02/2026	10.00 Call	Bond Future	6223.3000	6.2233	5385.3000	5.3853	13.466	0.0000	0.0000
2025/12/08	R248	05/02/2026	10.48 Call	Bond Future	9835.1300	9.8351	8948.9200	8.9489	9.011	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
2025/12/08	R248	05/02/2026	10.48 Put	Bond Future	35.7300	0.0357	49.3900	0.0494	38.231	0.0000
2025/12/08	R248	05/02/2026	9.65 Put	Bond Future	442.7500	0.4428	621.1300	0.6211	40.289	0.0000
2025/12/08	R248	05/02/2026	9.65 Call	Bond Future	3628.6400	3.6286	2907.1500	2.9072	19.883	0.0000
2025/12/08	R248	07/05/2026		Bond Future	9.3364	96.2899	9.4408	95.3739	1.118	0.0000
2025/12/08	R248	07/05/2026	11.72 Call	Bond Future	17852.7800	17.8528	16946.9600	16.9470	5.074	0.0000
2025/12/08	R248	07/05/2026	11.72 Put	Bond Future	43.1900	0.0432	53.3400	0.0533	23.501	0.0000
2025/12/08	R248	06/08/2026		Bond Future	9.3917	98.0265	9.4992	97.0942	1.144	0.0000
2025/12/08	R248	06/08/2026	12.37 Call	Bond Future	21234.2900	21.2343	20313.6700	20.3137	4.336	0.0000
2025/12/08	R248	06/08/2026	12.37 Put	Bond Future	57.0500	0.0571	68.7200	0.0687	20.456	0.0000
2025/12/08	R248	05/11/2026		Bond Future	9.4523	95.3010	9.5630	94.3526	1.171	0.0000
2025/12/08	R248	05/11/2026	11.31 Call	Bond Future	14662.8000	14.6628	13801.8300	13.8018	5.872	0.0000
2025/12/08	R248	05/11/2026	11.31 Put	Bond Future	586.5400	0.5865	674.0000	0.6740	14.911	0.0000
2025/12/08	R248	04/02/2027		Bond Future	9.5224	96.9394	9.6365	95.9750	1.199	0.0000
2025/12/08	R248	04/02/2027	10.11 Call	Bond Future	7121.8100	7.1218	6455.2100	6.4552	9.360	0.0000
2025/12/08	R248	04/02/2027	10.11 Put	Bond Future	2322.6100	2.3226	2620.4700	2.6205	12.824	0.0000
2025/12/08	R2R9	05/02/2026		Bond Future	9.0267	110.0375	9.1181	109.3140	1.013	0.0000
2025/12/08	R2R9	05/02/2026	102.99 Call	Bond Future	97046.9600	97.0470	96323.4400	96.3234	0.746	0.0000
2025/12/08	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R2R9	07/05/2026		Bond Future	9.0868	107.0276	9.1815	106.2912	1.042	0.0000
2025/12/08	R2R9	07/05/2026	99.91 Call	Bond Future	96177.9300	96.1779	95441.4900	95.4415	0.766	0.0000
2025/12/08	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R2R9	06/08/2026		Bond Future	9.1501	108.9576	9.2482	108.2081	1.072	0.0000
2025/12/08	R2R9	06/08/2026	101.74 Call	Bond Future	95838.0900	95.8381	95088.6100	95.0886	0.782	0.0000
2025/12/08	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R2R9	05/11/2026		Bond Future	9.2186	105.8818	9.3202	105.1194	1.102	0.0000
2025/12/08	R2R9	05/11/2026	98.56 Call	Bond Future	94911.7600	94.9118	94149.3600	94.1494	0.803	0.0000
2025/12/08	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R2R9	04/02/2027		Bond Future	9.2985	107.7011	9.4039	106.9259	1.133	0.0000
2025/12/08	R2R9	04/02/2027	9.89 Call	Bond Future	5888.0800	5.8881	5341.0600	5.3411	9.290	0.0000
2025/12/08	R2R9	04/02/2027	9.89 Put	Bond Future	1639.5300	1.6395	1867.6700	1.8677	13.915	0.0000
2025/12/08	R4R2	05/02/2026		Bond Future	9.1864	111.4958	9.2981	110.5176	1.216	0.0000
2025/12/08	R4R2	05/02/2026	103.43 Call	Bond Future	98220.5900	98.2206	97242.3300	97.2423	0.996	0.0000
2025/12/08	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R4R2	07/05/2026		Bond Future	9.2461	108.3861	9.3615	107.3904	1.249	0.0000
2025/12/08	R4R2	07/05/2026	100.23 Call	Bond Future	97296.9500	97.2970	96301.2500	96.3013	1.023	0.0000
2025/12/08	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/08	R4R2	06/08/2026		Bond Future	9.3085	110.3405	9.4279	109.3271	1.282	0.0000
2025/12/08	R4R2	06/08/2026	102.06 Call	Bond Future	96923.2700	96.9233	95909.8000	95.9098	1.046	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
2025/12/08	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R4R2	05/11/2026		Bond Future	9.3755	107.1628	9.4988	106.1319	1.315	0.0000	0.0000
2025/12/08	R4R2	05/11/2026	98.76 Call	Bond Future	95940.2600	95.9403	94909.2900	94.9093	1.075	0.0000	0.0000
2025/12/08	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	R4R2	04/02/2027		Bond Future	9.4526	109.0041	9.5802	107.9557	1.349	0.0000	0.0000
2025/12/08	R4R2	04/02/2027	10.13 Call	Bond Future	7003.0900	7.0031	6241.0900	6.2411	10.881	0.0000	0.0000
2025/12/08	R4R2	04/02/2027	10.13 Put	Bond Future	1607.4200	1.6074	1893.8300	1.8938	17.818	0.0000	0.0000
2025/12/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

