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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2025 TO 11/12/2025

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
2025/12/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	2029	05/02/2026		Bond Future	144.9696	144.9696	145.0093	145.0093	0.027	0.0000
2025/12/11	2029	05/02/2026	140.11 Call	Bond Future	4859.5700	4.8596	4899.3000	4.8993	0.818	0.0000
2025/12/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	2029	07/05/2026		Bond Future	146.1392	146.1392	146.1797	146.1797	0.028	0.0000
2025/12/11	2029	07/05/2026	141.82 Call	Bond Future	4319.1600	4.3192	4359.7300	4.3597	0.939	0.0000
2025/12/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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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
2025/12/11	2029	06/08/2026		Bond Future	148.8113	148.8113	148.8531	148.8531	0.028	0.0000
2025/12/11	2029	06/08/2026	144.10 Call	Bond Future	4711.3400	4.7113	4753.1300	4.7531	0.887	0.0000
2025/12/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	2029	05/11/2026		Bond Future	149.9635	149.9635	150.0066	150.0066	0.029	0.0000
2025/12/11	2029	05/11/2026	147.56 Call	Bond Future	2403.5400	2.4035	2446.5600	2.4466	1.790	0.0000
2025/12/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	2029	04/02/2027		Bond Future	152.5819	152.5819	152.6266	152.6266	0.029	0.0000
2025/12/11	2029	04/02/2027	149.72 Call	Bond Future	2861.9400	2.8619	2906.5900	2.9066	1.560	0.0000
2025/12/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	2030	05/02/2026		Bond Future	7.7228	101.1501	7.6540	101.3832	0.890	0.0000
2025/12/11	2030	05/02/2026	9.49 Call	Bond Future	5772.1400	5.7721	6004.8300	6.0048	4.031	0.0000
2025/12/11	2030	05/02/2026	9.49 Put	Bond Future	0.8700	0.0009	0.5200	0.0005	40.230	0.0000
2025/12/11	2030	07/05/2026		Bond Future	7.7651	102.9598	7.6910	103.1971	0.955	0.0000
2025/12/11	2030	07/05/2026	9.39 Call	Bond Future	5079.9300	5.0799	5307.9200	5.3079	4.488	0.0000
2025/12/11	2030	07/05/2026	9.39 Put	Bond Future	47.6200	0.0476	38.2800	0.0383	19.614	0.0000
2025/12/11	2030	07/05/2026	7.21 Put	Bond Future	1903.4800	1.9035	1701.1100	1.7011	10.632	0.0000
2025/12/11	2030	07/05/2026	7.21 Call	Bond Future	110.1000	0.1101	145.0600	0.1451	31.753	0.0000
2025/12/11	2030	07/05/2026	7.71 Put	Bond Future	865.4600	0.8655	742.2600	0.7423	14.235	0.0000
2025/12/11	2030	07/05/2026	7.71 Call	Bond Future	689.0600	0.6891	803.1900	0.8032	16.563	0.0000
2025/12/11	2030	07/05/2026	7.92 Call	Bond Future	1100.6900	1.1007	1245.0300	1.2450	13.114	0.0000
2025/12/11	2030	07/05/2026	7.92 Put	Bond Future	607.2900	0.6073	514.3000	0.5143	15.312	0.0000
2025/12/11	2030	06/08/2026	7.21 Put	Bond Future	2039.4200	2.0394	1845.4800	1.8455	9.510	0.0000
2025/12/11	2030	06/08/2026	7.21 Call	Bond Future	205.1100	0.2051	253.1000	0.2531	23.397	0.0000
2025/12/11	2030	06/08/2026	7.71 Put	Bond Future	1125.4000	1.1254	995.7600	0.9958	11.519	0.0000
2025/12/11	2030	06/08/2026	7.71 Call	Bond Future	809.5700	0.8096	921.8600	0.9219	13.870	0.0000
2025/12/11	2030	06/08/2026	8.06 Call	Bond Future	1465.4000	1.4654	1615.8700	1.6159	10.268	0.0000
2025/12/11	2030	06/08/2026	8.06 Put	Bond Future	734.7700	0.7348	643.3100	0.6433	12.447	0.0000
2025/12/11	2030	06/08/2026		Bond Future	7.8152	100.8083	7.7346	101.0502	1.031	0.0000
2025/12/11	2030	06/08/2026	9.22 Call	Bond Future	4277.8000	4.2778	4494.6100	4.4946	5.068	0.0000
2025/12/11	2030	06/08/2026	9.22 Put	Bond Future	173.2000	0.1732	148.0800	0.1481	14.503	0.0000
2025/12/11	2030	05/11/2026		Bond Future	7.8679	102.5680	7.7802	102.8146	1.115	0.0000
2025/12/11	2030	05/11/2026	8.39 Call	Bond Future	2123.9600	2.1240	2293.7900	2.2938	7.996	0.0000
2025/12/11	2030	05/11/2026	8.39 Put	Bond Future	671.3700	0.6714	594.5700	0.5946	11.439	0.0000
2025/12/11	2030	04/02/2027		Bond Future	7.9494	100.3271	7.8530	100.5786	1.212	0.0000
2025/12/11	2030	04/02/2027	7.82 Call	Bond Future	1030.4600	1.0305	1149.1900	1.1492	11.522	0.0000
2025/12/11	2030	04/02/2027	7.82 Put	Bond Future	1368.3700	1.3684	1235.5700	1.2356	9.705	0.0000
2025/12/11	2031	05/02/2026		Bond Future	113.1025	113.1025	112.6835	112.6835	0.370	0.0000
2025/12/11	2031	05/02/2026	111.76 Call	Bond Future	1363.5800	1.3636	982.0400	0.9820	27.981	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
2025/12/11	2031	05/02/2026	111.76 Put	Bond Future	21.0900	0.0211	58.5800	0.0586	177.762	0.0000	0.0000
2025/12/11	2031	07/05/2026		Bond Future	115.1537	115.1537	114.7272	114.7272	0.370	0.0000	0.0000
2025/12/11	2031	07/05/2026	113.84 Call	Bond Future	1424.5400	1.4245	1082.5200	1.0825	24.009	0.0000	0.0000
2025/12/11	2031	07/05/2026	113.84 Put	Bond Future	110.8900	0.1109	195.3600	0.1954	76.175	0.0000	0.0000
2025/12/11	2031	06/08/2026		Bond Future	114.8364	114.8364	114.4023	114.4023	0.378	0.0000	0.0000
2025/12/11	2031	06/08/2026	113.81 Call	Bond Future	1293.7300	1.2937	992.6300	0.9926	23.274	0.0000	0.0000
2025/12/11	2031	06/08/2026	113.81 Put	Bond Future	267.3700	0.2674	400.3700	0.4004	49.744	0.0000	0.0000
2025/12/11	2031	05/11/2026		Bond Future	116.8679	116.8679	116.4266	116.4266	0.378	0.0000	0.0000
2025/12/11	2031	05/11/2026	111.49 Call	Bond Future	5378.6700	5.3787	4938.2500	4.9383	8.188	0.0000	0.0000
2025/12/11	2031	05/11/2026	111.49 Put	Bond Future	0.7300	0.0007	1.6200	0.0016	121.918	0.0000	0.0000
2025/12/11	2031	04/02/2027		Bond Future	116.4505	116.4505	116.0017	116.0017	0.385	0.0000	0.0000
2025/12/11	2031	04/02/2027	116.18 Call	Bond Future	949.7800	0.9498	718.8100	0.7188	24.318	0.0000	0.0000
2025/12/11	2031	04/02/2027	116.18 Put	Bond Future	679.2800	0.6793	897.1000	0.8971	32.066	0.0000	0.0000
2025/12/11	2032	05/02/2026		Bond Future	8.1002	103.7116	8.0423	103.9889	0.714	0.0000	0.0000
2025/12/11	2032	05/02/2026	10.16 Call	Bond Future	9281.6700	9.2817	9558.7400	9.5587	2.985	0.0000	0.0000
2025/12/11	2032	05/02/2026	10.16 Put	Bond Future	0.4900	0.0005	0.3100	0.0003	36.735	0.0000	0.0000
2025/12/11	2032	07/05/2026		Bond Future	8.1466	101.4081	8.0856	101.6904	0.749	0.0000	0.0000
2025/12/11	2032	07/05/2026	10.14 Call	Bond Future	8738.7400	8.7387	9015.0400	9.0150	3.162	0.0000	0.0000
2025/12/11	2032	07/05/2026	10.14 Put	Bond Future	34.1100	0.0341	28.1300	0.0281	17.532	0.0000	0.0000
2025/12/11	2032	06/08/2026		Bond Future	8.1974	103.2377	8.1329	103.5255	0.788	0.0000	0.0000
2025/12/11	2032	06/08/2026	10.12 Call	Bond Future	8238.4100	8.2384	8510.9200	8.5109	3.308	0.0000	0.0000
2025/12/11	2032	06/08/2026	10.12 Put	Bond Future	118.1200	0.1181	102.8700	0.1029	12.911	0.0000	0.0000
2025/12/11	2032	05/11/2026		Bond Future	8.2575	100.8825	8.1892	101.1757	0.828	0.0000	0.0000
2025/12/11	2032	05/11/2026	9.16 Call	Bond Future	4409.5700	4.4096	4639.7900	4.6398	5.221	0.0000	0.0000
2025/12/11	2032	05/11/2026	9.16 Put	Bond Future	637.6500	0.6377	574.6400	0.5746	9.882	0.0000	0.0000
2025/12/11	2032	04/02/2027		Bond Future	8.3368	102.6181	8.2641	102.9170	0.872	0.0000	0.0000
2025/12/11	2032	04/02/2027	8.48 Call	Bond Future	2197.0100	2.1970	2365.3700	2.3654	7.663	0.0000	0.0000
2025/12/11	2032	04/02/2027	8.48 Put	Bond Future	1611.5100	1.6115	1480.9900	1.4810	8.099	0.0000	0.0000
2025/12/11	2033	05/02/2026		Bond Future	142.6943	142.6943	142.6894	142.6894	0.003	0.0000	0.0000
2025/12/11	2033	05/02/2026	132.88 Call	Bond Future	9814.3400	9.8143	9809.3700	9.8094	0.051	0.0000	0.0000
2025/12/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2033	07/05/2026		Bond Future	143.7202	143.7202	143.7153	143.7153	0.003	0.0000	0.0000
2025/12/11	2033	07/05/2026	135.16 Call	Bond Future	8560.1800	8.5602	8555.2500	8.5553	0.058	0.0000	0.0000
2025/12/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2033	06/08/2026		Bond Future	146.3482	146.3482	146.3436	146.3436	0.003	0.0000	0.0000
2025/12/11	2033	06/08/2026	134.25 Call	Bond Future	12098.2000	12.0982	12093.5900	12.0936	0.038	0.0000	0.0000
2025/12/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2033	05/11/2026		Bond Future	147.3535	147.3535	147.3493	147.3493	0.003	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	
2025/12/11	2033	05/11/2026	137.26 Call	Bond Future	10093.5400	10.0935	10089.3200	10.0893	0.042	0.0000	0.0000
2025/12/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2033	04/02/2027		Bond Future	149.9265	149.9265	149.9231	149.9231	0.002	0.0000	0.0000
2025/12/11	2033	04/02/2027	142.71 Call	Bond Future	7216.4700	7.2165	7213.1000	7.2131	0.047	0.0000	0.0000
2025/12/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.40 Call	Bond Future	14779.1900	14.7792	15342.6900	15.3427	3.813	0.0000	0.0000
2025/12/11	2037	05/02/2026	12.73 Call	Bond Future	21527.6500	21.5277	22091.2000	22.0912	2.618	0.0000	0.0000
2025/12/11	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.40 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2025/12/11	2037	05/02/2026	12.27 Call	Bond Future	19284.5200	19.2845	19848.0700	19.8481	2.922	0.0000	0.0000
2025/12/11	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.90 Put	Bond Future	1.8900	0.0019	1.0800	0.0011	42.857	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.90 Call	Bond Future	12025.8200	12.0258	12588.5600	12.5886	4.679	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.86 Call	Bond Future	17205.4300	17.2054	17768.9700	17.7690	3.275	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.86 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.36 Call	Bond Future	14563.4000	14.5634	15126.8800	15.1269	3.869	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.36 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.65 Put	Bond Future	5.4000	0.0054	3.2200	0.0032	40.370	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.65 Call	Bond Future	10603.7700	10.6038	11165.1400	11.1651	5.294	0.0000	0.0000
2025/12/11	2037	05/02/2026		Bond Future	8.9530	97.1058	8.8698	97.6693	0.929	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.20 Call	Bond Future	13692.4500	13.6925	14255.8300	14.2558	4.115	0.0000	0.0000
2025/12/11	2037	05/02/2026	11.20 Put	Bond Future	0.3700	0.0004	0.2000	0.0002	45.946	0.0000	0.0000
2025/12/11	2037	05/02/2026	9.65 Call	Bond Future	4682.2200	4.6822	5203.1500	5.2032	11.126	0.0000	0.0000
2025/12/11	2037	05/02/2026	9.65 Put	Bond Future	126.1300	0.1261	83.5100	0.0835	33.791	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.10 Call	Bond Future	7373.9400	7.3739	7926.4100	7.9264	7.492	0.0000	0.0000
2025/12/11	2037	05/02/2026	10.10 Put	Bond Future	29.6100	0.0296	18.5300	0.0185	37.420	0.0000	0.0000
2025/12/11	2037	07/05/2026	9.00 Put	Bond Future	1822.2300	1.8222	1543.5600	1.5436	15.293	0.0000	0.0000
2025/12/11	2037	07/05/2026	9.00 Call	Bond Future	1710.5300	1.7105	2005.5400	2.0055	17.247	0.0000	0.0000
2025/12/11	2037	07/05/2026	9.49 Put	Bond Future	842.9900	0.8430	696.7700	0.6968	17.345	0.0000	0.0000
2025/12/11	2037	07/05/2026	9.49 Call	Bond Future	3910.1600	3.9102	4337.6200	4.3376	10.932	0.0000	0.0000
2025/12/11	2037	07/05/2026	10.06 Call	Bond Future	6935.7400	6.9357	7444.0700	7.4441	7.329	0.0000	0.0000
2025/12/11	2037	07/05/2026	10.06 Put	Bond Future	345.5700	0.3456	280.2200	0.2802	18.911	0.0000	0.0000
2025/12/11	2037	07/05/2026		Bond Future	9.0169	98.8431	8.9306	99.4168	0.957	0.0000	0.0000
2025/12/11	2037	07/05/2026	11.32 Call	Bond Future	13791.3000	13.7913	14357.8900	14.3579	4.108	0.0000	0.0000
2025/12/11	2037	07/05/2026	11.32 Put	Bond Future	30.0800	0.0301	22.9900	0.0230	23.570	0.0000	0.0000
2025/12/11	2037	07/05/2026	12.40 Call	Bond Future	19296.6000	19.2966	19869.9400	19.8699	2.971	0.0000	0.0000
2025/12/11	2037	07/05/2026	12.40 Put	Bond Future	1.1400	0.0011	0.8000	0.0008	29.825	0.0000	0.0000
2025/12/11	2037	07/05/2026	10.95 Put	Bond Future	77.4900	0.0775	61.0100	0.0610	21.267	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	
2025/12/11	2037	07/05/2026	10.95 Call	Bond Future	11816.6700	11.8167	12373.8700	12.3739	4.715	0.0000	0.0000
2025/12/11	2037	06/08/2026	11.30 Call	Bond Future	13175.3000	13.1753	13736.2000	13.7362	4.257	0.0000	0.0000
2025/12/11	2037	06/08/2026	11.30 Put	Bond Future	141.0900	0.1411	117.5800	0.1176	16.663	0.0000	0.0000
2025/12/11	2037	06/08/2026	10.70 Call	Bond Future	10081.7700	10.0818	10615.6200	10.6156	5.295	0.0000	0.0000
2025/12/11	2037	06/08/2026	10.70 Put	Bond Future	330.2600	0.3303	279.7000	0.2797	15.309	0.0000	0.0000
2025/12/11	2037	06/08/2026	10.02 Put	Bond Future	713.8000	0.7138	609.5600	0.6096	14.604	0.0000	0.0000
2025/12/11	2037	06/08/2026	10.02 Call	Bond Future	6527.7200	6.5277	7007.8900	7.0079	7.356	0.0000	0.0000
2025/12/11	2037	06/08/2026		Bond Future	9.0860	96.3667	8.9963	96.9511	0.987	0.0000	0.0000
2025/12/11	2037	06/08/2026	11.71 Call	Bond Future	15243.6100	15.2436	15816.3100	15.8163	3.757	0.0000	0.0000
2025/12/11	2037	06/08/2026	11.71 Put	Bond Future	63.8900	0.0639	52.1800	0.0522	18.328	0.0000	0.0000
2025/12/11	2037	05/11/2026		Bond Future	9.1542	98.0485	9.0610	98.6436	1.017	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.62 Call	Bond Future	9395.1800	9.3952	9909.4700	9.9095	5.474	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.62 Put	Bond Future	644.2800	0.6443	563.4500	0.5635	12.546	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.83 Call	Bond Future	10450.4100	10.4504	10977.8000	10.9778	5.047	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.83 Put	Bond Future	535.2100	0.5352	467.4800	0.4675	12.655	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.23 Call	Bond Future	7454.4600	7.4545	7936.4800	7.9365	6.466	0.0000	0.0000
2025/12/11	2037	05/11/2026	10.23 Put	Bond Future	923.1500	0.9232	810.0500	0.8101	12.252	0.0000	0.0000
2025/12/11	2037	05/11/2026	9.46 Put	Bond Future	1927.9000	1.9279	1708.5100	1.7085	11.380	0.0000	0.0000
2025/12/11	2037	05/11/2026	9.46 Call	Bond Future	3848.0100	3.8480	4223.7400	4.2237	9.764	0.0000	0.0000
2025/12/11	2037	04/02/2027		Bond Future	9.2355	95.4790	9.1386	96.0849	1.050	0.0000	0.0000
2025/12/11	2037	04/02/2027	9.51 Call	Bond Future	4063.6800	4.0637	4433.0500	4.4331	9.090	0.0000	0.0000
2025/12/11	2037	04/02/2027	9.51 Put	Bond Future	2374.8700	2.3749	2138.2700	2.1383	9.963	0.0000	0.0000
2025/12/11	2038	05/02/2026		Bond Future	157.4790	157.4790	157.4730	157.4730	0.004	0.0000	0.0000
2025/12/11	2038	05/02/2026	143.20 Call	Bond Future	14278.9700	14.2790	14272.9500	14.2730	0.042	0.0000	0.0000
2025/12/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2038	07/05/2026		Bond Future	160.3349	160.3349	160.3290	160.3290	0.004	0.0000	0.0000
2025/12/11	2038	07/05/2026	144.53 Call	Bond Future	15804.8800	15.8049	15798.9500	15.7990	0.038	0.0000	0.0000
2025/12/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2038	06/08/2026		Bond Future	161.0669	161.0669	161.0613	161.0613	0.003	0.0000	0.0000
2025/12/11	2038	06/08/2026	144.72 Call	Bond Future	16346.9300	16.3469	16341.3000	16.3413	0.034	0.0000	0.0000
2025/12/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2038	05/11/2026		Bond Future	163.9172	163.9172	163.9121	163.9121	0.003	0.0000	0.0000
2025/12/11	2038	05/11/2026	146.31 Call	Bond Future	17607.2100	17.6072	17602.0600	17.6021	0.029	0.0000	0.0000
2025/12/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2038	04/02/2027		Bond Future	164.5483	164.5483	164.5437	164.5437	0.003	0.0000	0.0000
2025/12/11	2038	04/02/2027	153.83 Call	Bond Future	10718.3200	10.7183	10713.6600	10.7137	0.043	0.0000	0.0000
2025/12/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2040	05/02/2026	10.35 Put	Bond Future	57.8700	0.0579	39.4200	0.0394	31.882	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
2025/12/11	2040	05/02/2026	10.35 Call	Bond Future	7512.8900	7.5129	8050.4400	8.0504	7.155	0.0000	0.0000
2025/12/11	2040	05/02/2026	10.75 Call	Bond Future	10123.9700	10.1240	10673.9400	10.6739	5.432	0.0000	0.0000
2025/12/11	2040	05/02/2026	10.75 Put	Bond Future	17.6200	0.0176	11.5900	0.0116	34.222	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.15 Call	Bond Future	12649.3500	12.6494	13203.7400	13.2037	4.383	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.15 Put	Bond Future	4.3100	0.0043	2.7000	0.0027	37.355	0.0000	0.0000
2025/12/11	2040	05/02/2026	13.23 Call	Bond Future	24232.1700	24.2322	24788.1700	24.7882	2.294	0.0000	0.0000
2025/12/11	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.82 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.82 Call	Bond Future	16660.0800	16.6601	17216.0200	17.2160	3.337	0.0000	0.0000
2025/12/11	2040	05/02/2026		Bond Future	9.3111	97.8389	9.2382	98.3949	0.783	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.49 Call	Bond Future	14719.2500	14.7193	15274.9200	15.2749	3.775	0.0000	0.0000
2025/12/11	2040	05/02/2026	11.49 Put	Bond Future	0.7700	0.0008	0.4400	0.0004	42.857	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.80 Put	Bond Future	307.7200	0.3077	223.8400	0.2238	27.259	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.80 Call	Bond Future	3922.4500	3.9225	4394.5700	4.3946	12.036	0.0000	0.0000
2025/12/11	2040	05/02/2026	10.24 Call	Bond Future	6786.4000	6.7864	7317.2200	7.3172	7.822	0.0000	0.0000
2025/12/11	2040	05/02/2026	10.24 Put	Bond Future	81.0200	0.0810	55.8400	0.0558	31.079	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.05 Put	Bond Future	2418.5700	2.4186	2008.0100	2.0080	16.975	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.05 Call	Bond Future	406.0600	0.4061	551.5000	0.5515	35.817	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.20 Put	Bond Future	1676.8100	1.6768	1349.9700	1.3500	19.492	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.20 Call	Bond Future	827.5800	0.8276	1056.7400	1.0567	27.690	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.40 Call	Bond Future	1654.3600	1.6544	1989.3000	1.9893	20.246	0.0000	0.0000
2025/12/11	2040	05/02/2026	9.40 Put	Bond Future	982.4700	0.9825	761.4100	0.7614	22.500	0.0000	0.0000
2025/12/11	2040	07/05/2026		Bond Future	9.3796	99.5893	9.3042	100.1554	0.804	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.67 Call	Bond Future	15202.9100	15.2029	15760.8100	15.7608	3.670	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.67 Put	Bond Future	39.7400	0.0397	31.5400	0.0315	20.634	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.22 Call	Bond Future	18294.5000	18.2945	18858.4800	18.8585	3.083	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.22 Put	Bond Future	8.9200	0.0089	6.8000	0.0068	23.767	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.72 Call	Bond Future	15489.4900	15.4895	16048.2800	16.0483	3.608	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.72 Put	Bond Future	34.9400	0.0349	27.6300	0.0276	20.922	0.0000	0.0000
2025/12/11	2040	07/05/2026	10.70 Put	Bond Future	239.7000	0.2397	197.1800	0.1972	17.739	0.0000	0.0000
2025/12/11	2040	07/05/2026	10.70 Call	Bond Future	9433.4500	9.4335	9957.0300	9.9570	5.550	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.53 Call	Bond Future	19971.4600	19.9715	20536.6500	20.5367	2.830	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.53 Put	Bond Future	3.5600	0.0036	2.6500	0.0027	25.562	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.03 Call	Bond Future	17242.4800	17.2425	17805.1300	17.8051	3.263	0.0000	0.0000
2025/12/11	2040	07/05/2026	12.03 Put	Bond Future	15.2400	0.0152	11.7900	0.0118	22.638	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.12 Put	Bond Future	131.6500	0.1317	107.6500	0.1077	18.230	0.0000	0.0000
2025/12/11	2040	07/05/2026	11.12 Call	Bond Future	11985.8900	11.9859	12527.9900	12.5280	4.523	0.0000	0.0000
2025/12/11	2040	06/08/2026		Bond Future	9.4531	96.8757	9.3749	97.4523	0.827	0.0000	0.0000
2025/12/11	2040	06/08/2026	12.19 Call	Bond Future	17507.0200	17.5070	18073.0300	18.0730	3.233	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
2025/12/11	2040	06/08/2026	12.19	Put	Bond Future	65.1800	0.0652	54.5400	0.0545	16.324	0.0000	0.0000
2025/12/11	2040	05/11/2026			Bond Future	9.5251	98.5664	9.4442	99.1535	0.849	0.0000	0.0000
2025/12/11	2040	05/11/2026	11.06	Call	Bond Future	10998.4000	10.9984	11505.3200	11.5053	4.609	0.0000	0.0000
2025/12/11	2040	05/11/2026	11.06	Put	Bond Future	757.6200	0.7576	677.3900	0.6774	10.590	0.0000	0.0000
2025/12/11	2040	05/11/2026	11.27	Call	Bond Future	12149.3800	12.1494	12668.9100	12.6689	4.276	0.0000	0.0000
2025/12/11	2040	05/11/2026	11.27	Put	Bond Future	631.0700	0.6311	563.4500	0.5635	10.715	0.0000	0.0000
2025/12/11	2040	05/11/2026	10.67	Call	Bond Future	8854.0600	8.8541	9331.1800	9.3312	5.389	0.0000	0.0000
2025/12/11	2040	05/11/2026	10.67	Put	Bond Future	1061.1500	1.0612	951.1200	0.9511	10.369	0.0000	0.0000
2025/12/11	2040	05/11/2026	9.91	Put	Bond Future	2132.2000	2.1322	1926.3000	1.9263	9.657	0.0000	0.0000
2025/12/11	2040	05/11/2026	9.91	Call	Bond Future	4857.7400	4.8577	5238.9900	5.2390	7.848	0.0000	0.0000
2025/12/11	2040	04/02/2027			Bond Future	9.6092	95.7550	9.5253	96.3530	0.873	0.0000	0.0000
2025/12/11	2040	04/02/2027	9.93	Call	Bond Future	4955.9700	4.9560	5325.8100	5.3258	7.463	0.0000	0.0000
2025/12/11	2040	04/02/2027	9.93	Put	Bond Future	2717.3400	2.7173	2489.2200	2.4892	8.395	0.0000	0.0000
2025/12/11	2043	05/02/2026			Bond Future	122.9232	122.9232	122.9180	122.9180	0.004	0.0000	0.0000
2025/12/11	2043	05/02/2026	109.66	Call	Bond Future	13263.1900	13.2632	13258.0100	13.2580	0.039	0.0000	0.0000
2025/12/11	2043	05/02/2026	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2043	07/05/2026			Bond Future	125.1524	125.1524	125.1473	125.1473	0.004	0.0000	0.0000
2025/12/11	2043	07/05/2026	111.70	Call	Bond Future	13452.4101	13.4524	13447.3185	13.4473	0.038	0.0000	0.0000
2025/12/11	2043	07/05/2026	111.70	Put	Bond Future	0.0301	0.0000	0.0285	0.0000	5.447	0.0000	0.0000
2025/12/11	2043	06/08/2026			Bond Future	124.5867	124.5867	124.5816	124.5816	0.004	0.0000	0.0000
2025/12/11	2043	06/08/2026	110.88	Call	Bond Future	13708.0518	13.7081	13702.9038	13.7029	0.038	0.0000	0.0000
2025/12/11	2043	06/08/2026	110.88	Put	Bond Future	1.3218	0.0013	1.2938	0.0013	2.118	0.0000	0.0000
2025/12/11	2043	05/11/2026			Bond Future	126.7907	126.7907	126.7861	126.7861	0.004	0.0000	0.0000
2025/12/11	2043	05/11/2026	112.84	Call	Bond Future	13957.8430	13.9578	13953.1596	13.9532	0.034	0.0000	0.0000
2025/12/11	2043	05/11/2026	112.84	Put	Bond Future	7.1730	0.0072	7.0896	0.0071	1.163	0.0000	0.0000
2025/12/11	2043	04/02/2027			Bond Future	126.1090	126.1090	126.1044	126.1044	0.004	0.0000	0.0000
2025/12/11	2043	04/02/2027	117.63	Call	Bond Future	8723.1730	8.7232	8717.8511	8.7179	0.061	0.0000	0.0000
2025/12/11	2043	04/02/2027	117.63	Put	Bond Future	244.1930	0.2442	243.4111	0.2434	0.320	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.25	Call	Bond Future	12591.6400	12.5916	13181.4100	13.1814	4.684	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.25	Put	Bond Future	8.5600	0.0086	5.5300	0.0055	35.397	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.50	Call	Bond Future	14179.4300	14.1794	14771.1900	14.7712	4.173	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.50	Put	Bond Future	2.6800	0.0027	1.6400	0.0016	38.806	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.90	Put	Bond Future	22.3200	0.0223	14.7400	0.0147	33.961	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.90	Call	Bond Future	10287.6300	10.2876	10872.8500	10.8729	5.689	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.07	Put	Bond Future	263.5100	0.2635	189.4300	0.1894	28.113	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.07	Call	Bond Future	4597.7800	4.5978	5116.5000	5.1165	11.282	0.0000	0.0000
2025/12/11	2044	05/02/2026			Bond Future	9.5156	93.7045	9.4428	94.2973	0.765	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.56	Call	Bond Future	14553.8200	14.5538	15145.8300	15.1458	4.068	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
2025/12/11	2044	05/02/2026	11.56 Put	Bond Future	2.0000	0.0020	1.2100	0.0012	39.500	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.00 Put	Bond Future	324.4700	0.3245	235.4000	0.2354	27.451	0.0000	0.0000
2025/12/11	2044	05/02/2026	10.00 Call	Bond Future	4128.7400	4.1287	4632.4700	4.6325	12.201	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.45 Call	Bond Future	13865.4300	13.8654	14456.9400	14.4569	4.266	0.0000	0.0000
2025/12/11	2044	05/02/2026	11.45 Put	Bond Future	3.4000	0.0034	2.1100	0.0021	37.941	0.0000	0.0000
2025/12/11	2044	07/05/2026	Put	Bond Future	5377.8100	5.3778	4916.1600	4.9162	8.584	0.0000	0.0000
2025/12/11	2044	07/05/2026	Call	Bond Future	758.8000	0.7588	900.6000	0.9006	18.687	0.0000	0.0000
2025/12/11	2044	07/05/2026	10.00 Call	Bond Future	4276.1300	4.2761	4717.0200	4.7170	10.310	0.0000	0.0000
2025/12/11	2044	07/05/2026	10.00 Put	Bond Future	1027.8700	1.0279	865.3100	0.8653	15.815	0.0000	0.0000
2025/12/11	2044	07/05/2026		Bond Future	9.5827	95.3810	9.5076	95.9844	0.784	0.0000	0.0000
2025/12/11	2044	07/05/2026	11.80 Call	Bond Future	15486.1200	15.4861	16078.3000	16.0783	3.824	0.0000	0.0000
2025/12/11	2044	07/05/2026	11.80 Put	Bond Future	56.8800	0.0569	45.6100	0.0456	19.814	0.0000	0.0000
2025/12/11	2044	06/08/2026		Bond Future	9.6543	92.7167	9.5767	93.3314	0.804	0.0000	0.0000
2025/12/11	2044	06/08/2026	12.42 Call	Bond Future	18461.1100	18.4611	19063.9600	19.0640	3.266	0.0000	0.0000
2025/12/11	2044	06/08/2026	12.42 Put	Bond Future	73.9600	0.0740	62.1100	0.0621	16.022	0.0000	0.0000
2025/12/11	2044	05/11/2026		Bond Future	9.7241	94.3347	9.6440	94.9606	0.824	0.0000	0.0000
2025/12/11	2044	05/11/2026	11.34 Call	Bond Future	12129.0600	12.1291	12674.4200	12.6744	4.496	0.0000	0.0000
2025/12/11	2044	05/11/2026	11.34 Put	Bond Future	767.3400	0.7673	686.8500	0.6869	10.489	0.0000	0.0000
2025/12/11	2044	04/02/2027		Bond Future	9.8045	91.5758	9.7216	92.2131	0.845	0.0000	0.0000
2025/12/11	2044	04/02/2027	10.18 Call	Bond Future	5584.2100	5.5842	5989.0600	5.9891	7.250	0.0000	0.0000
2025/12/11	2044	04/02/2027	10.18 Put	Bond Future	2777.2900	2.7773	2544.9000	2.5449	8.368	0.0000	0.0000
2025/12/11	2046	05/02/2026		Bond Future	140.5906	140.5906	141.1096	141.1096	0.369	0.0000	0.0000
2025/12/11	2046	05/02/2026	121.65 Call	Bond Future	18940.6100	18.9406	19459.5700	19.4596	2.740	0.0000	0.0000
2025/12/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2046	07/05/2026		Bond Future	140.8468	140.8468	141.3753	141.3753	0.375	0.0000	0.0000
2025/12/11	2046	07/05/2026	124.95 Call	Bond Future	15896.8300	15.8968	16425.3400	16.4253	3.325	0.0000	0.0000
2025/12/11	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2046	06/08/2026		Bond Future	143.4220	143.4220	143.9607	143.9607	0.376	0.0000	0.0000
2025/12/11	2046	06/08/2026	122.38 Call	Bond Future	21042.0200	21.0420	21580.6700	21.5807	2.560	0.0000	0.0000
2025/12/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2046	05/11/2026		Bond Future	143.6319	143.6319	144.1804	144.1804	0.382	0.0000	0.0000
2025/12/11	2046	05/11/2026	125.48 Call	Bond Future	18151.9100	18.1519	18700.4000	18.7004	3.022	0.0000	0.0000
2025/12/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2046	04/02/2027		Bond Future	146.1388	146.1388	146.6977	146.6977	0.382	0.0000	0.0000
2025/12/11	2046	04/02/2027	131.09 Call	Bond Future	15048.8100	15.0488	15607.6900	15.6077	3.714	0.0000	0.0000
2025/12/11	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2050	05/02/2026		Bond Future	141.6560	141.6560	141.8939	141.8939	0.168	0.0000	0.0000
2025/12/11	2050	05/02/2026	122.82 Call	Bond Future	18836.0300	18.8360	19073.8900	19.0739	1.263	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
2025/12/11	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2050	07/05/2026		Bond Future	144.2250	144.2250	144.4675	144.4675	0.168	0.0000	0.0000
2025/12/11	2050	07/05/2026	124.07 Call	Bond Future	20154.9500	20.1550	20397.5000	20.3975	1.203	0.0000	0.0000
2025/12/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2050	06/08/2026		Bond Future	144.4119	144.4119	144.6591	144.6591	0.171	0.0000	0.0000
2025/12/11	2050	06/08/2026	123.27 Call	Bond Future	21141.8800	21.1419	21389.1400	21.3891	1.170	0.0000	0.0000
2025/12/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2050	05/11/2026		Bond Future	146.9674	146.9674	147.2197	147.2197	0.172	0.0000	0.0000
2025/12/11	2050	05/11/2026	123.84 Call	Bond Future	23127.3500	23.1274	23379.6900	23.3797	1.091	0.0000	0.0000
2025/12/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	2050	04/02/2027		Bond Future	147.0475	147.0475	147.3046	147.3046	0.175	0.0000	0.0000
2025/12/11	2050	04/02/2027	132.39 Call	Bond Future	14657.5200	14.6575	14914.6100	14.9146	1.754	0.0000	0.0000
2025/12/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	AL37	05/02/2026		Index Future	1250.2060	1250.2060	1253.2810	1253.2810	0.246	0.0000	0.0000
2025/12/11	AL37	07/05/2026		Index Future	1272.5750	1272.5750	1275.7050	1275.7050	0.246	0.0000	0.0000
2025/12/11	AL37	06/08/2026		Index Future	1295.2980	1295.2980	1298.4860	1298.4860	0.246	0.0000	0.0000
2025/12/11	AL37	05/11/2026		Index Future	1318.1900	1318.1900	1321.4370	1321.4370	0.246	0.0000	0.0000
2025/12/11	AL37	04/02/2027		Index Future	1340.9330	1340.9330	1344.2400	1344.2400	0.247	0.0000	0.0000
2025/12/11	AL7T	05/02/2026		Index Future	1602.8400	1602.8400	1610.8310	1610.8310	0.499	0.0000	0.0000
2025/12/11	AL7T	07/05/2026		Index Future	1631.5180	1631.5180	1639.6530	1639.6530	0.499	0.0000	0.0000
2025/12/11	AL7T	06/08/2026		Index Future	1660.6500	1660.6500	1668.9330	1668.9330	0.499	0.0000	0.0000
2025/12/11	AL7T	05/11/2026		Index Future	1689.9990	1689.9990	1698.4320	1698.4320	0.499	0.0000	0.0000
2025/12/11	AL7T	04/02/2027		Index Future	1719.1570	1719.1570	1727.7400	1727.7400	0.499	0.0000	0.0000
2025/12/11	ALBI	05/02/2026		Index Future	1349.8300	1349.8300	1356.0050	1356.0050	0.457	0.0000	0.0000
2025/12/11	ALBI	07/05/2026		Index Future	1373.9810	1373.9810	1380.2680	1380.2680	0.458	0.0000	0.0000
2025/12/11	ALBI	06/08/2026		Index Future	1398.5150	1398.5150	1404.9160	1404.9160	0.458	0.0000	0.0000
2025/12/11	ALBI	05/11/2026		Index Future	1423.2310	1423.2310	1429.7480	1429.7480	0.458	0.0000	0.0000
2025/12/11	ALBI	04/02/2027		Index Future	1447.7860	1447.7860	1454.4200	1454.4200	0.458	0.0000	0.0000
2025/12/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/11	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	
2025/12/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/11	ES33	05/02/2026		Bond Future	9.0553	94.6473	8.9712	95.0783	0.928	0.0000	0.0000
2025/12/11	ES33	05/02/2026	11.49 Call	Bond Future	11451.8200	11.4518	11882.8600	11.8829	3.764	0.0000	0.0000
2025/12/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES33	07/05/2026		Bond Future	9.1319	92.5704	9.0440	93.0093	0.963	0.0000	0.0000
2025/12/11	ES33	07/05/2026	11.69 Call	Bond Future	11689.8100	11.6898	12128.7700	12.1288	3.755	0.0000	0.0000
2025/12/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES33	06/08/2026		Bond Future	9.2139	94.2626	9.1217	94.7099	1.000	0.0000	0.0000
2025/12/11	ES33	06/08/2026	12.02 Call	Bond Future	12393.9300	12.3939	12841.2600	12.8413	3.609	0.0000	0.0000
2025/12/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES33	05/11/2026		Bond Future	9.3080	92.1381	9.2113	92.5937	1.039	0.0000	0.0000
2025/12/11	ES33	05/11/2026	10.83 Call	Bond Future	6809.6700	6.8097	7265.3100	7.2653	6.691	0.0000	0.0000
2025/12/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES33	04/02/2027		Bond Future	9.4233	93.7437	9.3215	94.2079	1.080	0.0000	0.0000
2025/12/11	ES33	04/02/2027	9.70 Call	Bond Future	1247.1100	1.2471	1711.3300	1.7113	37.224	0.0000	0.0000
2025/12/11	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES42	05/02/2026		Bond Future	9.7405	92.4898	9.6675	93.0370	0.749	0.0000	0.0000
2025/12/11	ES42	05/02/2026	11.85 Call	Bond Future	13890.0300	13.8900	14437.3000	14.4373	3.940	0.0000	0.0000
2025/12/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES42	07/05/2026		Bond Future	9.8138	89.9026	9.7383	90.4601	0.769	0.0000	0.0000
2025/12/11	ES42	07/05/2026	12.20 Call	Bond Future	15261.2200	15.2612	15818.6400	15.8186	3.653	0.0000	0.0000
2025/12/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES42	06/08/2026		Bond Future	9.8891	91.5457	9.8111	92.1137	0.789	0.0000	0.0000
2025/12/11	ES42	06/08/2026	12.65 Call	Bond Future	17071.3600	17.0714	17639.3200	17.6393	3.327	0.0000	0.0000
2025/12/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES42	05/11/2026		Bond Future	9.9696	88.9014	9.8889	89.4797	0.809	0.0000	0.0000
2025/12/11	ES42	05/11/2026	11.66 Call	Bond Future	10936.5700	10.9366	11514.9100	11.5149	5.288	0.0000	0.0000
2025/12/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	ES42	04/02/2027		Bond Future	10.0605	90.4488	9.9770	91.0379	0.830	0.0000	0.0000
2025/12/11	ES42	04/02/2027	10.29 Call	Bond Future	1588.9300	1.5889	2177.9800	2.1780	37.072	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	
2025/12/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GOVI	05/02/2026		GOVI	1324.8360	1324.8360	1330.8340	1330.8340	0.453	0.0000	0.0000
2025/12/11	GOVI	05/02/2026	1,150. Call 00	GOVI	1748360.0000	174.8360	1808340.0000	180.8340	3.431	0.0000	0.0000
2025/12/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GOVI	07/05/2026		GOVI	1348.5400	1348.5400	1354.6460	1354.6460	0.453	0.0000	0.0000
2025/12/11	GOVI	07/05/2026	1,177. Call 00	GOVI	1715400.0000	171.5400	1776460.0000	177.6460	3.560	0.0000	0.0000
2025/12/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GOVI	06/08/2026		GOVI	1372.6190	1372.6190	1378.8360	1378.8360	0.453	0.0000	0.0000
2025/12/11	GOVI	06/08/2026	1,189. Call 00	GOVI	1836190.0000	183.6190	1898360.0000	189.8360	3.386	0.0000	0.0000
2025/12/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GOVI	05/11/2026		GOVI	1396.8780	1396.8780	1403.2070	1403.2070	0.453	0.0000	0.0000
2025/12/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1198780.0000	119.8780	1262070.0000	126.2070	5.280	0.0000	0.0000
2025/12/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GOVI	04/02/2027		GOVI	1420.9790	1420.9790	1427.4210	1427.4210	0.453	0.0000	0.0000
2025/12/11	GOVI	04/02/2027	1,369. Call 00	GOVI	519790.0000	51.9790	584210.0000	58.4210	12.393	0.0000	0.0000
2025/12/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/11	I258	05/02/2026		Bond Future	128.6140	128.6140	127.8470	127.8470	0.596	0.0000	0.0000
2025/12/11	I258	05/02/2026	111.65 Call	Bond Future	16964.0300	16.9640	16196.9700	16.1970	4.522	0.0000	0.0000
2025/12/11	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200.000	0.0000	0.0000
2025/12/11	I258	07/05/2026		Bond Future	130.9464	130.9464	130.1657	130.1657	0.596	0.0000	0.0000
2025/12/11	I258	07/05/2026	113.73 Call	Bond Future	17216.9808	17.2170	16436.6943	16.4367	4.532	0.0000	0.0000
2025/12/11	I258	07/05/2026	113.73 Put	Bond Future	0.6008	0.0006	0.9743	0.0010	62.186	0.0000	0.0000
2025/12/11	I258	06/08/2026		Bond Future	130.4868	130.4868	129.6920	129.6920	0.609	0.0000	0.0000
2025/12/11	I258	06/08/2026	112.95 Call	Bond Future	17548.0318	17.5480	16757.4078	16.7574	4.505	0.0000	0.0000
2025/12/11	I258	06/08/2026	112.95 Put	Bond Future	11.2618	0.0113	15.4478	0.0154	37.169	0.0000	0.0000
2025/12/11	I258	05/11/2026		Bond Future	132.7951	132.7951	131.9868	131.9868	0.609	0.0000	0.0000
2025/12/11	I258	05/11/2026	114.95 Call	Bond Future	17888.1452	17.8881	17091.6835	17.0917	4.452	0.0000	0.0000
2025/12/11	I258	05/11/2026	114.95 Put	Bond Future	43.0752	0.0431	54.9235	0.0549	27.506	0.0000	0.0000
2025/12/11	I258	04/02/2027		Bond Future	132.2183	132.2183	131.3961	131.3961	0.622	0.0000	0.0000
2025/12/11	I258	04/02/2027	118.90 Call	Bond Future	13682.8123	13.6828	12927.3528	12.9274	5.521	0.0000	0.0000
2025/12/11	I258	04/02/2027	118.90 Put	Bond Future	364.5123	0.3645	431.2228	0.4312	18.301	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/12/11	IGOV	05/02/2026		Index Future	433.2950	433.2950	433.6120	433.6120	0.073	0.0000
2025/12/11	IGOV	07/05/2026		Index Future	441.1530	441.1530	441.4760	441.4760	0.073	0.0000
2025/12/11	IGOV	06/08/2026		Index Future	449.1340	449.1340	449.4630	449.4630	0.073	0.0000
2025/12/11	IGOV	05/11/2026		Index Future	457.1730	457.1730	457.5090	457.5090	0.073	0.0000
2025/12/11	IGOV	04/02/2027		Index Future	465.1610	465.1610	465.5050	465.5050	0.074	0.0000
2025/12/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/11	R033	05/02/2026		Bond Future	8.2473	112.9465	8.1843	113.3014	0.763	0.0000
2025/12/11	R033	05/02/2026	10.49 Call	Bond Future	11746.7200	11.7467	12099.0600	12.0991	2.999	0.0000
2025/12/11	R033	05/02/2026	10.49 Put	Bond Future	10.0400	0.0100	7.4400	0.0074	25.896	0.0000
2025/12/11	R033	07/05/2026		Bond Future	8.2975	109.9250	8.2314	110.2864	0.797	0.0000
2025/12/11	R033	07/05/2026	10.38 Call	Bond Future	10818.9800	10.8190	11158.0300	11.1580	3.134	0.0000
2025/12/11	R033	07/05/2026	10.38 Put	Bond Future	182.2400	0.1822	159.9100	0.1599	12.253	0.0000
2025/12/11	R033	06/08/2026		Bond Future	8.3517	111.9081	8.2820	112.2764	0.834	0.0000
2025/12/11	R033	06/08/2026	10.25 Call	Bond Future	10062.8600	10.0629	10381.2200	10.3812	3.164	0.0000
2025/12/11	R033	06/08/2026	10.25 Put	Bond Future	609.0200	0.6090	559.0700	0.5591	8.202	0.0000
2025/12/11	R033	05/11/2026		Bond Future	8.4143	108.8221	8.3409	109.1974	0.872	0.0000
2025/12/11	R033	05/11/2026	9.33 Call	Bond Future	6028.4400	6.0284	6298.6600	6.2987	4.482	0.0000
2025/12/11	R033	05/11/2026	9.33 Put	Bond Future	1483.2400	1.4832	1378.1800	1.3782	7.083	0.0000
2025/12/11	R033	04/02/2027		Bond Future	8.4942	110.6937	8.4166	111.0761	0.913	0.0000
2025/12/11	R033	04/02/2027	8.65 Call	Bond Future	3720.9200	3.7209	3931.2900	3.9313	5.654	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	
2025/12/11	R033	04/02/2027	8.65 Put	Bond Future	2958.1500	2.9582	2786.1500	2.7862	5.814	0.0000	0.0000
2025/12/11	R035	05/02/2026	11.00 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/12/11	R035	05/02/2026	11.00 Call	Bond Future	14101.2500	14.1013	14595.5000	14.5955	3.505	0.0000	0.0000
2025/12/11	R035	05/02/2026	11.17 Call	Bond Future	14976.1800	14.9762	15470.4500	15.4705	3.300	0.0000	0.0000
2025/12/11	R035	05/02/2026	11.17 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.67 Call	Bond Future	12369.4300	12.3694	12863.4900	12.8635	3.994	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.67 Put	Bond Future	0.4700	0.0005	0.2500	0.0003	46.809	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.17 Put	Bond Future	5.7200	0.0057	3.5000	0.0035	38.811	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.17 Call	Bond Future	9662.6800	9.6627	10154.7400	10.1547	5.092	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.44 Put	Bond Future	1.6800	0.0017	0.9700	0.0010	42.262	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.44 Call	Bond Future	11136.4200	11.1364	11629.9900	11.6300	4.432	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.94 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.94 Call	Bond Future	13789.6600	13.7897	14283.9000	14.2839	3.584	0.0000	0.0000
2025/12/11	R035	05/02/2026	12.44 Call	Bond Future	21157.6800	21.1577	21651.9600	21.6520	2.336	0.0000	0.0000
2025/12/11	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R035	05/02/2026		Bond Future	8.5355	106.0986	8.4573	106.5929	0.916	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.79 Call	Bond Future	13004.3000	13.0043	13498.4700	13.4985	3.800	0.0000	0.0000
2025/12/11	R035	05/02/2026	10.79 Put	Bond Future	0.2300	0.0002	0.1200	0.0001	47.826	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.64 Call	Bond Future	6693.8900	6.6939	7176.9800	7.1770	7.217	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.64 Put	Bond Future	31.3900	0.0314	20.2000	0.0202	35.648	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.14 Call	Bond Future	3880.9700	3.8810	4324.8700	4.3249	11.438	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.14 Put	Bond Future	161.6500	0.1617	111.2700	0.1113	31.166	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.64 Put	Bond Future	749.9200	0.7499	563.1600	0.5632	24.904	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.64 Call	Bond Future	1405.9100	1.4059	1713.4300	1.7134	21.873	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.25 Call	Bond Future	4491.2700	4.4913	4948.7500	4.9488	10.186	0.0000	0.0000
2025/12/11	R035	05/02/2026	9.25 Put	Bond Future	114.3300	0.1143	77.5300	0.0775	32.188	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.85 Put	Bond Future	400.2900	0.4003	288.7300	0.2887	27.870	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.85 Call	Bond Future	2357.8600	2.3579	2740.5800	2.7406	16.232	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.45 Call	Bond Future	731.9500	0.7320	949.2300	0.9492	29.685	0.0000	0.0000
2025/12/11	R035	05/02/2026	8.45 Put	Bond Future	1272.6700	1.2727	995.6700	0.9957	21.765	0.0000	0.0000
2025/12/11	R035	07/05/2026	8.29 Put	Bond Future	2497.8900	2.4979	2155.7800	2.1558	13.696	0.0000	0.0000
2025/12/11	R035	07/05/2026	8.29 Call	Bond Future	650.1100	0.6501	811.2100	0.8112	24.780	0.0000	0.0000
2025/12/11	R035	07/05/2026	8.79 Put	Bond Future	1063.4500	1.0635	883.1600	0.8832	16.953	0.0000	0.0000
2025/12/11	R035	07/05/2026	8.79 Call	Bond Future	2307.8700	2.3079	2630.7900	2.6308	13.992	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.20 Call	Bond Future	4214.2800	4.2143	4620.3400	4.6203	9.635	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.20 Put	Bond Future	523.3100	0.5233	426.1600	0.4262	18.565	0.0000	0.0000
2025/12/11	R035	07/05/2026		Bond Future	8.5864	103.4956	8.5050	103.9988	0.948	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.86 Call	Bond Future	12858.6600	12.8587	13356.4000	13.3564	3.871	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
2025/12/11	R035	07/05/2026	10.86 Put	Bond Future	23.3200	0.0233	17.8500	0.0179	23.456	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.66 Call	Bond Future	11835.4300	11.8354	12329.6500	12.3297	4.176	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.66 Put	Bond Future	40.5800	0.0406	31.5900	0.0316	22.154	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.16 Call	Bond Future	9226.8800	9.2269	9708.3800	9.7084	5.218	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.16 Put	Bond Future	104.6000	0.1046	82.8900	0.0829	20.755	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.66 Put	Bond Future	239.4900	0.2395	192.1000	0.1921	19.788	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.66 Call	Bond Future	6583.6300	6.5836	7039.4500	7.0395	6.924	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.71 Call	Bond Future	12091.9100	12.0919	12587.1500	12.5872	4.096	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.71 Put	Bond Future	35.4300	0.0354	27.4600	0.0275	22.495	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.21 Call	Bond Future	9490.8700	9.4909	9973.9500	9.9740	5.090	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.21 Put	Bond Future	96.6600	0.0967	76.5300	0.0765	20.826	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.71 Put	Bond Future	219.8300	0.2198	176.0600	0.1761	19.911	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.71 Call	Bond Future	6846.6700	6.8467	7306.1100	7.3061	6.710	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.64 Call	Bond Future	11732.7400	11.7327	12226.5200	12.2265	4.209	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.64 Put	Bond Future	42.8200	0.0428	33.3900	0.0334	22.022	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.14 Call	Bond Future	9121.2200	9.1212	9602.0500	9.6021	5.272	0.0000	0.0000
2025/12/11	R035	07/05/2026	10.14 Put	Bond Future	108.0100	0.1080	85.6300	0.0856	20.720	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.64 Put	Bond Future	247.7900	0.2478	198.8700	0.1989	19.743	0.0000	0.0000
2025/12/11	R035	07/05/2026	9.64 Call	Bond Future	6478.5400	6.4785	6932.8300	6.9328	7.012	0.0000	0.0000
2025/12/11	R035	06/08/2026	10.22 Call	Bond Future	9218.1800	9.2182	9688.4900	9.6885	5.102	0.0000	0.0000
2025/12/11	R035	06/08/2026	10.22 Put	Bond Future	275.2800	0.2753	232.8900	0.2329	15.399	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.72 Call	Bond Future	6731.9300	6.7319	7169.8000	7.1698	6.504	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.72 Put	Bond Future	505.9200	0.5059	431.0900	0.4311	14.791	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.22 Put	Bond Future	943.9000	0.9439	812.2100	0.8122	13.952	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.22 Call	Bond Future	4347.7100	4.3477	4728.7200	4.7287	8.763	0.0000	0.0000
2025/12/11	R035	06/08/2026	10.13 Call	Bond Future	8767.7100	8.7677	9233.5100	9.2335	5.313	0.0000	0.0000
2025/12/11	R035	06/08/2026	10.13 Put	Bond Future	306.2800	0.3063	259.3800	0.2594	15.313	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.63 Call	Bond Future	6292.6000	6.2926	6722.3100	6.7223	6.829	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.63 Put	Bond Future	566.6800	0.5667	483.6900	0.4837	14.645	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.13 Put	Bond Future	1057.0800	1.0571	911.5500	0.9116	13.767	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.13 Call	Bond Future	3941.3700	3.9414	4308.5400	4.3085	9.316	0.0000	0.0000
2025/12/11	R035	06/08/2026		Bond Future	8.6413	105.3630	8.5563	105.8757	0.983	0.0000	0.0000
2025/12/11	R035	06/08/2026	11.06 Call	Bond Future	13348.2700	13.3483	13849.0800	13.8491	3.752	0.0000	0.0000
2025/12/11	R035	06/08/2026	11.06 Put	Bond Future	66.0100	0.0660	54.1200	0.0541	18.012	0.0000	0.0000
2025/12/11	R035	06/08/2026	8.29 Put	Bond Future	3064.1100	3.0641	2725.0400	2.7250	11.066	0.0000	0.0000
2025/12/11	R035	06/08/2026	8.29 Call	Bond Future	922.6600	0.9227	1096.2900	1.0963	18.818	0.0000	0.0000
2025/12/11	R035	06/08/2026	8.79 Put	Bond Future	1624.0200	1.6240	1413.7900	1.4138	12.945	0.0000	0.0000
2025/12/11	R035	06/08/2026	8.79 Call	Bond Future	2513.0300	2.5130	2815.5000	2.8155	12.036	0.0000	0.0000
2025/12/11	R035	06/08/2026	9.39 Call	Bond Future	5140.0100	5.1400	5543.7700	5.5438	7.855	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
2025/12/11	R035	06/08/2026	9.39 Put	Bond Future	764.5500	0.7646	655.6100	0.6556	14.249	0.0000
2025/12/11	R035	06/08/2026	9.71 Call	Bond Future	6682.8700	6.6829	7119.8800	7.1199	6.539	0.0000
2025/12/11	R035	06/08/2026	9.71 Put	Bond Future	512.2600	0.5123	436.5700	0.4366	14.776	0.0000
2025/12/11	R035	06/08/2026	9.21 Call	Bond Future	4302.0100	4.3020	4681.5500	4.6816	8.822	0.0000
2025/12/11	R035	06/08/2026	9.21 Put	Bond Future	955.7400	0.9557	822.5800	0.8226	13.933	0.0000
2025/12/11	R035	06/08/2026	8.71 Put	Bond Future	1798.3800	1.7984	1569.8900	1.5699	12.705	0.0000
2025/12/11	R035	06/08/2026	8.71 Call	Bond Future	2210.3000	2.2103	2494.5100	2.4945	12.858	0.0000
2025/12/11	R035	05/11/2026	9.80 Call	Bond Future	6893.3600	6.8934	7323.4600	7.3235	6.239	0.0000
2025/12/11	R035	05/11/2026	9.80 Put	Bond Future	731.1400	0.7311	639.1300	0.6391	12.584	0.0000
2025/12/11	R035	05/11/2026	9.30 Call	Bond Future	4645.2100	4.6452	5020.1300	5.0201	8.071	0.0000
2025/12/11	R035	05/11/2026	9.30 Put	Bond Future	1236.7300	1.2367	1089.5400	1.0895	11.902	0.0000
2025/12/11	R035	05/11/2026	8.80 Put	Bond Future	2097.1200	2.0971	1866.8800	1.8669	10.979	0.0000
2025/12/11	R035	05/11/2026	8.80 Call	Bond Future	2647.2800	2.6473	2939.1500	2.9392	11.025	0.0000
2025/12/11	R035	05/11/2026		Bond Future	8.7059	102.7035	8.6172	103.2256	1.019	0.0000
2025/12/11	R035	05/11/2026	10.03 Call	Bond Future	7970.6800	7.9707	8418.8900	8.4189	5.623	0.0000
2025/12/11	R035	05/11/2026	10.03 Put	Bond Future	575.6700	0.5757	501.7700	0.5018	12.837	0.0000
2025/12/11	R035	04/02/2027		Bond Future	8.7856	104.4710	8.6927	105.0027	1.057	0.0000
2025/12/11	R035	04/02/2027	9.02 Call	Bond Future	3441.4500	3.4415	3759.8300	3.7598	9.251	0.0000
2025/12/11	R035	04/02/2027	9.02 Put	Bond Future	2115.3400	2.1153	1901.9800	1.9020	10.086	0.0000
2025/12/11	R038	05/02/2026		Bond Future	9.0309	117.3788	8.9527	118.0032	0.865	0.0000
2025/12/11	R038	05/02/2026	11.44 Call	Bond Future	17093.6200	17.0936	17718.0200	17.7180	3.653	0.0000
2025/12/11	R038	05/02/2026	11.44 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000
2025/12/11	R038	07/05/2026		Bond Future	9.0953	113.9954	9.0142	114.6312	0.892	0.0000
2025/12/11	R038	07/05/2026	11.40 Call	Bond Future	16178.9100	16.1789	16807.2300	16.8072	3.884	0.0000
2025/12/11	R038	07/05/2026	11.40 Put	Bond Future	32.7500	0.0328	25.2800	0.0253	22.809	0.0000
2025/12/11	R038	06/08/2026		Bond Future	9.1631	116.0520	9.0789	116.6995	0.920	0.0000
2025/12/11	R038	06/08/2026	11.77 Call	Bond Future	17773.2500	17.7733	18407.2000	18.4072	3.567	0.0000
2025/12/11	R038	06/08/2026	11.77 Put	Bond Future	78.1900	0.0782	64.5800	0.0646	17.406	0.0000
2025/12/11	R038	05/11/2026		Bond Future	9.2367	112.5971	9.1491	113.2566	0.948	0.0000
2025/12/11	R038	05/11/2026	10.72 Call	Bond Future	11006.3400	11.0063	11586.4400	11.5864	5.271	0.0000
2025/12/11	R038	05/11/2026	10.72 Put	Bond Future	615.1400	0.6151	535.7800	0.5358	12.901	0.0000
2025/12/11	R038	04/02/2027		Bond Future	9.3228	114.5334	9.2317	115.2049	0.978	0.0000
2025/12/11	R038	04/02/2027	9.60 Call	Bond Future	4756.7300	4.7567	5166.2300	5.1662	8.609	0.0000
2025/12/11	R038	04/02/2027	9.60 Put	Bond Future	2748.7400	2.7487	2486.6900	2.4867	9.533	0.0000
2025/12/11	R053	05/02/2026		Bond Future	9.3147	126.9275	9.2422	127.7825	0.778	0.0000
2025/12/11	R053	05/02/2026	11.49 Call	Bond Future	21595.2300	21.5952	22449.5500	22.4496	3.956	0.0000
2025/12/11	R053	05/02/2026	11.49 Put	Bond Future	1.5000	0.0015	0.8700	0.0009	42.000	0.0000
2025/12/11	R053	07/05/2026		Bond Future	9.3689	123.3379	9.2942	124.2083	0.797	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	
2025/12/11	R053	07/05/2026	11.69 Call	Bond Future	22624.0200	22.6240	23481.7300	23.4817	3.791	0.0000	0.0000
2025/12/11	R053	07/05/2026	11.69 Put	Bond Future	61.2600	0.0613	48.6000	0.0486	20.666	0.0000	0.0000
2025/12/11	R053	06/08/2026		Bond Future	9.4251	125.5630	9.3481	126.4496	0.816	0.0000	0.0000
2025/12/11	R053	06/08/2026	12.28 Call	Bond Future	26544.4000	26.5444	27415.7700	27.4158	3.283	0.0000	0.0000
2025/12/11	R053	06/08/2026	12.28 Put	Bond Future	92.7300	0.0927	77.4900	0.0775	16.435	0.0000	0.0000
2025/12/11	R053	05/11/2026		Bond Future	9.4846	121.8962	9.4053	122.7988	0.836	0.0000	0.0000
2025/12/11	R053	05/11/2026	11.21 Call	Bond Future	18099.1600	18.0992	18897.4600	18.8975	4.411	0.0000	0.0000
2025/12/11	R053	05/11/2026	11.21 Put	Bond Future	978.6500	0.9787	874.3600	0.8744	10.657	0.0000	0.0000
2025/12/11	R053	04/02/2027		Bond Future	9.5524	123.9925	9.4706	124.9114	0.857	0.0000	0.0000
2025/12/11	R053	04/02/2027	9.99 Call	Bond Future	8440.6100	8.4406	9042.0000	9.0420	7.125	0.0000	0.0000
2025/12/11	R053	04/02/2027	9.99 Put	Bond Future	3721.3600	3.7214	3403.8100	3.4038	8.533	0.0000	0.0000
2025/12/11	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/11	R186	05/02/2026	8.43 Call	Bond Future	62.2700	0.0623	61.7200	0.0617	0.883	0.0000	0.0000
2025/12/11	R186	05/02/2026	8.43 Put	Bond Future	62.2700	0.0623	61.7200	0.0617	0.883	0.0000	0.0000
2025/12/11	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/11	R186	07/05/2026	8.69 Call	Bond Future	100.4200	0.1004	100.0800	0.1001	0.339	0.0000	0.0000
2025/12/11	R186	07/05/2026	8.69 Put	Bond Future	100.4200	0.1004	100.0800	0.1001	0.339	0.0000	0.0000
2025/12/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/11	R186	06/08/2026	8.57 Call	Bond Future	87.0200	0.0870	86.8400	0.0868	0.207	0.0000	0.0000
2025/12/11	R186	06/08/2026	8.57 Put	Bond Future	87.0200	0.0870	86.8400	0.0868	0.207	0.0000	0.0000
2025/12/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/11	R186	05/11/2026	8.12 Call	Bond Future	50.6400	0.0506	50.5700	0.0506	0.138	0.0000	0.0000
2025/12/11	R186	05/11/2026	8.12 Put	Bond Future	50.6400	0.0506	50.5700	0.0506	0.138	0.0000	0.0000
2025/12/11	R202	05/02/2026		Bond Future	294.1696	294.1696	293.9575	293.9575	0.072	0.0000	0.0000
2025/12/11	R202	05/02/2026	277.82 Call	Bond Future	16349.5600	16.3496	16137.5000	16.1375	1.297	0.0000	0.0000
2025/12/11	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R202	07/05/2026		Bond Future	299.5046	299.5046	299.2891	299.2891	0.072	0.0000	0.0000
2025/12/11	R202	07/05/2026	277.55 Call	Bond Future	21954.6300	21.9546	21739.0500	21.7391	0.982	0.0000	0.0000
2025/12/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R202	06/08/2026		Bond Future	299.5646	299.5646	299.3458	299.3458	0.073	0.0000	0.0000
2025/12/11	R202	06/08/2026	278.86 Call	Bond Future	20704.6200	20.7046	20485.8100	20.4858	1.057	0.0000	0.0000
2025/12/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R202	05/11/2026		Bond Future	304.8659	304.8659	304.6446	304.6446	0.073	0.0000	0.0000
2025/12/11	R202	05/11/2026	280.46 Call	Bond Future	24405.9000	24.4059	24184.5900	24.1846	0.907	0.0000	0.0000
2025/12/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R202	04/02/2027		Bond Future	304.6913	304.6913	304.4668	304.4668	0.074	0.0000	0.0000
2025/12/11	R202	04/02/2027	294.73 Call	Bond Future	9961.2700	9.9613	9736.7700	9.7368	2.254	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
2025/12/11	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R209	05/02/2026		Bond Future	8.7390	85.7587	8.6561	86.2507	0.949	0.0000
2025/12/11	R209	05/02/2026	10.93 Call	Bond Future	11747.2000	11.7472	12239.0200	12.2390	4.187	0.0000
2025/12/11	R209	05/02/2026	10.93 Put	Bond Future	0.3700	0.0004	0.2000	0.0002	45.946	0.0000
2025/12/11	R209	07/05/2026		Bond Future	8.7922	84.1422	8.7062	84.6431	0.978	0.0000
2025/12/11	R209	07/05/2026	11.07 Call	Bond Future	11997.1200	11.9971	12492.1200	12.4921	4.126	0.0000
2025/12/11	R209	07/05/2026	11.07 Put	Bond Future	24.7300	0.0247	18.8300	0.0188	23.858	0.0000
2025/12/11	R209	06/08/2026		Bond Future	8.8486	85.6604	8.7593	86.1706	1.009	0.0000
2025/12/11	R209	06/08/2026	11.39 Call	Bond Future	13051.9000	13.0519	13551.4300	13.5514	3.827	0.0000
2025/12/11	R209	06/08/2026	11.39 Put	Bond Future	58.0400	0.0580	47.3400	0.0473	18.436	0.0000
2025/12/11	R209	05/11/2026		Bond Future	8.9105	84.0064	8.8178	84.5258	1.040	0.0000
2025/12/11	R209	05/11/2026	10.32 Call	Bond Future	7961.1800	7.9612	8410.5500	8.4106	5.645	0.0000
2025/12/11	R209	05/11/2026	10.32 Put	Bond Future	541.9000	0.5419	471.7900	0.4718	12.938	0.0000
2025/12/11	R209	04/02/2027		Bond Future	8.9843	85.4520	8.8880	85.9810	1.072	0.0000
2025/12/11	R209	04/02/2027	9.28 Call	Bond Future	3554.8700	3.5549	3881.9200	3.8819	9.200	0.0000
2025/12/11	R209	04/02/2027	9.28 Put	Bond Future	1957.8800	1.9579	1755.9700	1.7560	10.313	0.0000
2025/12/11	R210	05/02/2026		Bond Future	258.4771	258.4771	258.5247	258.5247	0.018	0.0000
2025/12/11	R210	05/02/2026	253.10 Call	Bond Future	5377.0500	5.3771	5424.6700	5.4247	0.886	0.0000
2025/12/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R210	07/05/2026		Bond Future	259.6881	259.6881	259.7368	259.7368	0.019	0.0000
2025/12/11	R210	07/05/2026	255.40 Call	Bond Future	4288.0800	4.2881	4336.7700	4.3368	1.135	0.0000
2025/12/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R210	06/08/2026		Bond Future	264.4363	264.4363	264.4868	264.4868	0.019	0.0000
2025/12/11	R210	06/08/2026	259.84 Call	Bond Future	4596.2800	4.5963	4646.7700	4.6468	1.098	0.0000
2025/12/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R210	05/11/2026		Bond Future	265.5869	265.5869	265.6389	265.6389	0.020	0.0000
2025/12/11	R210	05/11/2026	253.33 Call	Bond Future	12256.9000	12.2569	12308.9300	12.3089	0.424	0.0000
2025/12/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R210	04/02/2027		Bond Future	270.2231	270.2231	270.2776	270.2776	0.020	0.0000
2025/12/11	R210	04/02/2027	266.03 Call	Bond Future	4193.0500	4.1931	4247.5800	4.2476	1.300	0.0000
2025/12/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/11	R213	05/02/2026		Bond Future	7.9247	99.3584	7.8614	99.6121	0.799	0.0000
2025/12/11	R213	05/02/2026	9.89 Call	Bond Future	7488.8900	7.4889	7742.2900	7.7423	3.384	0.0000
2025/12/11	R213	05/02/2026	9.89 Put	Bond Future	0.7000	0.0007	0.4300	0.0004	38.571	0.0000
2025/12/11	R213	07/05/2026		Bond Future	7.9644	97.5858	7.8972	97.8441	0.844	0.0000
2025/12/11	R213	07/05/2026	9.80 Call	Bond Future	6782.8000	6.7828	7033.5000	7.0335	3.696	0.0000
2025/12/11	R213	07/05/2026	9.80 Put	Bond Future	41.7600	0.0418	34.1700	0.0342	18.175	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
2025/12/11	R213	06/08/2026		Bond Future	8.0088	99.3467	7.9371	99.6100	0.895	0.0000
2025/12/11	R213	06/08/2026	9.69 Call	Bond Future	6074.8000	6.0748	6318.5700	6.3186	4.013	0.0000
2025/12/11	R213	06/08/2026	9.69 Put	Bond Future	144.2500	0.1443	124.7200	0.1247	13.539	0.0000
2025/12/11	R213	05/11/2026		Bond Future	8.0692	97.5330	7.9925	97.8013	0.950	0.0000
2025/12/11	R213	05/11/2026	8.75 Call	Bond Future	3019.7200	3.0197	3216.5600	3.2166	6.518	0.0000
2025/12/11	R213	05/11/2026	8.75 Put	Bond Future	676.1000	0.6761	604.6500	0.6047	10.568	0.0000
2025/12/11	R213	04/02/2027		Bond Future	8.1535	99.2122	8.0710	99.4858	1.011	0.0000
2025/12/11	R213	04/02/2027	8.14 Call	Bond Future	1487.9100	1.4879	1627.6100	1.6276	9.389	0.0000
2025/12/11	R213	04/02/2027	8.14 Put	Bond Future	1532.5700	1.5326	1398.7300	1.3987	8.733	0.0000
2025/12/11	R214	05/02/2026		Bond Future	9.3449	80.1777	9.2722	80.6649	0.778	0.0000
2025/12/11	R214	05/02/2026	11.26 Call	Bond Future	11405.1300	11.4051	11891.4100	11.8914	4.264	0.0000
2025/12/11	R214	05/02/2026	11.26 Put	Bond Future	2.5900	0.0026	1.5900	0.0016	38.610	0.0000
2025/12/11	R214	07/05/2026		Bond Future	9.4040	78.3155	9.3290	78.8115	0.797	0.0000
2025/12/11	R214	07/05/2026	11.53 Call	Bond Future	12422.7100	12.4227	12908.7400	12.9087	3.912	0.0000
2025/12/11	R214	07/05/2026	11.53 Put	Bond Future	50.6800	0.0507	40.6500	0.0407	19.791	0.0000
2025/12/11	R214	06/08/2026		Bond Future	9.4663	79.7286	9.3890	80.2339	0.818	0.0000
2025/12/11	R214	06/08/2026	11.97 Call	Bond Future	14191.6400	14.1916	14683.2200	14.6832	3.464	0.0000
2025/12/11	R214	06/08/2026	11.97 Put	Bond Future	88.8800	0.0889	75.1500	0.0752	15.448	0.0000
2025/12/11	R214	05/11/2026		Bond Future	9.5350	77.8255	9.4551	78.3400	0.838	0.0000
2025/12/11	R214	05/11/2026	10.97 Call	Bond Future	9188.8400	9.1888	9628.4900	9.6285	4.785	0.0000
2025/12/11	R214	05/11/2026	10.97 Put	Bond Future	714.4400	0.7144	639.6000	0.6396	10.475	0.0000
2025/12/11	R214	04/02/2027		Bond Future	9.6145	79.1650	9.5319	79.6888	0.859	0.0000
2025/12/11	R214	04/02/2027	9.90 Call	Bond Future	4240.2400	4.2402	4560.1100	4.5601	7.544	0.0000
2025/12/11	R214	04/02/2027	9.90 Put	Bond Future	2466.7500	2.4668	2262.7800	2.2628	8.269	0.0000
2025/12/11	R248	05/02/2026	9.50 Put	Bond Future	1303.3300	1.3033	996.3800	0.9964	23.551	0.0000
2025/12/11	R248	05/02/2026	9.50 Call	Bond Future	1481.7100	1.4817	1854.4200	1.8544	25.154	0.0000
2025/12/11	R248	05/02/2026	10.00 Put	Bond Future	295.3600	0.2954	206.7800	0.2068	29.991	0.0000
2025/12/11	R248	05/02/2026	10.00 Call	Bond Future	4645.6700	4.6457	5236.7500	5.2368	12.723	0.0000
2025/12/11	R248	05/02/2026	10.48 Call	Bond Future	8145.1900	8.1452	8801.4500	8.8015	8.057	0.0000
2025/12/11	R248	05/02/2026	10.48 Put	Bond Future	68.9900	0.0690	45.5900	0.0456	33.918	0.0000
2025/12/11	R248	05/02/2026		Bond Future	9.4794	97.2343	9.4016	97.9140	0.821	0.0000
2025/12/11	R248	05/02/2026	11.46 Call	Bond Future	14929.8200	14.9298	15608.2500	15.6083	4.544	0.0000
2025/12/11	R248	05/02/2026	11.46 Put	Bond Future	3.0400	0.0030	1.8100	0.0018	40.461	0.0000
2025/12/11	R248	05/02/2026	9.65 Put	Bond Future	845.9600	0.8460	627.5200	0.6275	25.822	0.0000
2025/12/11	R248	05/02/2026	9.65 Call	Bond Future	2308.6500	2.3087	2769.8700	2.7699	19.978	0.0000
2025/12/11	R248	05/02/2026	8.90 Put	Bond Future	5297.1800	5.2972	4645.8000	4.6458	12.297	0.0000
2025/12/11	R248	05/02/2026	8.90 Call	Bond Future	38.4500	0.0385	66.7300	0.0667	73.550	0.0000
2025/12/11	R248	05/02/2026	9.40 Put	Bond Future	1718.8300	1.7188	1343.4000	1.3434	21.842	0.0000

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
2025/12/11	R248	05/02/2026	9.40 Call	Bond Future		1024.8400	1.0248	1329.0700	1.3291	29.686	0.0000	0.0000
2025/12/11	R248	05/02/2026	9.90 Call	Bond Future		3940.5300	3.9405	4504.3900	4.5044	14.309	0.0000	0.0000
2025/12/11	R248	05/02/2026	9.90 Put	Bond Future		400.0400	0.4000	284.2400	0.2842	28.947	0.0000	0.0000
2025/12/11	R248	07/05/2026		Bond Future		9.5377	94.5362	9.4576	95.2280	0.840	0.0000	0.0000
2025/12/11	R248	07/05/2026	11.72 Call	Bond Future		16121.6700	16.1217	16799.8300	16.7998	4.207	0.0000	0.0000
2025/12/11	R248	07/05/2026	11.72 Put	Bond Future		65.8000	0.0658	52.0900	0.0521	20.836	0.0000	0.0000
2025/12/11	R248	06/08/2026		Bond Future		9.5990	96.2419	9.5164	96.9466	0.861	0.0000	0.0000
2025/12/11	R248	06/08/2026	12.37 Call	Bond Future		19474.9700	19.4750	20165.7300	20.1657	3.547	0.0000	0.0000
2025/12/11	R248	06/08/2026	12.37 Put	Bond Future		82.2800	0.0823	68.3400	0.0683	16.942	0.0000	0.0000
2025/12/11	R248	05/11/2026		Bond Future		9.6657	93.4863	9.5805	94.2037	0.881	0.0000	0.0000
2025/12/11	R248	05/11/2026	11.31 Call	Bond Future		13028.7200	13.0287	13659.0100	13.6590	4.838	0.0000	0.0000
2025/12/11	R248	05/11/2026	11.31 Put	Bond Future		767.2000	0.7672	680.0600	0.6801	11.358	0.0000	0.0000
2025/12/11	R248	04/02/2027		Bond Future		9.7424	95.0949	9.6544	95.8253	0.903	0.0000	0.0000
2025/12/11	R248	04/02/2027	10.11 Call	Bond Future		5876.9500	5.8770	6342.3700	6.3424	7.919	0.0000	0.0000
2025/12/11	R248	04/02/2027	10.11 Put	Bond Future		2922.2800	2.9223	2657.3300	2.6573	9.067	0.0000	0.0000
2025/12/11	R2R9	05/02/2026		Bond Future		9.2021	108.6554	9.1291	109.2275	0.793	0.0000	0.0000
2025/12/11	R2R9	05/02/2026	102.99 Call	Bond Future		95664.9100	95.6649	96236.9500	96.2370	0.598	0.0000	0.0000
2025/12/11	R2R9	05/02/2026	102.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R2R9	07/05/2026		Bond Future		9.2685	105.6211	9.1928	106.2036	0.816	0.0000	0.0000
2025/12/11	R2R9	07/05/2026	99.91 Call	Bond Future		94771.4400	94.7714	95353.8600	95.3539	0.615	0.0000	0.0000
2025/12/11	R2R9	07/05/2026	99.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R2R9	06/08/2026		Bond Future		9.3383	107.5267	9.2598	108.1199	0.840	0.0000	0.0000
2025/12/11	R2R9	06/08/2026	101.74 Call	Bond Future		94407.1500	94.4072	95000.4000	95.0004	0.628	0.0000	0.0000
2025/12/11	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R2R9	05/11/2026		Bond Future		9.4134	104.4270	9.3321	105.0311	0.864	0.0000	0.0000
2025/12/11	R2R9	05/11/2026	98.56 Call	Bond Future		93456.9600	93.4570	94061.0400	94.0610	0.646	0.0000	0.0000
2025/12/11	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R2R9	04/02/2027		Bond Future		9.5004	106.2229	9.4159	106.8380	0.890	0.0000	0.0000
2025/12/11	R2R9	04/02/2027	9.89 Call	Bond Future		4868.9300	4.8689	5270.9400	5.2709	8.257	0.0000	0.0000
2025/12/11	R2R9	04/02/2027	9.89 Put	Bond Future		2098.6100	2.0986	1885.4700	1.8855	10.156	0.0000	0.0000
2025/12/11	R4R2	05/02/2026		Bond Future		9.4075	109.5726	9.3397	110.1570	0.721	0.0000	0.0000
2025/12/11	R4R2	05/02/2026	103.43 Call	Bond Future		96297.3000	96.2973	96881.7100	96.8817	0.607	0.0000	0.0000
2025/12/11	R4R2	05/02/2026	103.43 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R4R2	07/05/2026		Bond Future		9.4746	106.4287	9.4044	107.0237	0.740	0.0000	0.0000
2025/12/11	R4R2	07/05/2026	100.23 Call	Bond Future		95339.5800	95.3396	95934.5800	95.9346	0.624	0.0000	0.0000
2025/12/11	R4R2	07/05/2026	100.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R4R2	06/08/2026		Bond Future		9.5447	108.3488	9.4721	108.9548	0.760	0.0000	0.0000
2025/12/11	R4R2	06/08/2026	102.06 Call	Bond Future		94931.4900	94.9315	95537.4900	95.5375	0.638	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
2025/12/11	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R4R2	05/11/2026		Bond Future	9.6194	105.1374	9.5443	105.7546	0.781	0.0000	0.0000
2025/12/11	R4R2	05/11/2026	98.76 Call	Bond Future	93914.8400	93.9148	94532.0400	94.5320	0.657	0.0000	0.0000
2025/12/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	R4R2	04/02/2027		Bond Future	9.7049	106.9454	9.6271	107.5738	0.801	0.0000	0.0000
2025/12/11	R4R2	04/02/2027	10.13 Call	Bond Future	5548.0000	5.5480	5965.7300	5.9657	7.529	0.0000	0.0000
2025/12/11	R4R2	04/02/2027	10.13 Put	Bond Future	2210.9900	2.2110	2000.3500	2.0004	9.527	0.0000	0.0000
2025/12/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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