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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2025 TO 10/12/2025

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	
2025/12/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	2029	05/02/2026		Bond Future	145.1142	145.1142	144.9696	144.9696	0.100	0.0000	0.0000
2025/12/10	2029	05/02/2026	140.11 Call	Bond Future	5004.1800	5.0042	4859.5700	4.8596	2.890	0.0000	0.0000
2025/12/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2029	07/05/2026		Bond Future	146.2860	146.2860	146.1392	146.1392	0.100	0.0000	0.0000
2025/12/10	2029	07/05/2026	141.82 Call	Bond Future	4466.0200	4.4660	4319.1600	4.3192	3.288	0.0000	0.0000
2025/12/10	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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1,850
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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/10	2029	06/08/2026		Bond Future	148.9601	148.9601	148.8113	148.8113	0.100	0.0000
2025/12/10	2029	06/08/2026	144.10 Call	Bond Future	4860.1100	4.8601	4711.3400	4.7113	3.061	0.0000
2025/12/10	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2029	05/11/2026		Bond Future	150.1136	150.1136	149.9635	149.9635	0.100	0.0000
2025/12/10	2029	05/11/2026	147.56 Call	Bond Future	2553.5800	2.5536	2403.5400	2.4035	5.876	0.0000
2025/12/10	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2029	04/02/2027		Bond Future	152.7333	152.7333	152.5819	152.5819	0.099	0.0000
2025/12/10	2029	04/02/2027	149.72 Call	Bond Future	3013.2800	3.0133	2861.9400	2.8619	5.022	0.0000
2025/12/10	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2030	05/02/2026		Bond Future	7.7135	101.1814	7.7228	101.1501	0.120	0.0000
2025/12/10	2030	05/02/2026	9.49 Call	Bond Future	5803.4400	5.8034	5772.1400	5.7721	0.539	0.0000
2025/12/10	2030	05/02/2026	9.49 Put	Bond Future	0.9100	0.0009	0.8700	0.0009	4.396	0.0000
2025/12/10	2030	07/05/2026		Bond Future	7.7552	102.9915	7.7651	102.9598	0.128	0.0000
2025/12/10	2030	07/05/2026	9.39 Call	Bond Future	5111.2000	5.1112	5079.9300	5.0799	0.612	0.0000
2025/12/10	2030	07/05/2026	9.39 Put	Bond Future	47.2200	0.0472	47.6200	0.0476	0.847	0.0000
2025/12/10	2030	07/05/2026	7.21 Put	Bond Future	1877.4000	1.8774	1903.4800	1.9035	1.389	0.0000
2025/12/10	2030	07/05/2026	7.21 Call	Bond Future	115.6900	0.1157	110.1000	0.1101	4.832	0.0000
2025/12/10	2030	07/05/2026	7.71 Put	Bond Future	851.3100	0.8513	865.4600	0.8655	1.662	0.0000
2025/12/10	2030	07/05/2026	7.71 Call	Bond Future	706.5800	0.7066	689.0600	0.6891	2.480	0.0000
2025/12/10	2030	07/05/2026	7.92 Call	Bond Future	1122.4200	1.1224	1100.6900	1.1007	1.936	0.0000
2025/12/10	2030	07/05/2026	7.92 Put	Bond Future	597.3500	0.5974	607.2900	0.6073	1.664	0.0000
2025/12/10	2030	06/08/2026	7.21 Put	Bond Future	2014.8700	2.0149	2039.4200	2.0394	1.218	0.0000
2025/12/10	2030	06/08/2026	7.21 Call	Bond Future	212.2500	0.2123	205.1100	0.2051	3.364	0.0000
2025/12/10	2030	06/08/2026	7.71 Put	Bond Future	1110.1200	1.1101	1125.4000	1.1254	1.376	0.0000
2025/12/10	2030	06/08/2026	7.71 Call	Bond Future	825.9800	0.8260	809.5700	0.8096	1.987	0.0000
2025/12/10	2030	06/08/2026	8.06 Call	Bond Future	1487.0300	1.4870	1465.4000	1.4654	1.455	0.0000
2025/12/10	2030	06/08/2026	8.06 Put	Bond Future	724.7100	0.7247	734.7700	0.7348	1.388	0.0000
2025/12/10	2030	06/08/2026		Bond Future	7.8046	100.8400	7.8152	100.8083	0.135	0.0000
2025/12/10	2030	06/08/2026	9.22 Call	Bond Future	4307.4600	4.3075	4277.8000	4.2778	0.689	0.0000
2025/12/10	2030	06/08/2026	9.22 Put	Bond Future	171.1700	0.1712	173.2000	0.1732	1.186	0.0000
2025/12/10	2030	05/11/2026		Bond Future	7.8567	102.5996	7.8679	102.5680	0.143	0.0000
2025/12/10	2030	05/11/2026	8.39 Call	Bond Future	2147.2500	2.1473	2123.9600	2.1240	1.085	0.0000
2025/12/10	2030	05/11/2026	8.39 Put	Bond Future	663.1000	0.6631	671.3700	0.6714	1.247	0.0000
2025/12/10	2030	04/02/2027		Bond Future	7.9374	100.3583	7.9494	100.3271	0.151	0.0000
2025/12/10	2030	04/02/2027	7.82 Call	Bond Future	1046.3000	1.0463	1030.4600	1.0305	1.514	0.0000
2025/12/10	2030	04/02/2027	7.82 Put	Bond Future	1353.0300	1.3530	1368.3700	1.3684	1.134	0.0000
2025/12/10	2031	05/02/2026		Bond Future	113.4747	113.4747	113.1025	113.1025	0.328	0.0000
2025/12/10	2031	05/02/2026	111.76 Call	Bond Future	1722.2100	1.7222	1363.5800	1.3636	20.824	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
2025/12/10	2031	05/02/2026	111.76 Put	Bond Future	7.5300	0.0075	21.0900	0.0211	180.080	0.0000	0.0000
2025/12/10	2031	07/05/2026		Bond Future	115.5324	115.5324	115.1537	115.1537	0.328	0.0000	0.0000
2025/12/10	2031	07/05/2026	113.84 Call	Bond Future	1755.8700	1.7559	1424.5400	1.4245	18.870	0.0000	0.0000
2025/12/10	2031	07/05/2026	113.84 Put	Bond Future	63.5200	0.0635	110.8900	0.1109	74.575	0.0000	0.0000
2025/12/10	2031	06/08/2026		Bond Future	115.2209	115.2209	114.8364	114.8364	0.334	0.0000	0.0000
2025/12/10	2031	06/08/2026	113.81 Call	Bond Future	1591.5200	1.5915	1293.7300	1.2937	18.711	0.0000	0.0000
2025/12/10	2031	06/08/2026	113.81 Put	Bond Future	180.5800	0.1806	267.3700	0.2674	48.062	0.0000	0.0000
2025/12/10	2031	05/11/2026		Bond Future	117.2585	117.2585	116.8679	116.8679	0.333	0.0000	0.0000
2025/12/10	2031	05/11/2026	111.49 Call	Bond Future	5768.8500	5.7689	5378.6700	5.3787	6.764	0.0000	0.0000
2025/12/10	2031	05/11/2026	111.49 Put	Bond Future	0.3500	0.0004	0.7300	0.0007	108.571	0.0000	0.0000
2025/12/10	2031	04/02/2027		Bond Future	116.8459	116.8459	116.4505	116.4505	0.338	0.0000	0.0000
2025/12/10	2031	04/02/2027	116.18 Call	Bond Future	1185.7900	1.1858	949.7800	0.9498	19.903	0.0000	0.0000
2025/12/10	2031	04/02/2027	116.18 Put	Bond Future	519.9200	0.5199	679.2800	0.6793	30.651	0.0000	0.0000
2025/12/10	2032	05/02/2026		Bond Future	8.0863	103.7780	8.1002	103.7116	0.172	0.0000	0.0000
2025/12/10	2032	05/02/2026	10.16 Call	Bond Future	9348.0600	9.3481	9281.6700	9.2817	0.710	0.0000	0.0000
2025/12/10	2032	05/02/2026	10.16 Put	Bond Future	0.5000	0.0005	0.4900	0.0005	2.000	0.0000	0.0000
2025/12/10	2032	07/05/2026		Bond Future	8.1320	101.4755	8.1466	101.4081	0.179	0.0000	0.0000
2025/12/10	2032	07/05/2026	10.14 Call	Bond Future	8805.4800	8.8055	8738.7400	8.7387	0.758	0.0000	0.0000
2025/12/10	2032	07/05/2026	10.14 Put	Bond Future	33.4900	0.0335	34.1100	0.0341	1.851	0.0000	0.0000
2025/12/10	2032	06/08/2026		Bond Future	8.1821	103.3058	8.1974	103.2377	0.187	0.0000	0.0000
2025/12/10	2032	06/08/2026	10.12 Call	Bond Future	8304.1800	8.3042	8238.4100	8.2384	0.792	0.0000	0.0000
2025/12/10	2032	06/08/2026	10.12 Put	Bond Future	115.7800	0.1158	118.1200	0.1181	2.021	0.0000	0.0000
2025/12/10	2032	05/11/2026		Bond Future	8.2415	100.9511	8.2575	100.8825	0.194	0.0000	0.0000
2025/12/10	2032	05/11/2026	9.16 Call	Bond Future	4465.7100	4.4657	4409.5700	4.4096	1.257	0.0000	0.0000
2025/12/10	2032	05/11/2026	9.16 Put	Bond Future	625.1900	0.6252	637.6500	0.6377	1.993	0.0000	0.0000
2025/12/10	2032	04/02/2027		Bond Future	8.3200	102.6870	8.3368	102.6181	0.202	0.0000	0.0000
2025/12/10	2032	04/02/2027	8.48 Call	Bond Future	2237.8700	2.2379	2197.0100	2.1970	1.826	0.0000	0.0000
2025/12/10	2032	04/02/2027	8.48 Put	Bond Future	1583.5200	1.5835	1611.5100	1.6115	1.768	0.0000	0.0000
2025/12/10	2033	05/02/2026		Bond Future	142.7019	142.7019	142.6943	142.6943	0.005	0.0000	0.0000
2025/12/10	2033	05/02/2026	132.88 Call	Bond Future	9821.8800	9.8219	9814.3400	9.8143	0.077	0.0000	0.0000
2025/12/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2033	07/05/2026		Bond Future	143.7275	143.7275	143.7202	143.7202	0.005	0.0000	0.0000
2025/12/10	2033	07/05/2026	135.16 Call	Bond Future	8567.5400	8.5675	8560.1800	8.5602	0.086	0.0000	0.0000
2025/12/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2033	06/08/2026		Bond Future	146.3549	146.3549	146.3482	146.3482	0.005	0.0000	0.0000
2025/12/10	2033	06/08/2026	134.25 Call	Bond Future	12104.8900	12.1049	12098.2000	12.0982	0.055	0.0000	0.0000
2025/12/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2033	05/11/2026		Bond Future	147.3590	147.3590	147.3535	147.3535	0.004	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
2025/12/10	2033	05/11/2026	137.26	Call	Bond Future	10098.9700	10.0990	10093.5400	10.0935	0.054	0.0000	0.0000
2025/12/10	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2033	04/02/2027			Bond Future	149.9308	149.9308	149.9265	149.9265	0.003	0.0000	0.0000
2025/12/10	2033	04/02/2027	142.71	Call	Bond Future	7220.7700	7.2208	7216.4700	7.2165	0.060	0.0000	0.0000
2025/12/10	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2037	05/02/2026			Bond Future	8.9397	97.1958	8.9530	97.1058	0.149	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.20	Call	Bond Future	13782.5300	13.7825	13692.4500	13.6925	0.654	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.20	Put	Bond Future	0.3900	0.0004	0.3700	0.0004	5.128	0.0000	0.0000
2025/12/10	2037	05/02/2026	12.27	Call	Bond Future	19374.5800	19.3746	19284.5200	19.2845	0.465	0.0000	0.0000
2025/12/10	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.90	Put	Bond Future	1.9400	0.0019	1.8900	0.0019	2.577	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.90	Call	Bond Future	12115.9300	12.1159	12025.8200	12.0258	0.744	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.86	Call	Bond Future	17295.4900	17.2955	17205.4300	17.2054	0.521	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.86	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.36	Call	Bond Future	14653.4700	14.6535	14563.4000	14.5634	0.615	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.36	Put	Bond Future	0.1500	0.0002	0.1400	0.0001	6.667	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.65	Put	Bond Future	5.4800	0.0055	5.4000	0.0054	1.460	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.65	Call	Bond Future	10693.9100	10.6939	10603.7700	10.6038	0.843	0.0000	0.0000
2025/12/10	2037	05/02/2026	12.73	Call	Bond Future	21617.7100	21.6177	21527.6500	21.5277	0.417	0.0000	0.0000
2025/12/10	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.40	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	8.333	0.0000	0.0000
2025/12/10	2037	05/02/2026	11.40	Call	Bond Future	14869.2600	14.8693	14779.1900	14.7792	0.606	0.0000	0.0000
2025/12/10	2037	05/02/2026	9.65	Call	Bond Future	4769.4700	4.7695	4682.2200	4.6822	1.829	0.0000	0.0000
2025/12/10	2037	05/02/2026	9.65	Put	Bond Future	123.3200	0.1233	126.1300	0.1261	2.279	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.10	Call	Bond Future	7463.7800	7.4638	7373.9400	7.3739	1.204	0.0000	0.0000
2025/12/10	2037	05/02/2026	10.10	Put	Bond Future	29.3900	0.0294	29.6100	0.0296	0.749	0.0000	0.0000
2025/12/10	2037	07/05/2026	9.00	Put	Bond Future	1782.7200	1.7827	1822.2300	1.8222	2.216	0.0000	0.0000
2025/12/10	2037	07/05/2026	9.00	Call	Bond Future	1762.4900	1.7625	1710.5300	1.7105	2.948	0.0000	0.0000
2025/12/10	2037	07/05/2026	9.49	Put	Bond Future	824.7600	0.8248	842.9900	0.8430	2.210	0.0000	0.0000
2025/12/10	2037	07/05/2026	9.49	Call	Bond Future	3983.4000	3.9834	3910.1600	3.9102	1.839	0.0000	0.0000
2025/12/10	2037	07/05/2026	10.06	Call	Bond Future	7020.4800	7.0205	6935.7400	6.9357	1.207	0.0000	0.0000
2025/12/10	2037	07/05/2026	10.06	Put	Bond Future	338.8400	0.3388	345.5700	0.3456	1.986	0.0000	0.0000
2025/12/10	2037	07/05/2026	12.40	Call	Bond Future	19388.0700	19.3881	19296.6000	19.2966	0.472	0.0000	0.0000
2025/12/10	2037	07/05/2026	12.40	Put	Bond Future	1.1400	0.0011	1.1400	0.0011	0.000	0.0000	0.0000
2025/12/10	2037	07/05/2026	10.95	Put	Bond Future	76.3400	0.0763	77.4900	0.0775	1.506	0.0000	0.0000
2025/12/10	2037	07/05/2026	10.95	Call	Bond Future	11906.9900	11.9070	11816.6700	11.8167	0.759	0.0000	0.0000
2025/12/10	2037	07/05/2026			Bond Future	9.0031	98.9346	9.0169	98.8431	0.153	0.0000	0.0000
2025/12/10	2037	07/05/2026	11.32	Call	Bond Future	13882.3600	13.8824	13791.3000	13.7913	0.656	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	
2025/12/10	2037	07/05/2026	11.32 Put	Bond Future	29.6700	0.0297	30.0800	0.0301	1.382	0.0000	0.0000
2025/12/10	2037	06/08/2026		Bond Future	9.0717	96.4593	9.0860	96.3667	0.157	0.0000	0.0000
2025/12/10	2037	06/08/2026	11.71 Call	Bond Future	15335.2500	15.3353	15243.6100	15.2436	0.598	0.0000	0.0000
2025/12/10	2037	06/08/2026	11.71 Put	Bond Future	62.8600	0.0629	63.8900	0.0639	1.639	0.0000	0.0000
2025/12/10	2037	06/08/2026	11.30 Call	Bond Future	13265.7100	13.2657	13175.3000	13.1753	0.682	0.0000	0.0000
2025/12/10	2037	06/08/2026	11.30 Put	Bond Future	138.8300	0.1388	141.0900	0.1411	1.628	0.0000	0.0000
2025/12/10	2037	06/08/2026	10.70 Call	Bond Future	10168.9400	10.1689	10081.7700	10.0818	0.857	0.0000	0.0000
2025/12/10	2037	06/08/2026	10.70 Put	Bond Future	324.7600	0.3248	330.2600	0.3303	1.694	0.0000	0.0000
2025/12/10	2037	06/08/2026	10.02 Put	Bond Future	700.7800	0.7008	713.8000	0.7138	1.858	0.0000	0.0000
2025/12/10	2037	06/08/2026	10.02 Call	Bond Future	6607.3700	6.6074	6527.7200	6.5277	1.205	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.83 Call	Bond Future	10535.9700	10.5360	10450.4100	10.4504	0.812	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.83 Put	Bond Future	527.1100	0.5271	535.2100	0.5352	1.537	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.23 Call	Bond Future	7533.4700	7.5335	7454.4600	7.4545	1.049	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.23 Put	Bond Future	908.5000	0.9085	923.1500	0.9232	1.613	0.0000	0.0000
2025/12/10	2037	05/11/2026	9.46 Put	Bond Future	1896.7900	1.8968	1927.9000	1.9279	1.640	0.0000	0.0000
2025/12/10	2037	05/11/2026	9.46 Call	Bond Future	3910.5600	3.9106	3848.0100	3.8480	1.600	0.0000	0.0000
2025/12/10	2037	05/11/2026		Bond Future	9.1394	98.1422	9.1542	98.0485	0.161	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.62 Call	Bond Future	9478.9000	9.4789	9395.1800	9.3952	0.883	0.0000	0.0000
2025/12/10	2037	05/11/2026	10.62 Put	Bond Future	634.3400	0.6343	644.2800	0.6443	1.567	0.0000	0.0000
2025/12/10	2037	04/02/2027		Bond Future	9.2203	95.5734	9.2355	95.4790	0.164	0.0000	0.0000
2025/12/10	2037	04/02/2027	9.51 Call	Bond Future	4124.2500	4.1243	4063.6800	4.0637	1.469	0.0000	0.0000
2025/12/10	2037	04/02/2027	9.51 Put	Bond Future	2341.0600	2.3411	2374.8700	2.3749	1.444	0.0000	0.0000
2025/12/10	2038	05/02/2026		Bond Future	157.4878	157.4878	157.4790	157.4790	0.006	0.0000	0.0000
2025/12/10	2038	05/02/2026	143.20 Call	Bond Future	14287.8200	14.2878	14278.9700	14.2790	0.062	0.0000	0.0000
2025/12/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2038	07/05/2026		Bond Future	160.3436	160.3436	160.3349	160.3349	0.005	0.0000	0.0000
2025/12/10	2038	07/05/2026	144.53 Call	Bond Future	15813.6200	15.8136	15804.8800	15.8049	0.055	0.0000	0.0000
2025/12/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2038	06/08/2026		Bond Future	161.0747	161.0747	161.0669	161.0669	0.005	0.0000	0.0000
2025/12/10	2038	06/08/2026	144.72 Call	Bond Future	16354.6800	16.3547	16346.9300	16.3469	0.047	0.0000	0.0000
2025/12/10	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2038	05/11/2026		Bond Future	163.9239	163.9239	163.9172	163.9172	0.004	0.0000	0.0000
2025/12/10	2038	05/11/2026	146.31 Call	Bond Future	17613.8600	17.6139	17607.2100	17.6072	0.038	0.0000	0.0000
2025/12/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2038	04/02/2027		Bond Future	164.5528	164.5528	164.5483	164.5483	0.003	0.0000	0.0000
2025/12/10	2038	04/02/2027	153.83 Call	Bond Future	10722.7700	10.7228	10718.3200	10.7183	0.042	0.0000	0.0000
2025/12/10	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.40 Call	Bond Future	1701.4600	1.7015	1654.3600	1.6544	2.768	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
2025/12/10	2040	05/02/2026	9.40 Put	Bond Future		968.6300	0.9686	982.4700	0.9825	1.429	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.05 Put	Bond Future		2380.7000	2.3807	2418.5700	2.4186	1.591	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.05 Call	Bond Future		429.1300	0.4291	406.0600	0.4061	5.376	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.20 Put	Bond Future		1650.3700	1.6504	1676.8100	1.6768	1.602	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.20 Call	Bond Future		862.0800	0.8621	827.5800	0.8276	4.002	0.0000	0.0000
2025/12/10	2040	05/02/2026		Bond Future		9.3031	97.8998	9.3111	97.8389	0.086	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.49 Call	Bond Future		14780.2400	14.7802	14719.2500	14.7193	0.413	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.49 Put	Bond Future		0.8200	0.0008	0.7700	0.0008	6.098	0.0000	0.0000
2025/12/10	2040	05/02/2026	13.23 Call	Bond Future		24293.1100	24.2931	24232.1700	24.2322	0.251	0.0000	0.0000
2025/12/10	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.82 Put	Bond Future		0.1300	0.0001	0.1200	0.0001	7.692	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.82 Call	Bond Future		16721.0300	16.7210	16660.0800	16.6601	0.365	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.35 Put	Bond Future		58.6300	0.0586	57.8700	0.0579	1.296	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.35 Call	Bond Future		7574.5900	7.5746	7512.8900	7.5129	0.815	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.75 Call	Bond Future		10185.4300	10.1854	10123.9700	10.1240	0.603	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.75 Put	Bond Future		18.1400	0.0181	17.6200	0.0176	2.867	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.15 Call	Bond Future		12710.5000	12.7105	12649.3500	12.6494	0.481	0.0000	0.0000
2025/12/10	2040	05/02/2026	11.15 Put	Bond Future		4.5200	0.0045	4.3100	0.0043	4.646	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.80 Put	Bond Future		306.0000	0.3060	307.7200	0.3077	0.562	0.0000	0.0000
2025/12/10	2040	05/02/2026	9.80 Call	Bond Future		3981.6700	3.9817	3922.4500	3.9225	1.487	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.24 Call	Bond Future		6848.0700	6.8481	6786.4000	6.7864	0.901	0.0000	0.0000
2025/12/10	2040	05/02/2026	10.24 Put	Bond Future		81.7500	0.0818	81.0200	0.0810	0.893	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.22 Call	Bond Future		18356.4700	18.3565	18294.5000	18.2945	0.338	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.22 Put	Bond Future		8.9700	0.0090	8.9200	0.0089	0.557	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.72 Call	Bond Future		15551.4700	15.5515	15489.4900	15.4895	0.399	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.72 Put	Bond Future		35.0000	0.0350	34.9400	0.0349	0.171	0.0000	0.0000
2025/12/10	2040	07/05/2026	10.70 Put	Bond Future		238.3400	0.2383	239.7000	0.2397	0.571	0.0000	0.0000
2025/12/10	2040	07/05/2026	10.70 Call	Bond Future		9494.0100	9.4940	9433.4500	9.4335	0.638	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.53 Call	Bond Future		20033.4100	20.0334	19971.4600	19.9715	0.309	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.53 Put	Bond Future		3.5900	0.0036	3.5600	0.0036	0.836	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.03 Call	Bond Future		17304.4700	17.3045	17242.4800	17.2425	0.358	0.0000	0.0000
2025/12/10	2040	07/05/2026	12.03 Put	Bond Future		15.3100	0.0153	15.2400	0.0152	0.457	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.12 Put	Bond Future		131.3100	0.1313	131.6500	0.1317	0.259	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.12 Call	Bond Future		12047.4700	12.0475	11985.8900	11.9859	0.511	0.0000	0.0000
2025/12/10	2040	07/05/2026		Bond Future		9.3713	99.6512	9.3796	99.5893	0.088	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.67 Call	Bond Future		15264.8800	15.2649	15202.9100	15.2029	0.406	0.0000	0.0000
2025/12/10	2040	07/05/2026	11.67 Put	Bond Future		39.7900	0.0398	39.7400	0.0397	0.126	0.0000	0.0000
2025/12/10	2040	06/08/2026		Bond Future		9.4446	96.9382	9.4531	96.8757	0.090	0.0000	0.0000
2025/12/10	2040	06/08/2026	12.19 Call	Bond Future		17569.3100	17.5693	17507.0200	17.5070	0.355	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	
2025/12/10	2040	06/08/2026	12.19 Put	Bond Future	64.9200	0.0649	65.1800	0.0652	0.400	0.0000	0.0000
2025/12/10	2040	05/11/2026		Bond Future	9.5164	98.6293	9.5251	98.5664	0.091	0.0000	0.0000
2025/12/10	2040	05/11/2026	11.06 Call	Bond Future	11056.1600	11.0562	10998.4000	10.9984	0.522	0.0000	0.0000
2025/12/10	2040	05/11/2026	11.06 Put	Bond Future	752.4700	0.7525	757.6200	0.7576	0.684	0.0000	0.0000
2025/12/10	2040	05/11/2026	11.27 Call	Bond Future	12208.2100	12.2082	12149.3800	12.1494	0.482	0.0000	0.0000
2025/12/10	2040	05/11/2026	11.27 Put	Bond Future	626.9900	0.6270	631.0700	0.6311	0.651	0.0000	0.0000
2025/12/10	2040	05/11/2026	10.67 Call	Bond Future	8909.1200	8.9091	8854.0600	8.8541	0.618	0.0000	0.0000
2025/12/10	2040	05/11/2026	10.67 Put	Bond Future	1053.3000	1.0533	1061.1500	1.0612	0.745	0.0000	0.0000
2025/12/10	2040	05/11/2026	9.91 Put	Bond Future	2114.6700	2.1147	2132.2000	2.1322	0.829	0.0000	0.0000
2025/12/10	2040	05/11/2026	9.91 Call	Bond Future	4903.1200	4.9031	4857.7400	4.8577	0.926	0.0000	0.0000
2025/12/10	2040	04/02/2027		Bond Future	9.6003	95.8182	9.6092	95.7550	0.093	0.0000	0.0000
2025/12/10	2040	04/02/2027	9.93 Call	Bond Future	4999.1200	4.9991	4955.9700	4.9560	0.863	0.0000	0.0000
2025/12/10	2040	04/02/2027	9.93 Put	Bond Future	2697.3000	2.6973	2717.3400	2.7173	0.743	0.0000	0.0000
2025/12/10	2043	05/02/2026		Bond Future	122.4977	122.4977	122.9232	122.9232	0.347	0.0000	0.0000
2025/12/10	2043	05/02/2026	109.66 Call	Bond Future	12837.7100	12.8377	13263.1900	13.2632	3.314	0.0000	0.0000
2025/12/10	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	2043	07/05/2026		Bond Future	124.7191	124.7191	125.1524	125.1524	0.347	0.0000	0.0000
2025/12/10	2043	07/05/2026	111.70 Call	Bond Future	13019.1437	13.0191	13452.4101	13.4524	3.328	0.0000	0.0000
2025/12/10	2043	07/05/2026	111.70 Put	Bond Future	0.0537	0.0001	0.0301	0.0000	43.961	0.0000	0.0000
2025/12/10	2043	06/08/2026		Bond Future	124.1443	124.1443	124.5867	124.5867	0.356	0.0000	0.0000
2025/12/10	2043	06/08/2026	110.88 Call	Bond Future	13266.1359	13.2661	13708.0518	13.7081	3.331	0.0000	0.0000
2025/12/10	2043	06/08/2026	110.88 Put	Bond Future	1.8859	0.0019	1.3218	0.0013	29.910	0.0000	0.0000
2025/12/10	2043	05/11/2026		Bond Future	126.3395	126.3395	126.7907	126.7907	0.357	0.0000	0.0000
2025/12/10	2043	05/11/2026	112.84 Call	Bond Future	13508.8429	13.5088	13957.8430	13.9578	3.324	0.0000	0.0000
2025/12/10	2043	05/11/2026	112.84 Put	Bond Future	9.3629	0.0094	7.1730	0.0072	23.390	0.0000	0.0000
2025/12/10	2043	04/02/2027		Bond Future	125.6475	125.6475	126.1090	126.1090	0.367	0.0000	0.0000
2025/12/10	2043	04/02/2027	117.63 Call	Bond Future	8303.3394	8.3033	8723.1730	8.7232	5.056	0.0000	0.0000
2025/12/10	2043	04/02/2027	117.63 Put	Bond Future	285.8294	0.2858	244.1930	0.2442	14.567	0.0000	0.0000
2025/12/10	2044	05/02/2026	10.00 Put	Bond Future	316.2100	0.3162	324.4700	0.3245	2.612	0.0000	0.0000
2025/12/10	2044	05/02/2026	10.00 Call	Bond Future	4227.1600	4.2272	4128.7400	4.1287	2.328	0.0000	0.0000
2025/12/10	2044	05/02/2026		Bond Future	9.5024	93.8112	9.5156	93.7045	0.138	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.56 Call	Bond Future	14660.5600	14.6606	14553.8200	14.5538	0.728	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.56 Put	Bond Future	2.0600	0.0021	2.0000	0.0020	2.913	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.45 Call	Bond Future	13972.2000	13.9722	13865.4300	13.8654	0.764	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.45 Put	Bond Future	3.4900	0.0035	3.4000	0.0034	2.579	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.25 Call	Bond Future	12698.4600	12.6985	12591.6400	12.5916	0.841	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.25 Put	Bond Future	8.7000	0.0087	8.5600	0.0086	1.609	0.0000	0.0000
2025/12/10	2044	05/02/2026	11.50 Call	Bond Future	14286.1800	14.2862	14179.4300	14.1794	0.747	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
2025/12/10	2044	05/02/2026	11.50 Put	Bond Future	2.7500	0.0028	2.6800	0.0027	2.545	0.0000
2025/12/10	2044	05/02/2026	10.90 Put	Bond Future	22.3700	0.0224	22.3200	0.0223	0.224	0.0000
2025/12/10	2044	05/02/2026	10.90 Call	Bond Future	10394.3600	10.3944	10287.6300	10.2876	1.027	0.0000
2025/12/10	2044	05/02/2026	10.07 Put	Bond Future	257.2200	0.2572	263.5100	0.2635	2.445	0.0000
2025/12/10	2044	05/02/2026	10.07 Call	Bond Future	4698.1700	4.6982	4597.7800	4.5978	2.137	0.0000
2025/12/10	2044	07/05/2026	Put	Bond Future	5300.7200	5.3007	5377.8100	5.3778	1.454	0.0000
2025/12/10	2044	07/05/2026	Call	Bond Future	790.0900	0.7901	758.8000	0.7588	3.960	0.0000
2025/12/10	2044	07/05/2026	10.00 Call	Bond Future	4361.4800	4.3615	4276.1300	4.2761	1.957	0.0000
2025/12/10	2044	07/05/2026	10.00 Put	Bond Future	1004.8400	1.0048	1027.8700	1.0279	2.292	0.0000
2025/12/10	2044	07/05/2026		Bond Future	9.5691	95.4894	9.5827	95.3810	0.141	0.0000
2025/12/10	2044	07/05/2026	11.80 Call	Bond Future	15593.7600	15.5938	15486.1200	15.4861	0.690	0.0000
2025/12/10	2044	07/05/2026	11.80 Put	Bond Future	56.1400	0.0561	56.8800	0.0569	1.318	0.0000
2025/12/10	2044	06/08/2026		Bond Future	9.6404	92.8266	9.6543	92.7167	0.144	0.0000
2025/12/10	2044	06/08/2026	12.42 Call	Bond Future	18569.8800	18.5699	18461.1100	18.4611	0.586	0.0000
2025/12/10	2044	06/08/2026	12.42 Put	Bond Future	72.8500	0.0729	73.9600	0.0740	1.524	0.0000
2025/12/10	2044	05/11/2026		Bond Future	9.7098	94.4459	9.7241	94.3347	0.147	0.0000
2025/12/10	2044	05/11/2026	11.34 Call	Bond Future	12229.5900	12.2296	12129.0600	12.1291	0.822	0.0000
2025/12/10	2044	05/11/2026	11.34 Put	Bond Future	756.6900	0.7567	767.3400	0.7673	1.407	0.0000
2025/12/10	2044	04/02/2027		Bond Future	9.7898	91.6880	9.8045	91.5758	0.150	0.0000
2025/12/10	2044	04/02/2027	10.18 Call	Bond Future	5659.8100	5.6598	5584.2100	5.5842	1.336	0.0000
2025/12/10	2044	04/02/2027	10.18 Put	Bond Future	2740.6700	2.7407	2777.2900	2.7773	1.336	0.0000
2025/12/10	2046	05/02/2026		Bond Future	142.2831	142.2831	140.5906	140.5906	1.190	0.0000
2025/12/10	2046	05/02/2026	121.65 Call	Bond Future	20633.1200	20.6331	18940.6100	18.9406	8.203	0.0000
2025/12/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2046	07/05/2026		Bond Future	142.5696	142.5696	140.8468	140.8468	1.208	0.0000
2025/12/10	2046	07/05/2026	124.95 Call	Bond Future	17619.6200	17.6196	15896.8300	15.8968	9.778	0.0000
2025/12/10	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2046	06/08/2026		Bond Future	145.1757	145.1757	143.4220	143.4220	1.208	0.0000
2025/12/10	2046	06/08/2026	122.38 Call	Bond Future	22795.7400	22.7957	21042.0200	21.0420	7.693	0.0000
2025/12/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2046	05/11/2026		Bond Future	145.4151	145.4151	143.6319	143.6319	1.226	0.0000
2025/12/10	2046	05/11/2026	125.48 Call	Bond Future	19935.0700	19.9351	18151.9100	18.1519	8.945	0.0000
2025/12/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2046	04/02/2027		Bond Future	147.9516	147.9516	146.1388	146.1388	1.225	0.0000
2025/12/10	2046	04/02/2027	131.09 Call	Bond Future	16861.5600	16.8616	15048.8100	15.0488	10.751	0.0000
2025/12/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2050	05/02/2026		Bond Future	144.7447	144.7447	141.6560	141.6560	2.134	0.0000
2025/12/10	2050	05/02/2026	122.82 Call	Bond Future	21924.6700	21.9247	18836.0300	18.8360	14.088	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
2025/12/10	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2050	07/05/2026		Bond Future	147.3695	147.3695	144.2250	144.2250	2.134	0.0000
2025/12/10	2050	07/05/2026	124.07 Call	Bond Future	23299.4900	23.2995	20154.9500	20.1550	13.496	0.0000
2025/12/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2050	06/08/2026		Bond Future	147.6127	147.6127	144.4119	144.4119	2.168	0.0000
2025/12/10	2050	06/08/2026	123.27 Call	Bond Future	24342.6900	24.3427	21141.8800	21.1419	13.149	0.0000
2025/12/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2050	05/11/2026		Bond Future	150.2239	150.2239	146.9674	146.9674	2.168	0.0000
2025/12/10	2050	05/11/2026	123.84 Call	Bond Future	26383.8900	26.3839	23127.3500	23.1274	12.343	0.0000
2025/12/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	2050	04/02/2027		Bond Future	150.3587	150.3587	147.0475	147.0475	2.202	0.0000
2025/12/10	2050	04/02/2027	132.39 Call	Bond Future	17968.6900	17.9687	14657.5200	14.6575	18.427	0.0000
2025/12/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/10	AL37	05/02/2026		Index Future	1250.9310	1250.9310	1250.2060	1250.2060	0.058	0.0000
2025/12/10	AL37	07/05/2026		Index Future	1273.3120	1273.3120	1272.5750	1272.5750	0.058	0.0000
2025/12/10	AL37	06/08/2026		Index Future	1296.0460	1296.0460	1295.2980	1295.2980	0.058	0.0000
2025/12/10	AL37	05/11/2026		Index Future	1318.9490	1318.9490	1318.1900	1318.1900	0.058	0.0000
2025/12/10	AL37	04/02/2027		Index Future	1341.7010	1341.7010	1340.9330	1340.9330	0.057	0.0000
2025/12/10	AL7T	05/02/2026		Index Future	1604.1160	1604.1160	1602.8400	1602.8400	0.080	0.0000
2025/12/10	AL7T	07/05/2026		Index Future	1632.8160	1632.8160	1631.5180	1631.5180	0.079	0.0000
2025/12/10	AL7T	06/08/2026		Index Future	1661.9690	1661.9690	1660.6500	1660.6500	0.079	0.0000
2025/12/10	AL7T	05/11/2026		Index Future	1691.3370	1691.3370	1689.9990	1689.9990	0.079	0.0000
2025/12/10	AL7T	04/02/2027		Index Future	1720.5140	1720.5140	1719.1570	1719.1570	0.079	0.0000
2025/12/10	ALBI	05/02/2026		Index Future	1350.9580	1350.9580	1349.8300	1349.8300	0.083	0.0000
2025/12/10	ALBI	07/05/2026		Index Future	1375.1290	1375.1290	1373.9810	1373.9810	0.083	0.0000
2025/12/10	ALBI	06/08/2026		Index Future	1399.6810	1399.6810	1398.5150	1398.5150	0.083	0.0000
2025/12/10	ALBI	05/11/2026		Index Future	1424.4140	1424.4140	1423.2310	1423.2310	0.083	0.0000
2025/12/10	ALBI	04/02/2027		Index Future	1448.9860	1448.9860	1447.7860	1447.7860	0.083	0.0000
2025/12/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/10	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	
2025/12/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/12/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/10	ES33	05/02/2026		Bond Future	9.0528	94.6598	9.0553	94.6473	0.027	0.0000	0.0000
2025/12/10	ES33	05/02/2026	11.49 Call	Bond Future	11464.3000	11.4643	11451.8200	11.4518	0.109	0.0000	0.0000
2025/12/10	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES33	07/05/2026		Bond Future	9.1294	92.5829	9.1319	92.5704	0.028	0.0000	0.0000
2025/12/10	ES33	07/05/2026	11.69 Call	Bond Future	11702.3600	11.7024	11689.8100	11.6898	0.107	0.0000	0.0000
2025/12/10	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES33	06/08/2026		Bond Future	9.2113	94.2749	9.2139	94.2626	0.028	0.0000	0.0000
2025/12/10	ES33	06/08/2026	12.02 Call	Bond Future	12406.2200	12.4062	12393.9300	12.3939	0.099	0.0000	0.0000
2025/12/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES33	05/11/2026		Bond Future	9.3055	92.1499	9.3080	92.1381	0.027	0.0000	0.0000
2025/12/10	ES33	05/11/2026	10.83 Call	Bond Future	6821.5100	6.8215	6809.6700	6.8097	0.174	0.0000	0.0000
2025/12/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES33	04/02/2027		Bond Future	9.4208	93.7549	9.4233	93.7437	0.026	0.0000	0.0000
2025/12/10	ES33	04/02/2027	9.70 Call	Bond Future	1258.3000	1.2583	1247.1100	1.2471	0.889	0.0000	0.0000
2025/12/10	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES42	05/02/2026		Bond Future	9.7327	92.5478	9.7405	92.4898	0.080	0.0000	0.0000
2025/12/10	ES42	05/02/2026	11.85 Call	Bond Future	13948.0500	13.9481	13890.0300	13.8900	0.416	0.0000	0.0000
2025/12/10	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES42	07/05/2026		Bond Future	9.8057	89.9616	9.8138	89.9026	0.082	0.0000	0.0000
2025/12/10	ES42	07/05/2026	12.20 Call	Bond Future	15320.2300	15.3202	15261.2200	15.2612	0.385	0.0000	0.0000
2025/12/10	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES42	06/08/2026		Bond Future	9.8809	91.6053	9.8891	91.5457	0.083	0.0000	0.0000
2025/12/10	ES42	06/08/2026	12.65 Call	Bond Future	17130.9500	17.1310	17071.3600	17.0714	0.348	0.0000	0.0000
2025/12/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES42	05/11/2026		Bond Future	9.9612	88.9613	9.9696	88.9014	0.084	0.0000	0.0000
2025/12/10	ES42	05/11/2026	11.66 Call	Bond Future	10996.5300	10.9965	10936.5700	10.9366	0.545	0.0000	0.0000
2025/12/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	ES42	04/02/2027		Bond Future	10.0520	90.5090	10.0605	90.4488	0.085	0.0000	0.0000
2025/12/10	ES42	04/02/2027	10.29 Call	Bond Future	1649.1000	1.6491	1588.9300	1.5889	3.649	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	
2025/12/10	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GOVI	05/02/2026		GOVI	1325.9930	1325.9930	1324.8360	1324.8360	0.087	0.0000	0.0000
2025/12/10	GOVI	05/02/2026	1,150. Call 00	GOVI	1759930.0000	175.9930	1748360.0000	174.8360	0.657	0.0000	0.0000
2025/12/10	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GOVI	07/05/2026		GOVI	1349.7170	1349.7170	1348.5400	1348.5400	0.087	0.0000	0.0000
2025/12/10	GOVI	07/05/2026	1,177. Call 00	GOVI	1727170.0000	172.7170	1715400.0000	171.5400	0.681	0.0000	0.0000
2025/12/10	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GOVI	06/08/2026		GOVI	1373.8150	1373.8150	1372.6190	1372.6190	0.087	0.0000	0.0000
2025/12/10	GOVI	06/08/2026	1,189. Call 00	GOVI	1848150.0000	184.8150	1836190.0000	183.6190	0.647	0.0000	0.0000
2025/12/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GOVI	05/11/2026		GOVI	1398.0910	1398.0910	1396.8780	1396.8780	0.087	0.0000	0.0000
2025/12/10	GOVI	05/11/2026	1,277. Call 00	GOVI	1210910.0000	121.0910	1198780.0000	119.8780	1.002	0.0000	0.0000
2025/12/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GOVI	04/02/2027		GOVI	1422.2090	1422.2090	1420.9790	1420.9790	0.086	0.0000	0.0000
2025/12/10	GOVI	04/02/2027	1,369. Call 00	GOVI	532090.0000	53.2090	519790.0000	51.9790	2.312	0.0000	0.0000
2025/12/10	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/10	I258	05/02/2026		Bond Future	128.8410	128.8410	128.6140	128.6140	0.176	0.0000	0.0000
2025/12/10	I258	05/02/2026	111.65 Call	Bond Future	17190.9900	17.1910	16964.0300	16.9640	1.320	0.0000	0.0000
2025/12/10	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	I258	07/05/2026		Bond Future	131.1773	131.1773	130.9464	130.9464	0.176	0.0000	0.0000
2025/12/10	I258	07/05/2026	113.73 Call	Bond Future	17447.8473	17.4478	17216.9808	17.2170	1.323	0.0000	0.0000
2025/12/10	I258	07/05/2026	113.73 Put	Bond Future	0.5373	0.0005	0.6008	0.0006	11.819	0.0000	0.0000
2025/12/10	I258	06/08/2026		Bond Future	130.7207	130.7207	130.4868	130.4868	0.179	0.0000	0.0000
2025/12/10	I258	06/08/2026	112.95 Call	Bond Future	17781.0706	17.7811	17548.0318	17.5480	1.311	0.0000	0.0000
2025/12/10	I258	06/08/2026	112.95 Put	Bond Future	10.3906	0.0104	11.2618	0.0113	8.384	0.0000	0.0000
2025/12/10	I258	05/11/2026		Bond Future	133.0321	133.0321	132.7951	132.7951	0.178	0.0000	0.0000
2025/12/10	I258	05/11/2026	114.95 Call	Bond Future	18122.5121	18.1225	17888.1452	17.8881	1.293	0.0000	0.0000
2025/12/10	I258	05/11/2026	114.95 Put	Bond Future	40.3921	0.0404	43.0752	0.0431	6.643	0.0000	0.0000
2025/12/10	I258	04/02/2027		Bond Future	132.4572	132.4572	132.2183	132.2183	0.180	0.0000	0.0000
2025/12/10	I258	04/02/2027	118.90 Call	Bond Future	13905.2841	13.9053	13682.8123	13.6828	1.600	0.0000	0.0000
2025/12/10	I258	04/02/2027	118.90 Put	Bond Future	348.1241	0.3481	364.5123	0.3645	4.708	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	
2025/12/10	IGOV	05/02/2026		Index Future	436.1840	436.1840	433.2950	433.2950	0.662	0.0000	0.0000
2025/12/10	IGOV	07/05/2026		Index Future	444.0950	444.0950	441.1530	441.1530	0.662	0.0000	0.0000
2025/12/10	IGOV	06/08/2026		Index Future	452.1280	452.1280	449.1340	449.1340	0.662	0.0000	0.0000
2025/12/10	IGOV	05/11/2026		Index Future	460.2200	460.2200	457.1730	457.1730	0.662	0.0000	0.0000
2025/12/10	IGOV	04/02/2027		Index Future	468.2600	468.2600	465.1610	465.1610	0.662	0.0000	0.0000
2025/12/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/10	R033	05/02/2026		Bond Future	8.2439	112.9656	8.2473	112.9465	0.041	0.0000	0.0000
2025/12/10	R033	05/02/2026	10.49 Call	Bond Future	11766.5100	11.7665	11746.7200	11.7467	0.168	0.0000	0.0000
2025/12/10	R033	05/02/2026	10.49 Put	Bond Future	10.6900	0.0107	10.0400	0.0100	6.080	0.0000	0.0000
2025/12/10	R033	07/05/2026		Bond Future	8.2940	109.9442	8.2975	109.9250	0.043	0.0000	0.0000
2025/12/10	R033	07/05/2026	10.38 Call	Bond Future	10839.9400	10.8399	10818.9800	10.8190	0.193	0.0000	0.0000
2025/12/10	R033	07/05/2026	10.38 Put	Bond Future	183.9500	0.1840	182.2400	0.1822	0.930	0.0000	0.0000
2025/12/10	R033	06/08/2026		Bond Future	8.3481	111.9272	8.3517	111.9081	0.043	0.0000	0.0000
2025/12/10	R033	06/08/2026	10.25 Call	Bond Future	10083.5000	10.0835	10062.8600	10.0629	0.205	0.0000	0.0000
2025/12/10	R033	06/08/2026	10.25 Put	Bond Future	610.5500	0.6106	609.0200	0.6090	0.251	0.0000	0.0000
2025/12/10	R033	05/11/2026		Bond Future	8.4106	108.8407	8.4143	108.8221	0.044	0.0000	0.0000
2025/12/10	R033	05/11/2026	9.33 Call	Bond Future	6046.1900	6.0462	6028.4400	6.0284	0.294	0.0000	0.0000
2025/12/10	R033	05/11/2026	9.33 Put	Bond Future	1482.3200	1.4823	1483.2400	1.4832	0.062	0.0000	0.0000
2025/12/10	R033	04/02/2027		Bond Future	8.4905	110.7117	8.4942	110.6937	0.043	0.0000	0.0000
2025/12/10	R033	04/02/2027	8.65 Call	Bond Future	3734.7500	3.7348	3720.9200	3.7209	0.370	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	
2025/12/10	R033	04/02/2027	8.65 Put	Bond Future	2954.0300	2.9540	2958.1500	2.9582	0.139	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.45 Call	Bond Future	776.4400	0.7764	731.9500	0.7320	5.730	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.45 Put	Bond Future	1232.0800	1.2321	1272.6700	1.2727	3.294	0.0000	0.0000
2025/12/10	R035	05/02/2026		Bond Future	8.5220	106.1837	8.5355	106.0986	0.158	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.79 Call	Bond Future	13089.3900	13.0894	13004.3000	13.0043	0.650	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.79 Put	Bond Future	0.2400	0.0002	0.2300	0.0002	4.167	0.0000	0.0000
2025/12/10	R035	05/02/2026	11.00 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2025/12/10	R035	05/02/2026	11.00 Call	Bond Future	14186.3400	14.1863	14101.2500	14.1013	0.600	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.44 Put	Bond Future	1.7200	0.0017	1.6800	0.0017	2.326	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.44 Call	Bond Future	11221.5400	11.2215	11136.4200	11.1364	0.759	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.94 Put	Bond Future	0.1000	0.0001	0.0900	0.0001	10.000	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.94 Call	Bond Future	13874.7500	13.8748	13789.6600	13.7897	0.613	0.0000	0.0000
2025/12/10	R035	05/02/2026	12.44 Call	Bond Future	21242.7600	21.2428	21157.6800	21.1577	0.401	0.0000	0.0000
2025/12/10	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R035	05/02/2026	11.17 Call	Bond Future	15061.2600	15.0613	14976.1800	14.9762	0.565	0.0000	0.0000
2025/12/10	R035	05/02/2026	11.17 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.67 Call	Bond Future	12454.5200	12.4545	12369.4300	12.3694	0.683	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.67 Put	Bond Future	0.4800	0.0005	0.4700	0.0005	2.083	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.17 Put	Bond Future	5.7900	0.0058	5.7200	0.0057	1.209	0.0000	0.0000
2025/12/10	R035	05/02/2026	10.17 Call	Bond Future	9747.8300	9.7478	9662.6800	9.6627	0.874	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.25 Call	Bond Future	4573.8100	4.5738	4491.2700	4.4913	1.805	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.25 Put	Bond Future	111.7900	0.1118	114.3300	0.1143	2.272	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.85 Put	Bond Future	387.9300	0.3879	400.2900	0.4003	3.186	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.85 Call	Bond Future	2430.5800	2.4306	2357.8600	2.3579	2.992	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.64 Call	Bond Future	6778.6700	6.7787	6693.8900	6.6939	1.251	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.64 Put	Bond Future	31.0900	0.0311	31.3900	0.0314	0.965	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.14 Call	Bond Future	3961.9800	3.9620	3880.9700	3.8810	2.045	0.0000	0.0000
2025/12/10	R035	05/02/2026	9.14 Put	Bond Future	157.5800	0.1576	161.6500	0.1617	2.583	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.64 Put	Bond Future	725.5000	0.7255	749.9200	0.7499	3.366	0.0000	0.0000
2025/12/10	R035	05/02/2026	8.64 Call	Bond Future	1466.5700	1.4666	1405.9100	1.4059	4.136	0.0000	0.0000
2025/12/10	R035	07/05/2026	8.29 Put	Bond Future	2442.1400	2.4421	2497.8900	2.4979	2.283	0.0000	0.0000
2025/12/10	R035	07/05/2026	8.29 Call	Bond Future	680.7300	0.6807	650.1100	0.6501	4.498	0.0000	0.0000
2025/12/10	R035	07/05/2026	8.79 Put	Bond Future	1036.8500	1.0369	1063.4500	1.0635	2.565	0.0000	0.0000
2025/12/10	R035	07/05/2026	8.79 Call	Bond Future	2367.6400	2.3676	2307.8700	2.3079	2.524	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.20 Call	Bond Future	4287.8700	4.2879	4214.2800	4.2143	1.716	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.20 Put	Bond Future	510.5300	0.5105	523.3100	0.5233	2.503	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.66 Call	Bond Future	11921.1600	11.9212	11835.4300	11.8354	0.719	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.66 Put	Bond Future	39.9400	0.0399	40.5800	0.0406	1.602	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	
2025/12/10	R035	07/05/2026	10.16 Call	Bond Future	9311.2600	9.3113	9226.8800	9.2269	0.906	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.16 Put	Bond Future	102.6100	0.1026	104.6000	0.1046	1.939	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.66 Put	Bond Future	234.1600	0.2342	239.4900	0.2395	2.276	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.66 Call	Bond Future	6664.6700	6.6647	6583.6300	6.5836	1.216	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.71 Call	Bond Future	12177.7200	12.1777	12091.9100	12.0919	0.705	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.71 Put	Bond Future	34.8700	0.0349	35.4300	0.0354	1.606	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.21 Call	Bond Future	9575.4300	9.5754	9490.8700	9.4909	0.883	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.21 Put	Bond Future	94.8500	0.0949	96.6600	0.0967	1.908	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.71 Put	Bond Future	214.9900	0.2150	219.8300	0.2198	2.251	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.71 Call	Bond Future	6928.2000	6.9282	6846.6700	6.8467	1.177	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.64 Call	Bond Future	11818.4300	11.8184	11732.7400	11.7327	0.725	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.64 Put	Bond Future	42.1400	0.0421	42.8200	0.0428	1.614	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.14 Call	Bond Future	9205.5200	9.2055	9121.2200	9.1212	0.916	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.14 Put	Bond Future	105.9400	0.1059	108.0100	0.1080	1.954	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.64 Put	Bond Future	242.2400	0.2422	247.7900	0.2478	2.291	0.0000	0.0000
2025/12/10	R035	07/05/2026	9.64 Call	Bond Future	6559.3600	6.5594	6478.5400	6.4785	1.232	0.0000	0.0000
2025/12/10	R035	07/05/2026		Bond Future	8.5724	103.5820	8.5864	103.4956	0.163	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.86 Call	Bond Future	12944.6800	12.9447	12858.6600	12.8587	0.665	0.0000	0.0000
2025/12/10	R035	07/05/2026	10.86 Put	Bond Future	22.9700	0.0230	23.3200	0.0233	1.524	0.0000	0.0000
2025/12/10	R035	06/08/2026	10.22 Call	Bond Future	9300.5900	9.3006	9218.1800	9.2182	0.886	0.0000	0.0000
2025/12/10	R035	06/08/2026	10.22 Put	Bond Future	270.2100	0.2702	275.2800	0.2753	1.876	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.72 Call	Bond Future	6809.5300	6.8095	6731.9300	6.7319	1.140	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.72 Put	Bond Future	496.0400	0.4960	505.9200	0.5059	1.992	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.22 Put	Bond Future	924.9000	0.9249	943.9000	0.9439	2.054	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.22 Call	Bond Future	4416.1900	4.4162	4347.7100	4.3477	1.551	0.0000	0.0000
2025/12/10	R035	06/08/2026	10.13 Call	Bond Future	8849.4700	8.8495	8767.7100	8.7677	0.924	0.0000	0.0000
2025/12/10	R035	06/08/2026	10.13 Put	Bond Future	300.5600	0.3006	306.2800	0.3063	1.903	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.63 Call	Bond Future	6368.9400	6.3689	6292.6000	6.2926	1.199	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.63 Put	Bond Future	555.5400	0.5555	566.6800	0.5667	2.005	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.13 Put	Bond Future	1035.7800	1.0358	1057.0800	1.0571	2.056	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.13 Call	Bond Future	4007.5500	4.0076	3941.3700	3.9414	1.651	0.0000	0.0000
2025/12/10	R035	06/08/2026		Bond Future	8.6268	105.4505	8.6413	105.3630	0.169	0.0000	0.0000
2025/12/10	R035	06/08/2026	11.06 Call	Bond Future	13434.5400	13.4345	13348.2700	13.3483	0.642	0.0000	0.0000
2025/12/10	R035	06/08/2026	11.06 Put	Bond Future	64.8000	0.0648	66.0100	0.0660	1.867	0.0000	0.0000
2025/12/10	R035	06/08/2026	8.29 Put	Bond Future	3008.7100	3.0087	3064.1100	3.0641	1.841	0.0000	0.0000
2025/12/10	R035	06/08/2026	8.29 Call	Bond Future	954.7400	0.9547	922.6600	0.9227	3.360	0.0000	0.0000
2025/12/10	R035	06/08/2026	8.79 Put	Bond Future	1591.6300	1.5916	1624.0200	1.6240	2.035	0.0000	0.0000
2025/12/10	R035	06/08/2026	8.79 Call	Bond Future	2568.1200	2.5681	2513.0300	2.5130	2.145	0.0000	0.0000
2025/12/10	R035	06/08/2026	9.39 Call	Bond Future	5212.2200	5.2122	5140.0100	5.1400	1.385	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
2025/12/10	R035	06/08/2026	9.39 Put	Bond Future	749.2800	0.7493	764.5500	0.7646	2.038	0.0000
2025/12/10	R035	06/08/2026	9.71 Call	Bond Future	6760.3400	6.7603	6682.8700	6.6829	1.146	0.0000
2025/12/10	R035	06/08/2026	9.71 Put	Bond Future	502.2500	0.5023	512.2600	0.5123	1.993	0.0000
2025/12/10	R035	06/08/2026	9.21 Call	Bond Future	4370.2500	4.3703	4302.0100	4.3020	1.561	0.0000
2025/12/10	R035	06/08/2026	9.21 Put	Bond Future	936.5000	0.9365	955.7400	0.9557	2.054	0.0000
2025/12/10	R035	06/08/2026	8.71 Put	Bond Future	1762.7900	1.7628	1798.3800	1.7984	2.019	0.0000
2025/12/10	R035	06/08/2026	8.71 Call	Bond Future	2262.1900	2.2622	2210.3000	2.2103	2.294	0.0000
2025/12/10	R035	05/11/2026	9.80 Call	Bond Future	6968.6900	6.9687	6893.3600	6.8934	1.081	0.0000
2025/12/10	R035	05/11/2026	9.80 Put	Bond Future	718.2100	0.7182	731.1400	0.7311	1.800	0.0000
2025/12/10	R035	05/11/2026	9.30 Call	Bond Future	4711.5700	4.7116	4645.2100	4.6452	1.408	0.0000
2025/12/10	R035	05/11/2026	9.30 Put	Bond Future	1214.8300	1.2148	1236.7300	1.2367	1.803	0.0000
2025/12/10	R035	05/11/2026	8.80 Put	Bond Future	2061.0900	2.0611	2097.1200	2.0971	1.748	0.0000
2025/12/10	R035	05/11/2026	8.80 Call	Bond Future	2699.5100	2.6995	2647.2800	2.6473	1.935	0.0000
2025/12/10	R035	05/11/2026		Bond Future	8.6908	102.7918	8.7059	102.7035	0.173	0.0000
2025/12/10	R035	05/11/2026	10.03 Call	Bond Future	8048.8500	8.0489	7970.6800	7.9707	0.971	0.0000
2025/12/10	R035	05/11/2026	10.03 Put	Bond Future	565.5800	0.5656	575.6700	0.5757	1.784	0.0000
2025/12/10	R035	04/02/2027		Bond Future	8.7701	104.5598	8.7856	104.4710	0.177	0.0000
2025/12/10	R035	04/02/2027	9.02 Call	Bond Future	3497.2300	3.4972	3441.4500	3.4415	1.595	0.0000
2025/12/10	R035	04/02/2027	9.02 Put	Bond Future	2082.2800	2.0823	2115.3400	2.1153	1.588	0.0000
2025/12/10	R038	05/02/2026		Bond Future	9.0177	117.4837	9.0309	117.3788	0.146	0.0000
2025/12/10	R038	05/02/2026	11.44 Call	Bond Future	17198.5300	17.1985	17093.6200	17.0936	0.610	0.0000
2025/12/10	R038	05/02/2026	11.44 Put	Bond Future	0.1300	0.0001	0.1200	0.0001	7.692	0.0000
2025/12/10	R038	07/05/2026		Bond Future	9.0817	114.1020	9.0953	113.9954	0.150	0.0000
2025/12/10	R038	07/05/2026	11.40 Call	Bond Future	16285.0400	16.2850	16178.9100	16.1789	0.652	0.0000
2025/12/10	R038	07/05/2026	11.40 Put	Bond Future	32.3100	0.0323	32.7500	0.0328	1.362	0.0000
2025/12/10	R038	06/08/2026		Bond Future	9.1490	116.1599	9.1631	116.0520	0.154	0.0000
2025/12/10	R038	06/08/2026	11.77 Call	Bond Future	17879.9200	17.8799	17773.2500	17.7733	0.597	0.0000
2025/12/10	R038	06/08/2026	11.77 Put	Bond Future	76.9400	0.0769	78.1900	0.0782	1.625	0.0000
2025/12/10	R038	05/11/2026		Bond Future	9.2222	112.7062	9.2367	112.5971	0.158	0.0000
2025/12/10	R038	05/11/2026	10.72 Call	Bond Future	11105.0800	11.1051	11006.3400	11.0063	0.889	0.0000
2025/12/10	R038	05/11/2026	10.72 Put	Bond Future	604.8400	0.6048	615.1400	0.6151	1.703	0.0000
2025/12/10	R038	04/02/2027		Bond Future	9.3079	114.6432	9.3228	114.5334	0.161	0.0000
2025/12/10	R038	04/02/2027	9.60 Call	Bond Future	4827.3600	4.8274	4756.7300	4.7567	1.463	0.0000
2025/12/10	R038	04/02/2027	9.60 Put	Bond Future	2709.5300	2.7095	2748.7400	2.7487	1.447	0.0000
2025/12/10	R053	05/02/2026		Bond Future	9.3012	127.0851	9.3147	126.9275	0.144	0.0000
2025/12/10	R053	05/02/2026	11.49 Call	Bond Future	21752.9100	21.7529	21595.2300	21.5952	0.725	0.0000
2025/12/10	R053	05/02/2026	11.49 Put	Bond Future	1.5500	0.0016	1.5000	0.0015	3.226	0.0000
2025/12/10	R053	07/05/2026		Bond Future	9.3550	123.4982	9.3689	123.3379	0.148	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	
2025/12/10	R053	07/05/2026	11.69 Call	Bond Future	22783.3900	22.7834	22624.0200	22.6240	0.700	0.0000	0.0000
2025/12/10	R053	07/05/2026	11.69 Put	Bond Future	60.4000	0.0604	61.2600	0.0613	1.424	0.0000	0.0000
2025/12/10	R053	06/08/2026		Bond Future	9.4109	125.7255	9.4251	125.5630	0.151	0.0000	0.0000
2025/12/10	R053	06/08/2026	12.28 Call	Bond Future	26705.4800	26.7055	26544.4000	26.5444	0.603	0.0000	0.0000
2025/12/10	R053	06/08/2026	12.28 Put	Bond Future	91.2300	0.0912	92.7300	0.0927	1.644	0.0000	0.0000
2025/12/10	R053	05/11/2026		Bond Future	9.4701	122.0608	9.4846	121.8962	0.153	0.0000	0.0000
2025/12/10	R053	05/11/2026	11.21 Call	Bond Future	18249.5900	18.2496	18099.1600	18.0992	0.824	0.0000	0.0000
2025/12/10	R053	05/11/2026	11.21 Put	Bond Future	964.5300	0.9645	978.6500	0.9787	1.464	0.0000	0.0000
2025/12/10	R053	04/02/2027		Bond Future	9.5375	124.1587	9.5524	123.9925	0.156	0.0000	0.0000
2025/12/10	R053	04/02/2027	9.99 Call	Bond Future	8555.4800	8.5555	8440.6100	8.4406	1.343	0.0000	0.0000
2025/12/10	R053	04/02/2027	9.99 Put	Bond Future	3669.9900	3.6700	3721.3600	3.7214	1.400	0.0000	0.0000
2025/12/10	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/10	R186	05/02/2026	8.43 Call	Bond Future	62.8200	0.0628	62.2700	0.0623	0.876	0.0000	0.0000
2025/12/10	R186	05/02/2026	8.43 Put	Bond Future	62.8200	0.0628	62.2700	0.0623	0.876	0.0000	0.0000
2025/12/10	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/10	R186	07/05/2026	8.69 Call	Bond Future	100.7600	0.1008	100.4200	0.1004	0.337	0.0000	0.0000
2025/12/10	R186	07/05/2026	8.69 Put	Bond Future	100.7600	0.1008	100.4200	0.1004	0.337	0.0000	0.0000
2025/12/10	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/10	R186	06/08/2026	8.57 Call	Bond Future	87.2100	0.0872	87.0200	0.0870	0.218	0.0000	0.0000
2025/12/10	R186	06/08/2026	8.57 Put	Bond Future	87.2100	0.0872	87.0200	0.0870	0.218	0.0000	0.0000
2025/12/10	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/10	R186	05/11/2026	8.12 Call	Bond Future	50.7200	0.0507	50.6400	0.0506	0.158	0.0000	0.0000
2025/12/10	R186	05/11/2026	8.12 Put	Bond Future	50.7200	0.0507	50.6400	0.0506	0.158	0.0000	0.0000
2025/12/10	R202	05/02/2026		Bond Future	296.0104	296.0104	294.1696	294.1696	0.622	0.0000	0.0000
2025/12/10	R202	05/02/2026	277.82 Call	Bond Future	18190.3900	18.1904	16349.5600	16.3496	10.120	0.0000	0.0000
2025/12/10	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R202	07/05/2026		Bond Future	301.3783	301.3783	299.5046	299.5046	0.622	0.0000	0.0000
2025/12/10	R202	07/05/2026	277.55 Call	Bond Future	23828.3400	23.8283	21954.6300	21.9546	7.863	0.0000	0.0000
2025/12/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R202	06/08/2026		Bond Future	301.4702	301.4702	299.5646	299.5646	0.632	0.0000	0.0000
2025/12/10	R202	06/08/2026	278.86 Call	Bond Future	22610.2400	22.6102	20704.6200	20.7046	8.428	0.0000	0.0000
2025/12/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R202	05/11/2026		Bond Future	306.8034	306.8034	304.8659	304.8659	0.631	0.0000	0.0000
2025/12/10	R202	05/11/2026	280.46 Call	Bond Future	26343.3500	26.3434	24405.9000	24.4059	7.355	0.0000	0.0000
2025/12/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R202	04/02/2027		Bond Future	306.6578	306.6578	304.6913	304.6913	0.641	0.0000	0.0000
2025/12/10	R202	04/02/2027	294.73 Call	Bond Future	11927.7900	11.9278	9961.2700	9.9613	16.487	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
2025/12/10	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R209	05/02/2026		Bond Future	8.7358	85.7781	8.7390	85.7587	0.038	0.0000
2025/12/10	R209	05/02/2026	10.93 Call	Bond Future	11766.6200	11.7666	11747.2000	11.7472	0.165	0.0000
2025/12/10	R209	05/02/2026	10.93 Put	Bond Future	0.4100	0.0004	0.3700	0.0004	9.756	0.0000
2025/12/10	R209	07/05/2026		Bond Future	8.7889	84.1618	8.7922	84.1422	0.038	0.0000
2025/12/10	R209	07/05/2026	11.07 Call	Bond Future	12017.0600	12.0171	11997.1200	11.9971	0.166	0.0000
2025/12/10	R209	07/05/2026	11.07 Put	Bond Future	25.1100	0.0251	24.7300	0.0247	1.513	0.0000
2025/12/10	R209	06/08/2026		Bond Future	8.8452	85.6799	8.8486	85.6604	0.039	0.0000
2025/12/10	R209	06/08/2026	11.39 Call	Bond Future	13071.7700	13.0718	13051.9000	13.0519	0.152	0.0000
2025/12/10	R209	06/08/2026	11.39 Put	Bond Future	58.3800	0.0584	58.0400	0.0580	0.582	0.0000
2025/12/10	R209	05/11/2026		Bond Future	8.9070	84.0256	8.9105	84.0064	0.039	0.0000
2025/12/10	R209	05/11/2026	10.32 Call	Bond Future	7980.2700	7.9803	7961.1800	7.9612	0.239	0.0000
2025/12/10	R209	05/11/2026	10.32 Put	Bond Future	541.7200	0.5417	541.9000	0.5419	0.033	0.0000
2025/12/10	R209	04/02/2027		Bond Future	8.9809	85.4708	8.9843	85.4520	0.038	0.0000
2025/12/10	R209	04/02/2027	9.28 Call	Bond Future	3569.4300	3.5694	3554.8700	3.5549	0.408	0.0000
2025/12/10	R209	04/02/2027	9.28 Put	Bond Future	1953.6300	1.9536	1957.8800	1.9579	0.218	0.0000
2025/12/10	R210	05/02/2026		Bond Future	258.7162	258.7162	258.4771	258.4771	0.092	0.0000
2025/12/10	R210	05/02/2026	253.10 Call	Bond Future	5616.2300	5.6162	5377.0500	5.3771	4.259	0.0000
2025/12/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R210	07/05/2026		Bond Future	259.9309	259.9309	259.6881	259.6881	0.093	0.0000
2025/12/10	R210	07/05/2026	255.40 Call	Bond Future	4530.8800	4.5309	4288.0800	4.2881	5.359	0.0000
2025/12/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R210	06/08/2026		Bond Future	264.6822	264.6822	264.4363	264.4363	0.093	0.0000
2025/12/10	R210	06/08/2026	259.84 Call	Bond Future	4842.1600	4.8422	4596.2800	4.5963	5.078	0.0000
2025/12/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R210	05/11/2026		Bond Future	265.8344	265.8344	265.5869	265.5869	0.093	0.0000
2025/12/10	R210	05/11/2026	253.33 Call	Bond Future	12504.4200	12.5044	12256.9000	12.2569	1.979	0.0000
2025/12/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R210	04/02/2027		Bond Future	270.4725	270.4725	270.2231	270.2231	0.092	0.0000
2025/12/10	R210	04/02/2027	266.03 Call	Bond Future	4442.5000	4.4425	4193.0500	4.1931	5.615	0.0000
2025/12/10	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/10	R213	05/02/2026		Bond Future	7.9055	99.4351	7.9247	99.3584	0.242	0.0000
2025/12/10	R213	05/02/2026	9.89 Call	Bond Future	7565.6000	7.5656	7488.8900	7.4889	1.014	0.0000
2025/12/10	R213	05/02/2026	9.89 Put	Bond Future	0.7000	0.0007	0.7000	0.0007	0.000	0.0000
2025/12/10	R213	07/05/2026		Bond Future	7.9441	97.6637	7.9644	97.5858	0.255	0.0000
2025/12/10	R213	07/05/2026	9.80 Call	Bond Future	6859.3100	6.8593	6782.8000	6.7828	1.115	0.0000
2025/12/10	R213	07/05/2026	9.80 Put	Bond Future	40.3700	0.0404	41.7600	0.0418	3.443	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	
2025/12/10	R213	06/08/2026		Bond Future	7.9873	99.4255	8.0088	99.3467	0.269	0.0000	0.0000
2025/12/10	R213	06/08/2026	9.69 Call	Bond Future	6149.1200	6.1491	6074.8000	6.0748	1.209	0.0000	0.0000
2025/12/10	R213	06/08/2026	9.69 Put	Bond Future	139.7400	0.1397	144.2500	0.1443	3.227	0.0000	0.0000
2025/12/10	R213	05/11/2026		Bond Future	8.0464	97.6125	8.0692	97.5330	0.283	0.0000	0.0000
2025/12/10	R213	05/11/2026	8.75 Call	Bond Future	3080.0200	3.0800	3019.7200	3.0197	1.958	0.0000	0.0000
2025/12/10	R213	05/11/2026	8.75 Put	Bond Future	656.8700	0.6569	676.1000	0.6761	2.928	0.0000	0.0000
2025/12/10	R213	04/02/2027		Bond Future	8.1293	99.2922	8.1535	99.2122	0.297	0.0000	0.0000
2025/12/10	R213	04/02/2027	8.14 Call	Bond Future	1530.2900	1.5303	1487.9100	1.4879	2.769	0.0000	0.0000
2025/12/10	R213	04/02/2027	8.14 Put	Bond Future	1494.9200	1.4949	1532.5700	1.5326	2.519	0.0000	0.0000
2025/12/10	R214	05/02/2026		Bond Future	9.3369	80.2314	9.3449	80.1777	0.086	0.0000	0.0000
2025/12/10	R214	05/02/2026	11.26 Call	Bond Future	11459.0300	11.4590	11405.1300	11.4051	0.470	0.0000	0.0000
2025/12/10	R214	05/02/2026	11.26 Put	Bond Future	2.7200	0.0027	2.5900	0.0026	4.779	0.0000	0.0000
2025/12/10	R214	07/05/2026		Bond Future	9.3957	78.3701	9.4040	78.3155	0.088	0.0000	0.0000
2025/12/10	R214	07/05/2026	11.53 Call	Bond Future	12477.3300	12.4773	12422.7100	12.4227	0.438	0.0000	0.0000
2025/12/10	R214	07/05/2026	11.53 Put	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0.0000	0.0000
2025/12/10	R214	06/08/2026		Bond Future	9.4579	79.7838	9.4663	79.7286	0.090	0.0000	0.0000
2025/12/10	R214	06/08/2026	11.97 Call	Bond Future	14246.4400	14.2464	14191.6400	14.1916	0.385	0.0000	0.0000
2025/12/10	R214	06/08/2026	11.97 Put	Bond Future	88.4700	0.0885	88.8800	0.0889	0.463	0.0000	0.0000
2025/12/10	R214	05/11/2026		Bond Future	9.5263	77.8812	9.5350	77.8255	0.091	0.0000	0.0000
2025/12/10	R214	05/11/2026	10.97 Call	Bond Future	9239.5300	9.2395	9188.8400	9.1888	0.549	0.0000	0.0000
2025/12/10	R214	05/11/2026	10.97 Put	Bond Future	709.4500	0.7095	714.4400	0.7144	0.703	0.0000	0.0000
2025/12/10	R214	04/02/2027		Bond Future	9.6056	79.2209	9.6145	79.1650	0.092	0.0000	0.0000
2025/12/10	R214	04/02/2027	9.90 Call	Bond Future	4277.9700	4.2780	4240.2400	4.2402	0.882	0.0000	0.0000
2025/12/10	R214	04/02/2027	9.90 Put	Bond Future	2448.5800	2.4486	2466.7500	2.4668	0.742	0.0000	0.0000
2025/12/10	R248	05/02/2026	8.90 Put	Bond Future	5188.7800	5.1888	5297.1800	5.2972	2.089	0.0000	0.0000
2025/12/10	R248	05/02/2026	8.90 Call	Bond Future	44.7200	0.0447	38.4500	0.0385	14.021	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.40 Put	Bond Future	1665.2400	1.6652	1718.8300	1.7188	3.218	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.40 Call	Bond Future	1085.9200	1.0859	1024.8400	1.0248	5.625	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.90 Call	Bond Future	4044.0400	4.0440	3940.5300	3.9405	2.560	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.90 Put	Bond Future	388.8800	0.3889	400.0400	0.4000	2.870	0.0000	0.0000
2025/12/10	R248	05/02/2026		Bond Future	9.4662	97.3490	9.4794	97.2343	0.139	0.0000	0.0000
2025/12/10	R248	05/02/2026	11.46 Call	Bond Future	15044.5700	15.0446	14929.8200	14.9298	0.763	0.0000	0.0000
2025/12/10	R248	05/02/2026	11.46 Put	Bond Future	3.1200	0.0031	3.0400	0.0030	2.564	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.50 Put	Bond Future	1262.0100	1.2620	1303.3300	1.3033	3.274	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.50 Call	Bond Future	1555.0600	1.5551	1481.7100	1.4817	4.717	0.0000	0.0000
2025/12/10	R248	05/02/2026	10.00 Put	Bond Future	287.7400	0.2877	295.3600	0.2954	2.648	0.0000	0.0000
2025/12/10	R248	05/02/2026	10.00 Call	Bond Future	4752.7200	4.7527	4645.6700	4.6457	2.252	0.0000	0.0000
2025/12/10	R248	05/02/2026	10.48 Call	Bond Future	8259.0300	8.2590	8145.1900	8.1452	1.378	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
2025/12/10	R248	05/02/2026	10.48 Put	Bond Future	68.1600	0.0682	68.9900	0.0690	1.218	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.65 Put	Bond Future	819.5100	0.8195	845.9600	0.8460	3.228	0.0000	0.0000
2025/12/10	R248	05/02/2026	9.65 Call	Bond Future	2396.8700	2.3969	2308.6500	2.3087	3.681	0.0000	0.0000
2025/12/10	R248	07/05/2026		Bond Future	9.5241	94.6527	9.5377	94.5362	0.142	0.0000	0.0000
2025/12/10	R248	07/05/2026	11.72 Call	Bond Future	16237.3100	16.2373	16121.6700	16.1217	0.712	0.0000	0.0000
2025/12/10	R248	07/05/2026	11.72 Put	Bond Future	64.9100	0.0649	65.8000	0.0658	1.371	0.0000	0.0000
2025/12/10	R248	06/08/2026		Bond Future	9.5850	96.3601	9.5990	96.2419	0.145	0.0000	0.0000
2025/12/10	R248	06/08/2026	12.37 Call	Bond Future	19591.8800	19.5919	19474.9700	19.4750	0.597	0.0000	0.0000
2025/12/10	R248	06/08/2026	12.37 Put	Bond Future	81.0300	0.0810	82.2800	0.0823	1.543	0.0000	0.0000
2025/12/10	R248	05/11/2026		Bond Future	9.6514	93.6059	9.6657	93.4863	0.148	0.0000	0.0000
2025/12/10	R248	05/11/2026	11.31 Call	Bond Future	13137.4100	13.1374	13028.7200	13.0287	0.827	0.0000	0.0000
2025/12/10	R248	05/11/2026	11.31 Put	Bond Future	756.3000	0.7563	767.2000	0.7672	1.441	0.0000	0.0000
2025/12/10	R248	04/02/2027		Bond Future	9.7277	95.2157	9.7424	95.0949	0.150	0.0000	0.0000
2025/12/10	R248	04/02/2027	10.11 Call	Bond Future	5958.2500	5.9583	5876.9500	5.8770	1.364	0.0000	0.0000
2025/12/10	R248	04/02/2027	10.11 Put	Bond Future	2882.8100	2.8828	2922.2800	2.9223	1.369	0.0000	0.0000
2025/12/10	R2R9	05/02/2026		Bond Future	9.1890	108.7577	9.2021	108.6554	0.142	0.0000	0.0000
2025/12/10	R2R9	05/02/2026	102.99 Call	Bond Future	95767.1500	95.7672	95664.9100	95.6649	0.107	0.0000	0.0000
2025/12/10	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R2R9	07/05/2026		Bond Future	9.2550	105.7250	9.2685	105.6211	0.146	0.0000	0.0000
2025/12/10	R2R9	07/05/2026	99.91 Call	Bond Future	94875.2900	94.8753	94771.4400	94.7714	0.109	0.0000	0.0000
2025/12/10	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R2R9	06/08/2026		Bond Future	9.3243	107.6319	9.3383	107.5267	0.150	0.0000	0.0000
2025/12/10	R2R9	06/08/2026	101.74 Call	Bond Future	94512.3800	94.5124	94407.1500	94.4072	0.111	0.0000	0.0000
2025/12/10	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R2R9	05/11/2026		Bond Future	9.3990	104.5334	9.4134	104.4270	0.153	0.0000	0.0000
2025/12/10	R2R9	05/11/2026	98.56 Call	Bond Future	93563.2900	93.5633	93456.9600	93.4570	0.114	0.0000	0.0000
2025/12/10	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R2R9	04/02/2027		Bond Future	9.4856	106.3301	9.5004	106.2229	0.156	0.0000	0.0000
2025/12/10	R2R9	04/02/2027	9.89 Call	Bond Future	4942.1200	4.9421	4868.9300	4.8689	1.481	0.0000	0.0000
2025/12/10	R2R9	04/02/2027	9.89 Put	Bond Future	2064.5900	2.0646	2098.6100	2.0986	1.648	0.0000	0.0000
2025/12/10	R4R2	05/02/2026		Bond Future	9.3945	109.6846	9.4075	109.5726	0.139	0.0000	0.0000
2025/12/10	R4R2	05/02/2026	103.43 Call	Bond Future	96409.3700	96.4094	96297.3000	96.2973	0.116	0.0000	0.0000
2025/12/10	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R4R2	07/05/2026		Bond Future	9.4611	106.5425	9.4746	106.4287	0.142	0.0000	0.0000
2025/12/10	R4R2	07/05/2026	100.23 Call	Bond Future	95453.4100	95.4534	95339.5800	95.3396	0.119	0.0000	0.0000
2025/12/10	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R4R2	06/08/2026		Bond Future	9.5308	108.4642	9.5447	108.3488	0.145	0.0000	0.0000
2025/12/10	R4R2	06/08/2026	102.06 Call	Bond Future	95046.8800	95.0469	94931.4900	94.9315	0.121	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
2025/12/10	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R4R2	05/11/2026		Bond Future	9.6052	105.2542	9.6194	105.1374	0.148	0.0000	0.0000
2025/12/10	R4R2	05/11/2026	98.76 Call	Bond Future	94031.5700	94.0316	93914.8400	93.9148	0.124	0.0000	0.0000
2025/12/10	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	R4R2	04/02/2027		Bond Future	9.6903	107.0631	9.7049	106.9454	0.151	0.0000	0.0000
2025/12/10	R4R2	04/02/2027	10.13 Call	Bond Future	5629.8200	5.6298	5548.0000	5.5480	1.453	0.0000	0.0000
2025/12/10	R4R2	04/02/2027	10.13 Put	Bond Future	2175.1300	2.1751	2210.9900	2.2110	1.649	0.0000	0.0000
2025/12/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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