



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2025/12/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/12/12	2029	05/02/2026		Bond Future	145.0093	145.0093	144.9598	0.034	0.0000	0.0000
2025/12/12	2029	05/02/2026	140.11 Call	Bond Future	4899.3000	4.8993	4849.8000	1.010	0.0000	0.0000
2025/12/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2029	07/05/2026		Bond Future	146.1797	146.1797	146.1260	0.037	0.0000	0.0000
2025/12/12	2029	07/05/2026	141.82 Call	Bond Future	4359.7300	4.3597	4306.0000	1.232	0.0000	0.0000
2025/12/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/12	2029	06/08/2026			Bond Future	148.8531	148.8531	148.8003	148.8003	0.036	0.0000	0.0000
2025/12/12	2029	06/08/2026	144.10 Call		Bond Future	4753.1300	4.7531	4700.2800	4.7003	1.112	0.0000	0.0000
2025/12/12	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2029	05/11/2026			Bond Future	150.0066	150.0066	149.9448	149.9448	0.041	0.0000	0.0000
2025/12/12	2029	05/11/2026	147.56 Call		Bond Future	2446.5600	2.4466	2384.8000	2.3848	2.524	0.0000	0.0000
2025/12/12	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2029	04/02/2027			Bond Future	152.6266	152.6266	152.5599	152.5599	0.044	0.0000	0.0000
2025/12/12	2029	04/02/2027	149.72 Call		Bond Future	2906.5900	2.9066	2839.8900	2.8399	2.295	0.0000	0.0000
2025/12/12	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2030	05/02/2026			Bond Future	7.6540	101.3832	7.6122	101.5252	0.546	0.0000	0.0000
2025/12/12	2030	05/02/2026	9.49 Call		Bond Future	6004.8300	6.0048	6146.5700	6.1466	2.360	0.0000	0.0000
2025/12/12	2030	05/02/2026	9.49 Put		Bond Future	0.5200	0.0005	0.2600	0.0003	50.000	0.0000	0.0000
2025/12/12	2030	07/05/2026			Bond Future	7.6910	103.1971	7.6467	103.3393	0.576	0.0000	0.0000
2025/12/12	2030	07/05/2026	9.39 Call		Bond Future	5307.9200	5.3079	5439.8400	5.4398	2.485	0.0000	0.0000
2025/12/12	2030	07/05/2026	9.39 Put		Bond Future	38.2800	0.0383	28.0000	0.0280	26.855	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.21 Put		Bond Future	1701.1100	1.7011	1567.2000	1.5672	7.872	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.21 Call		Bond Future	145.0600	0.1451	153.3500	0.1534	5.715	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.71 Put		Bond Future	742.2600	0.7423	619.3300	0.6193	16.562	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.71 Call		Bond Future	803.1900	0.8032	822.4600	0.8225	2.399	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.92 Call		Bond Future	1245.0300	1.2450	1287.2500	1.2873	3.391	0.0000	0.0000
2025/12/12	2030	07/05/2026	7.92 Put		Bond Future	514.3000	0.5143	414.3200	0.4143	19.440	0.0000	0.0000
2025/12/12	2030	06/08/2026	7.21 Put		Bond Future	1845.4800	1.8455	1704.6500	1.7047	7.631	0.0000	0.0000
2025/12/12	2030	06/08/2026	7.21 Call		Bond Future	253.1000	0.2531	258.3600	0.2584	2.078	0.0000	0.0000
2025/12/12	2030	06/08/2026	7.71 Put		Bond Future	995.7600	0.9958	869.0500	0.8691	12.725	0.0000	0.0000
2025/12/12	2030	06/08/2026	7.71 Call		Bond Future	921.8600	0.9219	941.2400	0.9412	2.102	0.0000	0.0000
2025/12/12	2030	06/08/2026	8.06 Call		Bond Future	1615.8700	1.6159	1664.2800	1.6643	2.996	0.0000	0.0000
2025/12/12	2030	06/08/2026	8.06 Put		Bond Future	643.3100	0.6433	545.6300	0.5456	15.184	0.0000	0.0000
2025/12/12	2030	06/08/2026			Bond Future	7.7346	101.0502	7.6860	101.1963	0.628	0.0000	0.0000
2025/12/12	2030	06/08/2026	9.22 Call		Bond Future	4494.6100	4.4946	4616.0200	4.6160	2.701	0.0000	0.0000
2025/12/12	2030	06/08/2026	9.22 Put		Bond Future	148.0800	0.1481	123.4000	0.1234	16.667	0.0000	0.0000
2025/12/12	2030	05/11/2026			Bond Future	7.7802	102.8146	7.7294	102.9577	0.653	0.0000	0.0000
2025/12/12	2030	05/11/2026	8.39 Call		Bond Future	2293.7900	2.2938	2359.0800	2.3591	2.846	0.0000	0.0000
2025/12/12	2030	05/11/2026	8.39 Put		Bond Future	594.5700	0.5946	516.7400	0.5167	13.090	0.0000	0.0000
2025/12/12	2030	04/02/2027			Bond Future	7.8530	100.5786	7.7984	100.7215	0.696	0.0000	0.0000
2025/12/12	2030	04/02/2027	7.82 Call		Bond Future	1149.1900	1.1492	1169.0200	1.1690	1.726	0.0000	0.0000
2025/12/12	2030	04/02/2027	7.82 Put		Bond Future	1235.5700	1.2356	1112.4700	1.1125	9.963	0.0000	0.0000
2025/12/12	2031	05/02/2026			Bond Future	112.6835	112.6835	112.7318	112.7318	0.043	0.0000	0.0000
2025/12/12	2031	05/02/2026	111.76 Call		Bond Future	982.0400	0.9820	1025.2200	1.0252	4.397	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
2025/12/12	2031	05/02/2026	111.76	Put	Bond Future		58.5800	0.0586	53.4300	0.0534	8.791	0.0000	0.0000
2025/12/12	2031	07/05/2026			Bond Future		114.7272	114.7272	114.7737	114.7737	0.041	0.0000	0.0000
2025/12/12	2031	07/05/2026	113.84	Call	Bond Future		1082.5200	1.0825	1123.1500	1.1232	3.753	0.0000	0.0000
2025/12/12	2031	07/05/2026	113.84	Put	Bond Future		195.3600	0.1954	189.4300	0.1894	3.035	0.0000	0.0000
2025/12/12	2031	06/08/2026			Bond Future		114.4023	114.4023	114.4511	114.4511	0.043	0.0000	0.0000
2025/12/12	2031	06/08/2026	113.81	Call	Bond Future		992.6300	0.9926	1033.2700	1.0333	4.094	0.0000	0.0000
2025/12/12	2031	06/08/2026	113.81	Put	Bond Future		400.3700	0.4004	392.1800	0.3922	2.046	0.0000	0.0000
2025/12/12	2031	05/11/2026			Bond Future		116.4266	116.4266	116.4702	116.4702	0.037	0.0000	0.0000
2025/12/12	2031	05/11/2026	111.49	Call	Bond Future		4938.2500	4.9383	4981.9300	4.9819	0.885	0.0000	0.0000
2025/12/12	2031	05/11/2026	111.49	Put	Bond Future		1.6200	0.0016	1.7700	0.0018	9.259	0.0000	0.0000
2025/12/12	2031	04/02/2027			Bond Future		116.0017	116.0017	116.0429	116.0429	0.036	0.0000	0.0000
2025/12/12	2031	04/02/2027	116.18	Call	Bond Future		718.8100	0.7188	747.2200	0.7472	3.952	0.0000	0.0000
2025/12/12	2031	04/02/2027	116.18	Put	Bond Future		897.1000	0.8971	884.3100	0.8843	1.426	0.0000	0.0000
2025/12/12	2032	05/02/2026			Bond Future		8.0423	103.9889	8.0008	104.1885	0.517	0.0000	0.0000
2025/12/12	2032	05/02/2026	10.16	Call	Bond Future		9558.7400	9.5587	9758.3200	9.7583	2.088	0.0000	0.0000
2025/12/12	2032	05/02/2026	10.16	Put	Bond Future		0.3100	0.0003	0.2700	0.0003	12.903	0.0000	0.0000
2025/12/12	2032	07/05/2026			Bond Future		8.0856	101.6904	8.0423	101.8913	0.535	0.0000	0.0000
2025/12/12	2032	07/05/2026	10.14	Call	Bond Future		9015.0400	9.0150	9214.3200	9.2143	2.211	0.0000	0.0000
2025/12/12	2032	07/05/2026	10.14	Put	Bond Future		28.1300	0.0281	26.5600	0.0266	5.581	0.0000	0.0000
2025/12/12	2032	06/08/2026			Bond Future		8.1329	103.5255	8.0868	103.7312	0.566	0.0000	0.0000
2025/12/12	2032	06/08/2026	10.12	Call	Bond Future		8510.9200	8.5109	8704.6900	8.7047	2.277	0.0000	0.0000
2025/12/12	2032	06/08/2026	10.12	Put	Bond Future		102.8700	0.1029	90.8600	0.0909	11.675	0.0000	0.0000
2025/12/12	2032	05/11/2026			Bond Future		8.1892	101.1757	8.1418	101.3796	0.579	0.0000	0.0000
2025/12/12	2032	05/11/2026	9.16	Call	Bond Future		4639.7900	4.6398	4771.0900	4.7711	2.830	0.0000	0.0000
2025/12/12	2032	05/11/2026	9.16	Put	Bond Future		574.6400	0.5746	502.0900	0.5021	12.625	0.0000	0.0000
2025/12/12	2032	04/02/2027			Bond Future		8.2641	102.9170	8.2144	103.1218	0.601	0.0000	0.0000
2025/12/12	2032	04/02/2027	8.48	Call	Bond Future		2365.3700	2.3654	2433.1000	2.4331	2.863	0.0000	0.0000
2025/12/12	2032	04/02/2027	8.48	Put	Bond Future		1480.9900	1.4810	1343.9300	1.3439	9.255	0.0000	0.0000
2025/12/12	2033	05/02/2026			Bond Future		142.6894	142.6894	142.6854	142.6854	0.003	0.0000	0.0000
2025/12/12	2033	05/02/2026	132.88	Call	Bond Future		9809.3700	9.8094	9805.3700	9.8054	0.041	0.0000	0.0000
2025/12/12	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2033	07/05/2026			Bond Future		143.7153	143.7153	143.7080	143.7080	0.005	0.0000	0.0000
2025/12/12	2033	07/05/2026	135.16	Call	Bond Future		8555.2500	8.5553	8547.9600	8.5480	0.085	0.0000	0.0000
2025/12/12	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2033	06/08/2026			Bond Future		146.3436	146.3436	146.3380	146.3380	0.004	0.0000	0.0000
2025/12/12	2033	06/08/2026	134.25	Call	Bond Future		12093.5900	12.0936	12088.0300	12.0880	0.046	0.0000	0.0000
2025/12/12	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2033	05/11/2026			Bond Future		147.3493	147.3493	147.3358	147.3358	0.009	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
2025/12/12	2033	05/11/2026	137.26 Call	Bond Future	10089.3200	10.0893	10075.7700	10.0758	0.134	0.0000	0.0000
2025/12/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2033	04/02/2027		Bond Future	149.9231	149.9231	149.9056	149.9056	0.012	0.0000	0.0000
2025/12/12	2033	04/02/2027	142.71 Call	Bond Future	7213.1000	7.2131	7195.5500	7.1956	0.243	0.0000	0.0000
2025/12/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.40 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.40 Call	Bond Future	15342.6900	15.3427	15554.8900	15.5549	1.383	0.0000	0.0000
2025/12/12	2037	05/02/2026	12.73 Call	Bond Future	22091.2000	22.0912	22303.4100	22.3034	0.961	0.0000	0.0000
2025/12/12	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2037	05/02/2026	12.27 Call	Bond Future	19848.0700	19.8481	20060.2800	20.0603	1.069	0.0000	0.0000
2025/12/12	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.90 Put	Bond Future	1.0800	0.0011	0.8900	0.0009	17.593	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.90 Call	Bond Future	12588.5600	12.5886	12800.5800	12.8006	1.684	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.86 Call	Bond Future	17768.9700	17.7690	17981.1800	17.9812	1.194	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.36 Call	Bond Future	15126.8800	15.1269	15339.0800	15.3391	1.403	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.36 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.65 Put	Bond Future	3.2200	0.0032	2.6900	0.0027	16.460	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.65 Call	Bond Future	11165.1400	11.1651	11376.8200	11.3768	1.896	0.0000	0.0000
2025/12/12	2037	05/02/2026		Bond Future	8.8698	97.6693	8.8387	97.8815	0.351	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.20 Call	Bond Future	14255.8300	14.2558	14468.0000	14.4680	1.488	0.0000	0.0000
2025/12/12	2037	05/02/2026	11.20 Put	Bond Future	0.2000	0.0002	0.1600	0.0002	20.000	0.0000	0.0000
2025/12/12	2037	05/02/2026	9.65 Call	Bond Future	5203.1500	5.2032	5403.5700	5.4036	3.852	0.0000	0.0000
2025/12/12	2037	05/02/2026	9.65 Put	Bond Future	83.5100	0.0835	71.7200	0.0717	14.118	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.10 Call	Bond Future	7926.4100	7.9264	8135.7400	8.1357	2.641	0.0000	0.0000
2025/12/12	2037	05/02/2026	10.10 Put	Bond Future	18.5300	0.0185	15.6500	0.0157	15.542	0.0000	0.0000
2025/12/12	2037	07/05/2026	9.00 Put	Bond Future	1543.5600	1.5436	1315.1700	1.3152	14.796	0.0000	0.0000
2025/12/12	2037	07/05/2026	9.00 Call	Bond Future	2005.5400	2.0055	1990.9300	1.9909	0.728	0.0000	0.0000
2025/12/12	2037	07/05/2026	9.49 Put	Bond Future	696.7700	0.6968	551.7700	0.5518	20.810	0.0000	0.0000
2025/12/12	2037	07/05/2026	9.49 Call	Bond Future	4337.6200	4.3376	4406.4000	4.4064	1.586	0.0000	0.0000
2025/12/12	2037	07/05/2026	10.06 Call	Bond Future	7444.0700	7.4441	7592.0800	7.5921	1.988	0.0000	0.0000
2025/12/12	2037	07/05/2026	10.06 Put	Bond Future	280.2200	0.2802	214.4500	0.2145	23.471	0.0000	0.0000
2025/12/12	2037	07/05/2026		Bond Future	8.9306	99.4168	8.8986	99.6306	0.358	0.0000	0.0000
2025/12/12	2037	07/05/2026	11.32 Call	Bond Future	14357.8900	14.3579	14570.3300	14.5703	1.480	0.0000	0.0000
2025/12/12	2037	07/05/2026	11.32 Put	Bond Future	22.9900	0.0230	21.6500	0.0217	5.829	0.0000	0.0000
2025/12/12	2037	07/05/2026	12.40 Call	Bond Future	19869.9400	19.8699	20083.6700	20.0837	1.076	0.0000	0.0000
2025/12/12	2037	07/05/2026	12.40 Put	Bond Future	0.8000	0.0008	0.7500	0.0008	6.250	0.0000	0.0000
2025/12/12	2037	07/05/2026	10.95 Put	Bond Future	61.0100	0.0610	54.3800	0.0544	10.867	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	
2025/12/12	2037	07/05/2026	10.95 Call	Bond Future	12373.8700	12.3739	12581.0200	12.5810	1.674	0.0000	0.0000
2025/12/12	2037	06/08/2026	11.30 Call	Bond Future	13736.2000	13.7362	13947.0100	13.9470	1.535	0.0000	0.0000
2025/12/12	2037	06/08/2026	11.30 Put	Bond Future	117.5800	0.1176	109.4800	0.1095	6.889	0.0000	0.0000
2025/12/12	2037	06/08/2026	10.70 Call	Bond Future	10615.6200	10.6156	10816.3600	10.8164	1.891	0.0000	0.0000
2025/12/12	2037	06/08/2026	10.70 Put	Bond Future	279.7000	0.2797	261.5300	0.2615	6.496	0.0000	0.0000
2025/12/12	2037	06/08/2026	10.02 Put	Bond Future	609.5600	0.6096	569.9700	0.5700	6.495	0.0000	0.0000
2025/12/12	2037	06/08/2026	10.02 Call	Bond Future	7007.8900	7.0079	7187.2100	7.1872	2.559	0.0000	0.0000
2025/12/12	2037	06/08/2026		Bond Future	8.9963	96.9511	8.9629	97.1700	0.371	0.0000	0.0000
2025/12/12	2037	06/08/2026	11.71 Call	Bond Future	15816.3100	15.8163	16031.2300	16.0312	1.359	0.0000	0.0000
2025/12/12	2037	06/08/2026	11.71 Put	Bond Future	52.1800	0.0522	48.1900	0.0482	7.647	0.0000	0.0000
2025/12/12	2037	05/11/2026		Bond Future	9.0610	98.6436	9.0272	98.8610	0.373	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.62 Call	Bond Future	9909.4700	9.9095	10084.1200	10.0841	1.762	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.62 Put	Bond Future	563.4500	0.5635	520.7300	0.5207	7.582	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.83 Call	Bond Future	10977.8000	10.9778	11159.0900	11.1591	1.651	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.83 Put	Bond Future	467.4800	0.4675	431.4000	0.4314	7.718	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.23 Call	Bond Future	7936.4800	7.9365	8095.1500	8.0952	1.999	0.0000	0.0000
2025/12/12	2037	05/11/2026	10.23 Put	Bond Future	810.0500	0.8101	751.3500	0.7514	7.246	0.0000	0.0000
2025/12/12	2037	05/11/2026	9.46 Put	Bond Future	1708.5100	1.7085	1606.6900	1.6067	5.960	0.0000	0.0000
2025/12/12	2037	05/11/2026	9.46 Call	Bond Future	4223.7400	4.2237	4339.2900	4.3393	2.736	0.0000	0.0000
2025/12/12	2037	04/02/2027		Bond Future	9.1386	96.0849	9.1038	96.3036	0.380	0.0000	0.0000
2025/12/12	2037	04/02/2027	9.51 Call	Bond Future	4433.0500	4.4331	4380.2500	4.3803	1.191	0.0000	0.0000
2025/12/12	2037	04/02/2027	9.51 Put	Bond Future	2138.2700	2.1383	1866.8600	1.8669	12.693	0.0000	0.0000
2025/12/12	2038	05/02/2026		Bond Future	157.4730	157.4730	157.4682	157.4682	0.003	0.0000	0.0000
2025/12/12	2038	05/02/2026	143.20 Call	Bond Future	14272.9500	14.2730	14268.2200	14.2682	0.033	0.0000	0.0000
2025/12/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2038	07/05/2026		Bond Future	160.3290	160.3290	160.3207	160.3207	0.005	0.0000	0.0000
2025/12/12	2038	07/05/2026	144.53 Call	Bond Future	15798.9500	15.7990	15790.6700	15.7907	0.052	0.0000	0.0000
2025/12/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2038	06/08/2026		Bond Future	161.0613	161.0613	161.0547	161.0547	0.004	0.0000	0.0000
2025/12/12	2038	06/08/2026	144.72 Call	Bond Future	16341.3000	16.3413	16334.7300	16.3347	0.040	0.0000	0.0000
2025/12/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2038	05/11/2026		Bond Future	163.9121	163.9121	163.8969	163.8969	0.009	0.0000	0.0000
2025/12/12	2038	05/11/2026	146.31 Call	Bond Future	17602.0600	17.6021	17586.8600	17.5869	0.086	0.0000	0.0000
2025/12/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2038	04/02/2027		Bond Future	164.5437	164.5437	164.5238	164.5238	0.012	0.0000	0.0000
2025/12/12	2038	04/02/2027	153.83 Call	Bond Future	10713.6600	10.7137	10693.8400	10.6938	0.185	0.0000	0.0000
2025/12/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2040	05/02/2026	10.35 Put	Bond Future	39.4200	0.0394	25.5900	0.0256	35.084	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
2025/12/12	2040	05/02/2026	10.35 Call	Bond Future	8050.4400	8.0504	8119.1300	8.1191	0.853	0.0000	0.0000
2025/12/12	2040	05/02/2026	10.75 Call	Bond Future	10673.9400	10.6739	10751.7500	10.7518	0.729	0.0000	0.0000
2025/12/12	2040	05/02/2026	10.75 Put	Bond Future	11.5900	0.0116	6.8800	0.0069	40.638	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.15 Call	Bond Future	13203.7400	13.2037	13285.6200	13.2856	0.620	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.15 Put	Bond Future	2.7000	0.0027	2.0600	0.0021	23.704	0.0000	0.0000
2025/12/12	2040	05/02/2026	13.23 Call	Bond Future	24788.1700	24.7882	24870.6900	24.8707	0.333	0.0000	0.0000
2025/12/12	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.82 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.82 Call	Bond Future	17216.0200	17.2160	17298.5400	17.2985	0.479	0.0000	0.0000
2025/12/12	2040	05/02/2026		Bond Future	9.2382	98.3949	9.2274	98.4774	0.117	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.49 Call	Bond Future	15274.9200	15.2749	15357.4200	15.3574	0.540	0.0000	0.0000
2025/12/12	2040	05/02/2026	11.49 Put	Bond Future	0.4400	0.0004	0.4200	0.0004	4.545	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.80 Put	Bond Future	223.8400	0.2238	162.5900	0.1626	27.363	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.80 Call	Bond Future	4394.5700	4.3946	4415.8400	4.4158	0.484	0.0000	0.0000
2025/12/12	2040	05/02/2026	10.24 Call	Bond Future	7317.2200	7.3172	7381.1000	7.3811	0.873	0.0000	0.0000
2025/12/12	2040	05/02/2026	10.24 Put	Bond Future	55.8400	0.0558	37.2000	0.0372	33.381	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.05 Put	Bond Future	2008.0100	2.0080	1865.0500	1.8651	7.119	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.05 Call	Bond Future	551.5000	0.5515	491.0600	0.4911	10.959	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.20 Put	Bond Future	1349.9700	1.3500	1198.6000	1.1986	11.213	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.20 Call	Bond Future	1056.7400	1.0567	987.8900	0.9879	6.515	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.40 Call	Bond Future	1989.3000	1.9893	1940.4100	1.9404	2.458	0.0000	0.0000
2025/12/12	2040	05/02/2026	9.40 Put	Bond Future	761.4100	0.7614	630.0000	0.6300	17.259	0.0000	0.0000
2025/12/12	2040	07/05/2026		Bond Future	9.3042	100.1554	9.2933	100.2371	0.116	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.67 Call	Bond Future	15760.8100	15.7608	15843.0600	15.8431	0.522	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.67 Put	Bond Future	31.5400	0.0315	32.1100	0.0321	1.807	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.22 Call	Bond Future	18858.4800	18.8585	18940.3700	18.9404	0.434	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.22 Put	Bond Future	6.8000	0.0068	7.0100	0.0070	3.088	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.72 Call	Bond Future	16048.2800	16.0483	16130.4900	16.1305	0.512	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.72 Put	Bond Future	27.6300	0.0276	28.1600	0.0282	1.918	0.0000	0.0000
2025/12/12	2040	07/05/2026	10.70 Put	Bond Future	197.1800	0.1972	197.1900	0.1972	0.005	0.0000	0.0000
2025/12/12	2040	07/05/2026	10.70 Call	Bond Future	9957.0300	9.9570	10038.7200	10.0387	0.820	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.53 Call	Bond Future	20536.6500	20.5367	20618.4400	20.6184	0.398	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.53 Put	Bond Future	2.6500	0.0027	2.7600	0.0028	4.151	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.03 Call	Bond Future	17805.1300	17.8051	17887.1100	17.8871	0.460	0.0000	0.0000
2025/12/12	2040	07/05/2026	12.03 Put	Bond Future	11.7900	0.0118	12.0900	0.0121	2.545	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.12 Put	Bond Future	107.6500	0.1077	108.5000	0.1085	0.790	0.0000	0.0000
2025/12/12	2040	07/05/2026	11.12 Call	Bond Future	12527.9900	12.5280	12610.5200	12.6105	0.659	0.0000	0.0000
2025/12/12	2040	06/08/2026		Bond Future	9.3749	97.4523	9.3636	97.5368	0.121	0.0000	0.0000
2025/12/12	2040	06/08/2026	12.19 Call	Bond Future	18073.0300	18.0730	18156.6100	18.1566	0.462	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
2025/12/12	2040	06/08/2026	12.19 Put	Bond Future	54.5400	0.0545	53.6800	0.0537	1.577	0.0000
2025/12/12	2040	05/11/2026		Bond Future	9.4442	99.1535	9.4332	99.2341	0.117	0.0000
2025/12/12	2040	05/11/2026	11.06 Call	Bond Future	11505.3200	11.5053	11481.1500	11.4812	0.210	0.0000
2025/12/12	2040	05/11/2026	11.06 Put	Bond Future	677.3900	0.6774	572.6200	0.5726	15.467	0.0000
2025/12/12	2040	05/11/2026	11.27 Call	Bond Future	12668.9100	12.6689	12663.7000	12.6637	0.041	0.0000
2025/12/12	2040	05/11/2026	11.27 Put	Bond Future	563.4500	0.5635	477.6400	0.4776	15.229	0.0000
2025/12/12	2040	05/11/2026	10.67 Call	Bond Future	9331.1800	9.3312	9278.3100	9.2783	0.567	0.0000
2025/12/12	2040	05/11/2026	10.67 Put	Bond Future	951.1200	0.9511	817.6500	0.8177	14.033	0.0000
2025/12/12	2040	05/11/2026	9.91 Put	Bond Future	1926.3000	1.9263	1707.6900	1.7077	11.349	0.0000
2025/12/12	2040	05/11/2026	9.91 Call	Bond Future	5238.9900	5.2390	5100.9800	5.1010	2.634	0.0000
2025/12/12	2040	04/02/2027		Bond Future	9.5253	96.3530	9.5142	96.4324	0.116	0.0000
2025/12/12	2040	04/02/2027	9.93 Call	Bond Future	5325.8100	5.3258	5167.4700	5.1675	2.973	0.0000
2025/12/12	2040	04/02/2027	9.93 Put	Bond Future	2489.2200	2.4892	2251.4400	2.2514	9.552	0.0000
2025/12/12	2043	05/02/2026		Bond Future	122.9180	122.9180	122.9141	122.9141	0.003	0.0000
2025/12/12	2043	05/02/2026	109.66 Call	Bond Future	13258.0100	13.2580	13254.0500	13.2541	0.030	0.0000
2025/12/12	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/12	2043	07/05/2026		Bond Future	125.1473	125.1473	125.1405	125.1405	0.005	0.0000
2025/12/12	2043	07/05/2026	111.70 Call	Bond Future	13447.3185	13.4473	13440.4662	13.4405	0.051	0.0000
2025/12/12	2043	07/05/2026	111.70 Put	Bond Future	0.0285	0.0000	0.0162	0.0000	43.168	0.0000
2025/12/12	2043	06/08/2026		Bond Future	124.5816	124.5816	124.5763	124.5763	0.004	0.0000
2025/12/12	2043	06/08/2026	110.88 Call	Bond Future	13702.9038	13.7029	13697.1018	13.6971	0.042	0.0000
2025/12/12	2043	06/08/2026	110.88 Put	Bond Future	1.2938	0.0013	0.8218	0.0008	36.484	0.0000
2025/12/12	2043	05/11/2026		Bond Future	126.7861	126.7861	126.7739	126.7739	0.010	0.0000
2025/12/12	2043	05/11/2026	112.84 Call	Bond Future	13953.1596	13.9532	13938.2747	13.9383	0.107	0.0000
2025/12/12	2043	05/11/2026	112.84 Put	Bond Future	7.0896	0.0071	4.3847	0.0044	38.152	0.0000
2025/12/12	2043	04/02/2027		Bond Future	126.1044	126.1044	126.0887	126.0887	0.012	0.0000
2025/12/12	2043	04/02/2027	117.63 Call	Bond Future	8717.8511	8.7179	8655.5685	8.6556	0.714	0.0000
2025/12/12	2043	04/02/2027	117.63 Put	Bond Future	243.4111	0.2434	196.8685	0.1969	19.121	0.0000
2025/12/12	2044	05/02/2026	11.25 Call	Bond Future	13181.4100	13.1814	13308.7700	13.3088	0.966	0.0000
2025/12/12	2044	05/02/2026	11.25 Put	Bond Future	5.5300	0.0055	3.0300	0.0030	45.208	0.0000
2025/12/12	2044	05/02/2026	11.50 Call	Bond Future	14771.1900	14.7712	14900.9400	14.9009	0.878	0.0000
2025/12/12	2044	05/02/2026	11.50 Put	Bond Future	1.6400	0.0016	1.5300	0.0015	6.707	0.0000
2025/12/12	2044	05/02/2026	10.90 Put	Bond Future	14.7400	0.0147	8.5700	0.0086	41.859	0.0000
2025/12/12	2044	05/02/2026	10.90 Call	Bond Future	10872.8500	10.8729	10996.5400	10.9965	1.138	0.0000
2025/12/12	2044	05/02/2026	10.07 Put	Bond Future	189.4300	0.1894	130.6000	0.1306	31.056	0.0000
2025/12/12	2044	05/02/2026	10.07 Call	Bond Future	5116.5000	5.1165	5187.5300	5.1875	1.388	0.0000
2025/12/12	2044	05/02/2026		Bond Future	9.4428	94.2973	9.4269	94.4272	0.168	0.0000
2025/12/12	2044	05/02/2026	11.56 Call	Bond Future	15145.8300	15.1458	15275.6000	15.2756	0.857	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
2025/12/12	2044	05/02/2026	11.56 Put	Bond Future	1.2100	0.0012	1.1200	0.0011	7.438	0.0000	0.0000
2025/12/12	2044	05/02/2026	10.00 Put	Bond Future	235.4000	0.2354	166.2900	0.1663	29.359	0.0000	0.0000
2025/12/12	2044	05/02/2026	10.00 Call	Bond Future	4632.4700	4.6325	4693.2200	4.6932	1.311	0.0000	0.0000
2025/12/12	2044	05/02/2026	11.45 Call	Bond Future	14456.9400	14.4569	14586.4400	14.5864	0.896	0.0000	0.0000
2025/12/12	2044	05/02/2026	11.45 Put	Bond Future	2.1100	0.0021	1.7500	0.0018	17.062	0.0000	0.0000
2025/12/12	2044	07/05/2026	Put	Bond Future	4916.1600	4.9162	4840.0900	4.8401	1.547	0.0000	0.0000
2025/12/12	2044	07/05/2026	Call	Bond Future	900.6000	0.9006	954.5300	0.9545	5.988	0.0000	0.0000
2025/12/12	2044	07/05/2026	10.00 Call	Bond Future	4717.0200	4.7170	4826.6800	4.8267	2.325	0.0000	0.0000
2025/12/12	2044	07/05/2026	10.00 Put	Bond Future	865.3100	0.8653	844.9700	0.8450	2.351	0.0000	0.0000
2025/12/12	2044	07/05/2026		Bond Future	9.5076	95.9844	9.4915	96.1144	0.169	0.0000	0.0000
2025/12/12	2044	07/05/2026	11.80 Call	Bond Future	16078.3000	16.0783	16208.2800	16.2083	0.808	0.0000	0.0000
2025/12/12	2044	07/05/2026	11.80 Put	Bond Future	45.6100	0.0456	45.5900	0.0456	0.044	0.0000	0.0000
2025/12/12	2044	06/08/2026		Bond Future	9.5767	93.3314	9.5599	93.4650	0.175	0.0000	0.0000
2025/12/12	2044	06/08/2026	12.42 Call	Bond Future	19063.9600	19.0640	19196.0200	19.1960	0.693	0.0000	0.0000
2025/12/12	2044	06/08/2026	12.42 Put	Bond Future	62.1100	0.0621	60.6100	0.0606	2.415	0.0000	0.0000
2025/12/12	2044	05/11/2026		Bond Future	9.6440	94.9606	9.6273	95.0914	0.173	0.0000	0.0000
2025/12/12	2044	05/11/2026	11.34 Call	Bond Future	12674.4200	12.6744	12691.4500	12.6915	0.134	0.0000	0.0000
2025/12/12	2044	05/11/2026	11.34 Put	Bond Future	686.8500	0.6869	573.0500	0.5731	16.568	0.0000	0.0000
2025/12/12	2044	04/02/2027		Bond Future	9.7216	92.2131	9.7048	92.3437	0.174	0.0000	0.0000
2025/12/12	2044	04/02/2027	10.18 Call	Bond Future	5989.0600	5.9891	5849.6800	5.8497	2.327	0.0000	0.0000
2025/12/12	2044	04/02/2027	10.18 Put	Bond Future	2544.9000	2.5449	2274.9200	2.2749	10.609	0.0000	0.0000
2025/12/12	2046	05/02/2026		Bond Future	141.1096	141.1096	141.2104	141.2104	0.071	0.0000	0.0000
2025/12/12	2046	05/02/2026	121.65 Call	Bond Future	19459.5700	19.4596	19560.4400	19.5604	0.518	0.0000	0.0000
2025/12/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2046	07/05/2026		Bond Future	141.3753	141.3753	141.4749	141.4749	0.070	0.0000	0.0000
2025/12/12	2046	07/05/2026	124.95 Call	Bond Future	16425.3400	16.4253	16524.9200	16.5249	0.606	0.0000	0.0000
2025/12/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2046	06/08/2026		Bond Future	143.9607	143.9607	144.0639	144.0639	0.072	0.0000	0.0000
2025/12/12	2046	06/08/2026	122.38 Call	Bond Future	21580.6700	21.5807	21683.9400	21.6839	0.479	0.0000	0.0000
2025/12/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2046	05/11/2026		Bond Future	144.1804	144.1804	144.2777	144.2777	0.067	0.0000	0.0000
2025/12/12	2046	05/11/2026	125.48 Call	Bond Future	18700.4000	18.7004	18797.7200	18.7977	0.520	0.0000	0.0000
2025/12/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2046	04/02/2027		Bond Future	146.6977	146.6977	146.7929	146.7929	0.065	0.0000	0.0000
2025/12/12	2046	04/02/2027	131.09 Call	Bond Future	15607.6900	15.6077	15702.8900	15.7029	0.610	0.0000	0.0000
2025/12/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2050	05/02/2026		Bond Future	141.8939	141.8939	142.3778	142.3778	0.341	0.0000	0.0000
2025/12/12	2050	05/02/2026	122.82 Call	Bond Future	19073.8900	19.0739	19557.8200	19.5578	2.537	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
2025/12/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2050	07/05/2026		Bond Future	144.4675	144.4675	144.9568	144.9568	0.339	0.0000	0.0000
2025/12/12	2050	07/05/2026	124.07 Call	Bond Future	20397.5000	20.3975	20886.7700	20.8868	2.399	0.0000	0.0000
2025/12/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2050	06/08/2026		Bond Future	144.6591	144.6591	145.1592	145.1592	0.346	0.0000	0.0000
2025/12/12	2050	06/08/2026	123.27 Call	Bond Future	21389.1400	21.3891	21889.2200	21.8892	2.338	0.0000	0.0000
2025/12/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2050	05/11/2026		Bond Future	147.2197	147.2197	147.7207	147.7207	0.340	0.0000	0.0000
2025/12/12	2050	05/11/2026	123.84 Call	Bond Future	23379.6900	23.3797	23880.6700	23.8807	2.143	0.0000	0.0000
2025/12/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	2050	04/02/2027		Bond Future	147.3046	147.3046	147.8105	147.8105	0.343	0.0000	0.0000
2025/12/12	2050	04/02/2027	132.39 Call	Bond Future	14914.6100	14.9146	15420.5400	15.4205	3.392	0.0000	0.0000
2025/12/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	AL37	05/02/2026		Index Future	1253.2810	1253.2810	1255.2880	1255.2880	0.160	0.0000	0.0000
2025/12/12	AL37	07/05/2026		Index Future	1275.7050	1275.7050	1277.7190	1277.7190	0.158	0.0000	0.0000
2025/12/12	AL37	06/08/2026		Index Future	1298.4860	1298.4860	1300.5520	1300.5520	0.159	0.0000	0.0000
2025/12/12	AL37	05/11/2026		Index Future	1321.4370	1321.4370	1323.4700	1323.4700	0.154	0.0000	0.0000
2025/12/12	AL37	04/02/2027		Index Future	1344.2400	1344.2400	1346.2740	1346.2740	0.151	0.0000	0.0000
2025/12/12	AL7T	05/02/2026		Index Future	1610.8310	1610.8310	1613.8930	1613.8930	0.190	0.0000	0.0000
2025/12/12	AL7T	07/05/2026		Index Future	1639.6530	1639.6530	1642.7320	1642.7320	0.188	0.0000	0.0000
2025/12/12	AL7T	06/08/2026		Index Future	1668.9330	1668.9330	1672.0880	1672.0880	0.189	0.0000	0.0000
2025/12/12	AL7T	05/11/2026		Index Future	1698.4320	1698.4320	1701.5530	1701.5530	0.184	0.0000	0.0000
2025/12/12	AL7T	04/02/2027		Index Future	1727.7400	1727.7400	1730.8710	1730.8710	0.181	0.0000	0.0000
2025/12/12	ALBI	05/02/2026		Index Future	1356.0050	1356.0050	1357.9430	1357.9430	0.143	0.0000	0.0000
2025/12/12	ALBI	07/05/2026		Index Future	1380.2680	1380.2680	1382.2090	1382.2090	0.141	0.0000	0.0000
2025/12/12	ALBI	06/08/2026		Index Future	1404.9160	1404.9160	1406.9090	1406.9090	0.142	0.0000	0.0000
2025/12/12	ALBI	05/11/2026		Index Future	1429.7480	1429.7480	1431.7010	1431.7010	0.137	0.0000	0.0000
2025/12/12	ALBI	04/02/2027		Index Future	1454.4200	1454.4200	1456.3700	1456.3700	0.134	0.0000	0.0000
2025/12/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	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
2025/12/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/12	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	
2025/12/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/12	ES33	05/02/2026		Bond Future	8.9712	95.0783	8.9346	95.2670	0.408	0.0000	0.0000
2025/12/12	ES33	05/02/2026	11.49 Call	Bond Future	11882.8600	11.8829	12071.5300	12.0715	1.588	0.0000	0.0000
2025/12/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES33	07/05/2026		Bond Future	9.0440	93.0093	9.0061	93.1993	0.419	0.0000	0.0000
2025/12/12	ES33	07/05/2026	11.69 Call	Bond Future	12128.7700	12.1288	12318.7400	12.3187	1.566	0.0000	0.0000
2025/12/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES33	06/08/2026		Bond Future	9.1217	94.7099	9.0817	94.9045	0.438	0.0000	0.0000
2025/12/12	ES33	06/08/2026	12.02 Call	Bond Future	12841.2600	12.8413	13035.8900	13.0359	1.516	0.0000	0.0000
2025/12/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES33	05/11/2026		Bond Future	9.2113	92.5937	9.1705	92.7868	0.443	0.0000	0.0000
2025/12/12	ES33	05/11/2026	10.83 Call	Bond Future	7265.3100	7.2653	7458.3700	7.4584	2.657	0.0000	0.0000
2025/12/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES33	04/02/2027		Bond Future	9.3215	94.2079	9.2791	94.4019	0.454	0.0000	0.0000
2025/12/12	ES33	04/02/2027	9.70 Call	Bond Future	1711.3300	1.7113	1905.3700	1.9054	11.339	0.0000	0.0000
2025/12/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES42	05/02/2026		Bond Future	9.6675	93.0370	9.6617	93.0804	0.060	0.0000	0.0000
2025/12/12	ES42	05/02/2026	11.85 Call	Bond Future	14437.3000	14.4373	14480.7000	14.4807	0.301	0.0000	0.0000
2025/12/12	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES42	07/05/2026		Bond Future	9.7383	90.4601	9.7327	90.5021	0.058	0.0000	0.0000
2025/12/12	ES42	07/05/2026	12.20 Call	Bond Future	15818.6400	15.8186	15860.6600	15.8607	0.266	0.0000	0.0000
2025/12/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES42	06/08/2026		Bond Future	9.8111	92.1137	9.8051	92.1576	0.061	0.0000	0.0000
2025/12/12	ES42	06/08/2026	12.65 Call	Bond Future	17639.3200	17.6393	17683.3000	17.6833	0.249	0.0000	0.0000
2025/12/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES42	05/11/2026		Bond Future	9.8889	89.4797	9.8834	89.5196	0.056	0.0000	0.0000
2025/12/12	ES42	05/11/2026	11.66 Call	Bond Future	11514.9100	11.5149	11554.7600	11.5548	0.346	0.0000	0.0000
2025/12/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	ES42	04/02/2027		Bond Future	9.9770	91.0379	9.9716	91.0761	0.054	0.0000	0.0000
2025/12/12	ES42	04/02/2027	10.29 Call	Bond Future	2177.9800	2.1780	2216.1900	2.2162	1.754	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	
2025/12/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GOVI	05/02/2026		GOVI	1330.8340	1330.8340	1332.7000	1332.7000	0.140	0.0000	0.0000
2025/12/12	GOVI	05/02/2026	1,150. Call 00	GOVI	1808340.0000	180.8340	1827000.0000	182.7000	1.032	0.0000	0.0000
2025/12/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GOVI	07/05/2026		GOVI	1354.6460	1354.6460	1356.5150	1356.5150	0.138	0.0000	0.0000
2025/12/12	GOVI	07/05/2026	1,177. Call 00	GOVI	1776460.0000	177.6460	1795150.0000	179.5150	1.052	0.0000	0.0000
2025/12/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GOVI	06/08/2026		GOVI	1378.8360	1378.8360	1380.7550	1380.7550	0.139	0.0000	0.0000
2025/12/12	GOVI	06/08/2026	1,189. Call 00	GOVI	1898360.0000	189.8360	1917550.0000	191.7550	1.011	0.0000	0.0000
2025/12/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GOVI	05/11/2026		GOVI	1403.2070	1403.2070	1405.0870	1405.0870	0.134	0.0000	0.0000
2025/12/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1262070.0000	126.2070	1280870.0000	128.0870	1.490	0.0000	0.0000
2025/12/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GOVI	04/02/2027		GOVI	1427.4210	1427.4210	1429.2970	1429.2970	0.131	0.0000	0.0000
2025/12/12	GOVI	04/02/2027	1,369. Call 00	GOVI	584210.0000	58.4210	602970.0000	60.2970	3.211	0.0000	0.0000
2025/12/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/12	I258	05/02/2026		Bond Future	127.8470	127.8470	128.3864	128.3864	0.422	0.0000	0.0000
2025/12/12	I258	05/02/2026	111.65 Call	Bond Future	16196.9700	16.1970	16736.4400	16.7364	3.331	0.0000	0.0000
2025/12/12	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	66.667	0.0000	0.0000
2025/12/12	I258	07/05/2026		Bond Future	130.1657	130.1657	130.7119	130.7119	0.420	0.0000	0.0000
2025/12/12	I258	07/05/2026	113.73 Call	Bond Future	16436.6943	16.4367	16982.4235	16.9824	3.320	0.0000	0.0000
2025/12/12	I258	07/05/2026	113.73 Put	Bond Future	0.9743	0.0010	0.5335	0.0005	45.240	0.0000	0.0000
2025/12/12	I258	06/08/2026		Bond Future	129.6920	129.6920	130.2498	130.2498	0.430	0.0000	0.0000
2025/12/12	I258	06/08/2026	112.95 Call	Bond Future	16757.4078	16.7574	17309.5397	17.3095	3.295	0.0000	0.0000
2025/12/12	I258	06/08/2026	112.95 Put	Bond Future	15.4478	0.0154	9.6997	0.0097	37.210	0.0000	0.0000
2025/12/12	I258	05/11/2026		Bond Future	131.9868	131.9868	132.5475	132.5475	0.425	0.0000	0.0000
2025/12/12	I258	05/11/2026	114.95 Call	Bond Future	17091.6835	17.0917	17632.9580	17.6330	3.167	0.0000	0.0000
2025/12/12	I258	05/11/2026	114.95 Put	Bond Future	54.9235	0.0549	35.4180	0.0354	35.514	0.0000	0.0000
2025/12/12	I258	04/02/2027		Bond Future	131.3961	131.3961	131.9631	131.9631	0.431	0.0000	0.0000
2025/12/12	I258	04/02/2027	118.90 Call	Bond Future	12927.3528	12.9274	13389.1210	13.3891	3.572	0.0000	0.0000
2025/12/12	I258	04/02/2027	118.90 Put	Bond Future	431.2228	0.4312	326.0710	0.3261	24.385	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
2025/12/12	IGOV	05/02/2026		Index Future	433.6120	433.6120	433.9250	433.9250	0.072	0.0000
2025/12/12	IGOV	07/05/2026		Index Future	441.4760	441.4760	441.7850	441.7850	0.070	0.0000
2025/12/12	IGOV	06/08/2026		Index Future	449.4630	449.4630	449.7840	449.7840	0.071	0.0000
2025/12/12	IGOV	05/11/2026		Index Future	457.5090	457.5090	457.8120	457.8120	0.066	0.0000
2025/12/12	IGOV	04/02/2027		Index Future	465.5050	465.5050	465.8010	465.8010	0.064	0.0000
2025/12/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/12	R033	05/02/2026		Bond Future	8.1843	113.3014	8.1428	113.5362	0.507	0.0000
2025/12/12	R033	05/02/2026	10.49 Call	Bond Future	12099.0600	12.0991	12333.2500	12.3333	1.936	0.0000
2025/12/12	R033	05/02/2026	10.49 Put	Bond Future	7.4400	0.0074	6.7800	0.0068	8.871	0.0000
2025/12/12	R033	07/05/2026		Bond Future	8.2314	110.2864	8.1883	110.5228	0.524	0.0000
2025/12/12	R033	07/05/2026	10.38 Call	Bond Future	11158.0300	11.1580	11386.6000	11.3866	2.048	0.0000
2025/12/12	R033	07/05/2026	10.38 Put	Bond Future	159.9100	0.1599	152.0100	0.1520	4.940	0.0000
2025/12/12	R033	06/08/2026		Bond Future	8.2820	112.2764	8.2364	112.5186	0.551	0.0000
2025/12/12	R033	06/08/2026	10.25 Call	Bond Future	10381.2200	10.3812	10605.2600	10.6053	2.158	0.0000
2025/12/12	R033	06/08/2026	10.25 Put	Bond Future	559.0700	0.5591	540.9300	0.5409	3.245	0.0000
2025/12/12	R033	05/11/2026		Bond Future	8.3409	109.1974	8.2940	109.4378	0.562	0.0000
2025/12/12	R033	05/11/2026	9.33 Call	Bond Future	6298.6600	6.2987	6503.1400	6.5031	3.246	0.0000
2025/12/12	R033	05/11/2026	9.33 Put	Bond Future	1378.1800	1.3782	1342.2400	1.3422	2.608	0.0000
2025/12/12	R033	04/02/2027		Bond Future	8.4166	111.0761	8.3677	111.3178	0.581	0.0000
2025/12/12	R033	04/02/2027	8.65 Call	Bond Future	3931.2900	3.9313	4117.6900	4.1177	4.741	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	
2025/12/12	R033	04/02/2027	8.65 Put	Bond Future	2786.1500	2.7862	2730.7900	2.7308	1.987	0.0000	0.0000
2025/12/12	R035	05/02/2026	11.00 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/12/12	R035	05/02/2026	11.00 Call	Bond Future	14595.5000	14.5955	14760.9100	14.7609	1.133	0.0000	0.0000
2025/12/12	R035	05/02/2026	11.17 Call	Bond Future	15470.4500	15.4705	15635.8600	15.6359	1.069	0.0000	0.0000
2025/12/12	R035	05/02/2026	11.17 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.67 Call	Bond Future	12863.4900	12.8635	13028.8700	13.0289	1.286	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.67 Put	Bond Future	0.2500	0.0003	0.2200	0.0002	12.000	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.17 Put	Bond Future	3.5000	0.0035	1.7500	0.0018	50.000	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.17 Call	Bond Future	10154.7400	10.1547	10318.4000	10.3184	1.612	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.44 Put	Bond Future	0.9700	0.0010	0.7200	0.0007	25.773	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.44 Call	Bond Future	11629.9900	11.6300	11795.1500	11.7952	1.420	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.94 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.94 Call	Bond Future	14283.9000	14.2839	14449.3000	14.4493	1.158	0.0000	0.0000
2025/12/12	R035	05/02/2026	12.44 Call	Bond Future	21651.9600	21.6520	21817.3700	21.8174	0.764	0.0000	0.0000
2025/12/12	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R035	05/02/2026		Bond Future	8.4573	106.5929	8.4313	106.7583	0.308	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.79 Call	Bond Future	13498.4700	13.4985	13663.8600	13.6639	1.225	0.0000	0.0000
2025/12/12	R035	05/02/2026	10.79 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.45 Call	Bond Future	949.2300	0.9492	942.1200	0.9421	0.749	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.45 Put	Bond Future	995.6700	0.9957	823.1500	0.8232	17.327	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.64 Call	Bond Future	7176.9800	7.1770	7333.6200	7.3336	2.183	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.64 Put	Bond Future	20.2000	0.0202	11.4300	0.0114	43.416	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.14 Call	Bond Future	4324.8700	4.3249	4448.8700	4.4489	2.867	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.14 Put	Bond Future	111.2700	0.1113	69.8600	0.0699	37.216	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.64 Put	Bond Future	563.1600	0.5632	428.2300	0.4282	23.959	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.64 Call	Bond Future	1713.4300	1.7134	1743.9100	1.7439	1.779	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.25 Call	Bond Future	4948.7500	4.9488	5083.4200	5.0834	2.721	0.0000	0.0000
2025/12/12	R035	05/02/2026	9.25 Put	Bond Future	77.5300	0.0775	46.7900	0.0468	39.649	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.85 Put	Bond Future	288.7300	0.2887	201.2200	0.2012	30.309	0.0000	0.0000
2025/12/12	R035	05/02/2026	8.85 Call	Bond Future	2740.5800	2.7406	2818.4800	2.8185	2.842	0.0000	0.0000
2025/12/12	R035	07/05/2026	8.29 Put	Bond Future	2155.7800	2.1558	2061.2300	2.0612	4.386	0.0000	0.0000
2025/12/12	R035	07/05/2026	8.29 Call	Bond Future	811.2100	0.8112	882.6500	0.8827	8.807	0.0000	0.0000
2025/12/12	R035	07/05/2026	8.79 Put	Bond Future	883.1600	0.8832	839.9100	0.8399	4.897	0.0000	0.0000
2025/12/12	R035	07/05/2026	8.79 Call	Bond Future	2630.7900	2.6308	2753.5300	2.7535	4.666	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.20 Call	Bond Future	4620.3400	4.6203	4766.9600	4.7670	3.173	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.20 Put	Bond Future	426.1600	0.4262	406.7900	0.4068	4.545	0.0000	0.0000
2025/12/12	R035	07/05/2026		Bond Future	8.5050	103.9988	8.4783	104.1648	0.314	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.86 Call	Bond Future	13356.4000	13.3564	13521.5700	13.5216	1.237	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/12/12	R035	07/05/2026	10.86 Put	Bond Future		17.8500	0.0179	17.0300	0.0170	4.594	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.66 Call	Bond Future		12329.6500	12.3297	12494.2100	12.4942	1.335	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.66 Put	Bond Future		31.5900	0.0316	30.1600	0.0302	4.527	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.16 Call	Bond Future		9708.3800	9.7084	9870.8100	9.8708	1.673	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.16 Put	Bond Future		82.8900	0.0829	79.3300	0.0793	4.295	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.66 Put	Bond Future		192.1000	0.1921	183.9800	0.1840	4.227	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.66 Call	Bond Future		7039.4500	7.0395	7197.3200	7.1973	2.243	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.71 Call	Bond Future		12587.1500	12.5872	12751.9000	12.7519	1.309	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.71 Put	Bond Future		27.4600	0.0275	26.2200	0.0262	4.516	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.21 Call	Bond Future		9973.9500	9.9740	10136.6200	10.1366	1.631	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.21 Put	Bond Future		76.5300	0.0765	73.2100	0.0732	4.338	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.71 Put	Bond Future		176.0600	0.1761	168.6400	0.1686	4.214	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.71 Call	Bond Future		7306.1100	7.3061	7464.6800	7.4647	2.170	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.64 Call	Bond Future		12226.5200	12.2265	12391.0000	12.3910	1.345	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.64 Put	Bond Future		33.3900	0.0334	31.8800	0.0319	4.522	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.14 Call	Bond Future		9602.0500	9.6021	9764.3600	9.7644	1.690	0.0000	0.0000
2025/12/12	R035	07/05/2026	10.14 Put	Bond Future		85.6300	0.0856	81.9500	0.0820	4.298	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.64 Put	Bond Future		198.8700	0.1989	190.5500	0.1906	4.184	0.0000	0.0000
2025/12/12	R035	07/05/2026	9.64 Call	Bond Future		6932.8300	6.9328	7090.5000	7.0905	2.274	0.0000	0.0000
2025/12/12	R035	06/08/2026	10.22 Call	Bond Future		9688.4900	9.6885	9851.2400	9.8512	1.680	0.0000	0.0000
2025/12/12	R035	06/08/2026	10.22 Put	Bond Future		232.8900	0.2329	225.3100	0.2253	3.255	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.72 Call	Bond Future		7169.8000	7.1698	7324.7000	7.3247	2.160	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.72 Put	Bond Future		431.0900	0.4311	415.6600	0.4157	3.579	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.22 Put	Bond Future		812.2100	0.8122	780.6100	0.7806	3.891	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.22 Call	Bond Future		4728.7200	4.7287	4867.4500	4.8675	2.934	0.0000	0.0000
2025/12/12	R035	06/08/2026	10.13 Call	Bond Future		9233.5100	9.2335	9395.2200	9.3952	1.751	0.0000	0.0000
2025/12/12	R035	06/08/2026	10.13 Put	Bond Future		259.3800	0.2594	250.7600	0.2508	3.323	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.63 Call	Bond Future		6722.3100	6.7223	6875.0900	6.8751	2.273	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.63 Put	Bond Future		483.6900	0.4837	466.1400	0.4661	3.628	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.13 Put	Bond Future		911.5500	0.9116	875.6100	0.8756	3.943	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.13 Call	Bond Future		4308.5400	4.3085	4442.9300	4.4429	3.119	0.0000	0.0000
2025/12/12	R035	06/08/2026		Bond Future		8.5563	105.8757	8.5282	106.0461	0.329	0.0000	0.0000
2025/12/12	R035	06/08/2026	11.06 Call	Bond Future		13849.0800	13.8491	14017.8000	14.0178	1.218	0.0000	0.0000
2025/12/12	R035	06/08/2026	11.06 Put	Bond Future		54.1200	0.0541	52.5100	0.0525	2.975	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.29 Put	Bond Future		2725.0400	2.7250	2627.8100	2.6278	3.568	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.29 Call	Bond Future		1096.2900	1.0963	1169.3900	1.1694	6.668	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.79 Put	Bond Future		1413.7900	1.4138	1361.4200	1.3614	3.704	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.79 Call	Bond Future		2815.5000	2.8155	2933.4600	2.9335	4.190	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.39 Call	Bond Future		5543.7700	5.5438	5689.4600	5.6895	2.628	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/12/12	R035	06/08/2026	9.39 Put			Bond Future	655.6100	0.6556	630.9700	0.6310	3.758	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.71 Call			Bond Future	7119.8800	7.1199	7274.5800	7.2746	2.173	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.71 Put			Bond Future	436.5700	0.4366	420.9400	0.4209	3.580	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.21 Call			Bond Future	4681.5500	4.6816	4819.8800	4.8199	2.955	0.0000	0.0000
2025/12/12	R035	06/08/2026	9.21 Put			Bond Future	822.5800	0.8226	790.5800	0.7906	3.890	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.71 Put			Bond Future	1569.8900	1.5699	1511.6900	1.5117	3.707	0.0000	0.0000
2025/12/12	R035	06/08/2026	8.71 Call			Bond Future	2494.5100	2.4945	2606.6400	2.6066	4.495	0.0000	0.0000
2025/12/12	R035	05/11/2026	9.80 Call			Bond Future	7323.4600	7.3235	7467.2700	7.4673	1.964	0.0000	0.0000
2025/12/12	R035	05/11/2026	9.80 Put			Bond Future	639.1300	0.6391	615.2500	0.6153	3.736	0.0000	0.0000
2025/12/12	R035	05/11/2026	9.30 Call			Bond Future	5020.1300	5.0201	5147.5700	5.1476	2.539	0.0000	0.0000
2025/12/12	R035	05/11/2026	9.30 Put			Bond Future	1089.5400	1.0895	1049.2900	1.0493	3.694	0.0000	0.0000
2025/12/12	R035	05/11/2026	8.80 Put			Bond Future	1866.8800	1.8669	1798.9300	1.7989	3.640	0.0000	0.0000
2025/12/12	R035	05/11/2026	8.80 Call			Bond Future	2939.1500	2.9392	3038.8900	3.0389	3.393	0.0000	0.0000
2025/12/12	R035	05/11/2026				Bond Future	8.6172	103.2256	8.5888	103.3933	0.329	0.0000	0.0000
2025/12/12	R035	05/11/2026	10.03 Call			Bond Future	8418.8900	8.4189	8568.2000	8.5682	1.774	0.0000	0.0000
2025/12/12	R035	05/11/2026	10.03 Put			Bond Future	501.7700	0.5018	483.3900	0.4834	3.663	0.0000	0.0000
2025/12/12	R035	04/02/2027				Bond Future	8.6927	105.0027	8.6636	105.1706	0.336	0.0000	0.0000
2025/12/12	R035	04/02/2027	9.02 Call			Bond Future	3759.8300	3.7598	3730.2100	3.7302	0.788	0.0000	0.0000
2025/12/12	R035	04/02/2027	9.02 Put			Bond Future	1901.9800	1.9020	1704.4800	1.7045	10.384	0.0000	0.0000
2025/12/12	R038	05/02/2026				Bond Future	8.9527	118.0032	8.9266	118.2129	0.292	0.0000	0.0000
2025/12/12	R038	05/02/2026	11.44 Call			Bond Future	17718.0200	17.7180	17927.6300	17.9276	1.183	0.0000	0.0000
2025/12/12	R038	05/02/2026	11.44 Put			Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2025/12/12	R038	07/05/2026				Bond Future	9.0142	114.6312	8.9875	114.8418	0.297	0.0000	0.0000
2025/12/12	R038	07/05/2026	11.40 Call			Bond Future	16807.2300	16.8072	17016.5200	17.0165	1.245	0.0000	0.0000
2025/12/12	R038	07/05/2026	11.40 Put			Bond Future	25.2800	0.0253	23.9500	0.0240	5.261	0.0000	0.0000
2025/12/12	R038	06/08/2026				Bond Future	9.0789	116.6995	9.0509	116.9156	0.308	0.0000	0.0000
2025/12/12	R038	06/08/2026	11.77 Call			Bond Future	18407.2000	18.4072	18618.6200	18.6186	1.149	0.0000	0.0000
2025/12/12	R038	06/08/2026	11.77 Put			Bond Future	64.5800	0.0646	59.9600	0.0600	7.154	0.0000	0.0000
2025/12/12	R038	05/11/2026				Bond Future	9.1491	113.2566	9.1209	113.4702	0.308	0.0000	0.0000
2025/12/12	R038	05/11/2026	10.72 Call			Bond Future	11586.4400	11.5864	11760.7900	11.7608	1.505	0.0000	0.0000
2025/12/12	R038	05/11/2026	10.72 Put			Bond Future	535.7800	0.5358	496.5400	0.4965	7.324	0.0000	0.0000
2025/12/12	R038	04/02/2027				Bond Future	9.2317	115.2049	9.2028	115.4192	0.313	0.0000	0.0000
2025/12/12	R038	04/02/2027	9.60 Call			Bond Future	5166.2300	5.1662	5256.2900	5.2563	1.743	0.0000	0.0000
2025/12/12	R038	04/02/2027	9.60 Put			Bond Future	2486.6900	2.4867	2362.4800	2.3625	4.995	0.0000	0.0000
2025/12/12	R053	05/02/2026				Bond Future	9.2422	127.7825	9.2214	128.0300	0.225	0.0000	0.0000
2025/12/12	R053	05/02/2026	11.49 Call			Bond Future	22449.5500	22.4496	22696.9900	22.6970	1.102	0.0000	0.0000
2025/12/12	R053	05/02/2026	11.49 Put			Bond Future	0.8700	0.0009	0.7700	0.0008	11.494	0.0000	0.0000
2025/12/12	R053	07/05/2026				Bond Future	9.2942	124.2083	9.2730	124.4574	0.228	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
2025/12/12	R053	07/05/2026	11.69 Call	Bond Future	23481.7300	23.4817	23729.6000	1.056	0.0000	0.0000
2025/12/12	R053	07/05/2026	11.69 Put	Bond Future	48.6000	0.0486	47.3700	2.531	0.0000	0.0000
2025/12/12	R053	06/08/2026		Bond Future	9.3481	126.4496	9.3261	126.7047	0.235	0.0000
2025/12/12	R053	06/08/2026	12.28 Call	Bond Future	27415.7700	27.4158	27666.9500	27.6670	0.916	0.0000
2025/12/12	R053	06/08/2026	12.28 Put	Bond Future	77.4900	0.0775	73.4900	0.0735	5.162	0.0000
2025/12/12	R053	05/11/2026		Bond Future	9.4053	122.7988	9.3833	123.0519	0.234	0.0000
2025/12/12	R053	05/11/2026	11.21 Call	Bond Future	18897.4600	18.8975	18993.6700	18.9937	0.509	0.0000
2025/12/12	R053	05/11/2026	11.21 Put	Bond Future	874.3600	0.8744	717.5400	0.7175	17.935	0.0000
2025/12/12	R053	04/02/2027		Bond Future	9.4706	124.9114	9.4482	125.1655	0.237	0.0000
2025/12/12	R053	04/02/2027	9.99 Call	Bond Future	9042.0000	9.0420	8890.2200	8.8902	1.679	0.0000
2025/12/12	R053	04/02/2027	9.99 Put	Bond Future	3403.8100	3.4038	2997.9100	2.9979	11.925	0.0000
2025/12/12	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/12/12	R186	05/02/2026	8.43 Call	Bond Future	61.7200	0.0617	61.1700	0.0612	0.891	0.0000
2025/12/12	R186	05/02/2026	8.43 Put	Bond Future	61.7200	0.0617	61.1700	0.0612	0.891	0.0000
2025/12/12	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/12/12	R186	07/05/2026	8.69 Call	Bond Future	100.0800	0.1001	99.7400	0.0997	0.340	0.0000
2025/12/12	R186	07/05/2026	8.69 Put	Bond Future	100.0800	0.1001	99.7400	0.0997	0.340	0.0000
2025/12/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/12/12	R186	06/08/2026	8.57 Call	Bond Future	86.8400	0.0868	86.6600	0.0867	0.207	0.0000
2025/12/12	R186	06/08/2026	8.57 Put	Bond Future	86.8400	0.0868	86.6600	0.0867	0.207	0.0000
2025/12/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/12/12	R186	05/11/2026	8.12 Call	Bond Future	50.5700	0.0506	50.4900	0.0505	0.158	0.0000
2025/12/12	R186	05/11/2026	8.12 Put	Bond Future	50.5700	0.0506	50.4900	0.0505	0.158	0.0000
2025/12/12	R202	05/02/2026		Bond Future	293.9575	293.9575	293.9494	293.9494	0.003	0.0000
2025/12/12	R202	05/02/2026	277.82 Call	Bond Future	16137.5000	16.1375	16129.4000	16.1294	0.050	0.0000
2025/12/12	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/12	R202	07/05/2026		Bond Future	299.2891	299.2891	299.2741	299.2741	0.005	0.0000
2025/12/12	R202	07/05/2026	277.55 Call	Bond Future	21739.0500	21.7391	21724.0900	21.7241	0.069	0.0000
2025/12/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/12	R202	06/08/2026		Bond Future	299.3458	299.3458	299.3342	299.3342	0.004	0.0000
2025/12/12	R202	06/08/2026	278.86 Call	Bond Future	20485.8100	20.4858	20474.1900	20.4742	0.057	0.0000
2025/12/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/12	R202	05/11/2026		Bond Future	304.6446	304.6446	304.6168	304.6168	0.009	0.0000
2025/12/12	R202	05/11/2026	280.46 Call	Bond Future	24184.5900	24.1846	24156.7900	24.1568	0.115	0.0000
2025/12/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/12	R202	04/02/2027		Bond Future	304.4668	304.4668	304.4305	304.4305	0.012	0.0000
2025/12/12	R202	04/02/2027	294.73 Call	Bond Future	9736.7700	9.7368	9700.4900	9.7005	0.373	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	
2025/12/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R209	05/02/2026		Bond Future	8.6561	86.2507	8.6199	86.4664	0.418	0.0000	0.0000
2025/12/12	R209	05/02/2026	10.93 Call	Bond Future	12239.0200	12.2390	12454.7000	12.4547	1.762	0.0000	0.0000
2025/12/12	R209	05/02/2026	10.93 Put	Bond Future	0.2000	0.0002	0.1500	0.0002	25.000	0.0000	0.0000
2025/12/12	R209	07/05/2026		Bond Future	8.7062	84.6431	8.6691	84.8607	0.427	0.0000	0.0000
2025/12/12	R209	07/05/2026	11.07 Call	Bond Future	12492.1200	12.4921	12707.9100	12.7079	1.727	0.0000	0.0000
2025/12/12	R209	07/05/2026	11.07 Put	Bond Future	18.8300	0.0188	17.0500	0.0171	9.453	0.0000	0.0000
2025/12/12	R209	06/08/2026		Bond Future	8.7593	86.1706	8.7206	86.3932	0.442	0.0000	0.0000
2025/12/12	R209	06/08/2026	11.39 Call	Bond Future	13551.4300	13.5514	13769.6100	13.7696	1.610	0.0000	0.0000
2025/12/12	R209	06/08/2026	11.39 Put	Bond Future	47.3400	0.0473	42.9000	0.0429	9.379	0.0000	0.0000
2025/12/12	R209	05/11/2026		Bond Future	8.8178	84.5258	8.7784	84.7477	0.446	0.0000	0.0000
2025/12/12	R209	05/11/2026	10.32 Call	Bond Future	8410.5500	8.4106	8596.5500	8.5966	2.212	0.0000	0.0000
2025/12/12	R209	05/11/2026	10.32 Put	Bond Future	471.7900	0.4718	435.8800	0.4359	7.611	0.0000	0.0000
2025/12/12	R209	04/02/2027		Bond Future	8.8880	85.9810	8.8475	86.2045	0.456	0.0000	0.0000
2025/12/12	R209	04/02/2027	9.28 Call	Bond Future	3881.9200	3.8819	3876.7100	3.8767	0.134	0.0000	0.0000
2025/12/12	R209	04/02/2027	9.28 Put	Bond Future	1755.9700	1.7560	1527.2000	1.5272	13.028	0.0000	0.0000
2025/12/12	R210	05/02/2026		Bond Future	258.5247	258.5247	258.5176	258.5176	0.003	0.0000	0.0000
2025/12/12	R210	05/02/2026	253.10 Call	Bond Future	5424.6700	5.4247	5417.5800	5.4176	0.131	0.0000	0.0000
2025/12/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R210	07/05/2026		Bond Future	259.7368	259.7368	259.7236	259.7236	0.005	0.0000	0.0000
2025/12/12	R210	07/05/2026	255.40 Call	Bond Future	4336.7700	4.3368	4323.6100	4.3236	0.303	0.0000	0.0000
2025/12/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R210	06/08/2026		Bond Future	264.4868	264.4868	264.4767	264.4767	0.004	0.0000	0.0000
2025/12/12	R210	06/08/2026	259.84 Call	Bond Future	4646.7700	4.6468	4636.6600	4.6367	0.218	0.0000	0.0000
2025/12/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R210	05/11/2026		Bond Future	265.6389	265.6389	265.6145	265.6145	0.009	0.0000	0.0000
2025/12/12	R210	05/11/2026	253.33 Call	Bond Future	12308.9300	12.3089	12284.5100	12.2845	0.198	0.0000	0.0000
2025/12/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R210	04/02/2027		Bond Future	270.2776	270.2776	270.2459	270.2459	0.012	0.0000	0.0000
2025/12/12	R210	04/02/2027	266.03 Call	Bond Future	4247.5800	4.2476	4215.8800	4.2159	0.746	0.0000	0.0000
2025/12/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R213	05/02/2026		Bond Future	7.8614	99.6121	7.8249	99.7587	0.464	0.0000	0.0000
2025/12/12	R213	05/02/2026	9.89 Call	Bond Future	7742.2900	7.7423	7888.9200	7.8889	1.894	0.0000	0.0000
2025/12/12	R213	05/02/2026	9.89 Put	Bond Future	0.4300	0.0004	0.3900	0.0004	9.302	0.0000	0.0000
2025/12/12	R213	07/05/2026		Bond Future	7.8972	97.8441	7.8590	97.9912	0.483	0.0000	0.0000
2025/12/12	R213	07/05/2026	9.80 Call	Bond Future	7033.5000	7.0335	7173.4900	7.1735	1.990	0.0000	0.0000
2025/12/12	R213	07/05/2026	9.80 Put	Bond Future	34.1700	0.0342	27.0800	0.0271	20.749	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
2025/12/12	R213	06/08/2026		Bond Future	7.9371	99.6100	7.8961	99.7609	0.517	0.0000
2025/12/12	R213	06/08/2026	9.69 Call	Bond Future	6318.5700	6.3186	6450.1000	6.4501	2.082	0.0000
2025/12/12	R213	06/08/2026	9.69 Put	Bond Future	124.7200	0.1247	105.3000	0.1053	15.571	0.0000
2025/12/12	R213	05/11/2026		Bond Future	7.9925	97.8013	7.9503	97.9496	0.529	0.0000
2025/12/12	R213	05/11/2026	8.75 Call	Bond Future	3216.5600	3.2166	3294.3800	3.2944	2.419	0.0000
2025/12/12	R213	05/11/2026	8.75 Put	Bond Future	604.6500	0.6047	534.1400	0.5341	11.661	0.0000
2025/12/12	R213	04/02/2027		Bond Future	8.0710	99.4858	8.0265	99.6341	0.552	0.0000
2025/12/12	R213	04/02/2027	8.14 Call	Bond Future	1627.6100	1.6276	1657.6400	1.6576	1.845	0.0000
2025/12/12	R213	04/02/2027	8.14 Put	Bond Future	1398.7300	1.3987	1280.4200	1.2804	8.458	0.0000
2025/12/12	R214	05/02/2026		Bond Future	9.2722	80.6649	9.2665	80.7030	0.061	0.0000
2025/12/12	R214	05/02/2026	11.26 Call	Bond Future	11891.4100	11.8914	11929.4200	11.9294	0.320	0.0000
2025/12/12	R214	05/02/2026	11.26 Put	Bond Future	1.5900	0.0016	1.5800	0.0016	0.629	0.0000
2025/12/12	R214	07/05/2026		Bond Future	9.3290	78.8115	9.3234	78.8485	0.060	0.0000
2025/12/12	R214	07/05/2026	11.53 Call	Bond Future	12908.7400	12.9087	12947.2300	12.9472	0.298	0.0000
2025/12/12	R214	07/05/2026	11.53 Put	Bond Future	40.6500	0.0407	42.1800	0.0422	3.764	0.0000
2025/12/12	R214	06/08/2026		Bond Future	9.3890	80.2339	9.3831	80.2725	0.063	0.0000
2025/12/12	R214	06/08/2026	11.97 Call	Bond Future	14683.2200	14.6832	14721.7300	14.7217	0.262	0.0000
2025/12/12	R214	06/08/2026	11.97 Put	Bond Future	75.1500	0.0752	75.0700	0.0751	0.106	0.0000
2025/12/12	R214	05/11/2026		Bond Future	9.4551	78.3400	9.4497	78.3751	0.057	0.0000
2025/12/12	R214	05/11/2026	10.97 Call	Bond Future	9628.4900	9.6285	9574.6500	9.5747	0.559	0.0000
2025/12/12	R214	05/11/2026	10.97 Put	Bond Future	639.6000	0.6396	550.6700	0.5507	13.904	0.0000
2025/12/12	R214	04/02/2027		Bond Future	9.5319	79.6888	9.5266	79.7225	0.055	0.0000
2025/12/12	R214	04/02/2027	9.90 Call	Bond Future	4560.1100	4.5601	4396.6800	4.3967	3.584	0.0000
2025/12/12	R214	04/02/2027	9.90 Put	Bond Future	2262.7800	2.2628	2065.6800	2.0657	8.711	0.0000
2025/12/12	R248	05/02/2026	9.50 Put	Bond Future	996.3800	0.9964	838.8100	0.8388	15.814	0.0000
2025/12/12	R248	05/02/2026	9.50 Call	Bond Future	1854.4200	1.8544	1791.3000	1.7913	3.404	0.0000
2025/12/12	R248	05/02/2026	10.00 Put	Bond Future	206.7800	0.2068	146.0300	0.1460	29.379	0.0000
2025/12/12	R248	05/02/2026	10.00 Call	Bond Future	5236.7500	5.2368	5270.4500	5.2705	0.644	0.0000
2025/12/12	R248	05/02/2026	10.48 Call	Bond Future	8801.4500	8.8015	8879.5100	8.8795	0.887	0.0000
2025/12/12	R248	05/02/2026	10.48 Put	Bond Future	45.5900	0.0456	29.2000	0.0292	35.951	0.0000
2025/12/12	R248	05/02/2026		Bond Future	9.4016	97.9140	9.3909	98.0084	0.114	0.0000
2025/12/12	R248	05/02/2026	11.46 Call	Bond Future	15608.2500	15.6083	15702.4600	15.7025	0.604	0.0000
2025/12/12	R248	05/02/2026	11.46 Put	Bond Future	1.8100	0.0018	1.5700	0.0016	13.260	0.0000
2025/12/12	R248	05/02/2026	9.65 Put	Bond Future	627.5200	0.6275	498.6800	0.4987	20.532	0.0000
2025/12/12	R248	05/02/2026	9.65 Call	Bond Future	2769.8700	2.7699	2735.4800	2.7355	1.242	0.0000
2025/12/12	R248	05/02/2026	8.90 Put	Bond Future	4645.8000	4.6458	4550.3700	4.5504	2.054	0.0000
2025/12/12	R248	05/02/2026	8.90 Call	Bond Future	66.7300	0.0667	65.7500	0.0658	1.469	0.0000
2025/12/12	R248	05/02/2026	9.40 Put	Bond Future	1343.4000	1.3434	1179.2000	1.1792	12.223	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	
2025/12/12	R248	05/02/2026	9.40 Call	Bond Future	1329.0700	1.3291	1259.3200	1.2593	5.248	0.0000	0.0000
2025/12/12	R248	05/02/2026	9.90 Call	Bond Future	4504.3900	4.5044	4521.3600	4.5214	0.377	0.0000	0.0000
2025/12/12	R248	05/02/2026	9.90 Put	Bond Future	284.2400	0.2842	206.7600	0.2068	27.259	0.0000	0.0000
2025/12/12	R248	07/05/2026		Bond Future	9.4576	95.2280	9.4467	95.3220	0.114	0.0000	0.0000
2025/12/12	R248	07/05/2026	11.72 Call	Bond Future	16799.8300	16.7998	16894.7400	16.8947	0.565	0.0000	0.0000
2025/12/12	R248	07/05/2026	11.72 Put	Bond Future	52.0900	0.0521	53.0100	0.0530	1.766	0.0000	0.0000
2025/12/12	R248	06/08/2026		Bond Future	9.5164	96.9466	9.5051	97.0435	0.119	0.0000	0.0000
2025/12/12	R248	06/08/2026	12.37 Call	Bond Future	20165.7300	20.1657	20261.3600	20.2614	0.474	0.0000	0.0000
2025/12/12	R248	06/08/2026	12.37 Put	Bond Future	68.3400	0.0683	67.0700	0.0671	1.858	0.0000	0.0000
2025/12/12	R248	05/11/2026		Bond Future	9.5805	94.2037	9.5695	94.2972	0.115	0.0000	0.0000
2025/12/12	R248	05/11/2026	11.31 Call	Bond Future	13659.0100	13.6590	13730.1700	13.7302	0.521	0.0000	0.0000
2025/12/12	R248	05/11/2026	11.31 Put	Bond Future	680.0600	0.6801	657.7200	0.6577	3.285	0.0000	0.0000
2025/12/12	R248	04/02/2027		Bond Future	9.6544	95.8253	9.6433	95.9179	0.115	0.0000	0.0000
2025/12/12	R248	04/02/2027	10.11 Call	Bond Future	6342.3700	6.3424	6161.8200	6.1618	2.847	0.0000	0.0000
2025/12/12	R248	04/02/2027	10.11 Put	Bond Future	2657.3300	2.6573	2384.1100	2.3841	10.282	0.0000	0.0000
2025/12/12	R2R9	05/02/2026		Bond Future	9.1291	109.2275	9.1081	109.3928	0.230	0.0000	0.0000
2025/12/12	R2R9	05/02/2026	102.99 Call	Bond Future	96236.9500	96.2370	96402.3100	96.4023	0.172	0.0000	0.0000
2025/12/12	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R2R9	07/05/2026		Bond Future	9.1928	106.2036	9.1714	106.3694	0.233	0.0000	0.0000
2025/12/12	R2R9	07/05/2026	99.91 Call	Bond Future	95353.8600	95.3539	95519.7000	95.5197	0.174	0.0000	0.0000
2025/12/12	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R2R9	06/08/2026		Bond Future	9.2598	108.1199	9.2374	108.2901	0.242	0.0000	0.0000
2025/12/12	R2R9	06/08/2026	101.74 Call	Bond Future	95000.4000	95.0004	95170.6100	95.1706	0.179	0.0000	0.0000
2025/12/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R2R9	05/11/2026		Bond Future	9.3321	105.0311	9.3096	105.1986	0.240	0.0000	0.0000
2025/12/12	R2R9	05/11/2026	98.56 Call	Bond Future	94061.0400	94.0610	94228.5200	94.2285	0.178	0.0000	0.0000
2025/12/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R2R9	04/02/2027		Bond Future	9.4159	106.8380	9.3930	107.0056	0.243	0.0000	0.0000
2025/12/12	R2R9	04/02/2027	9.89 Call	Bond Future	5270.9400	5.2709	5331.5900	5.3316	1.151	0.0000	0.0000
2025/12/12	R2R9	04/02/2027	9.89 Put	Bond Future	1885.4700	1.8855	1778.5400	1.7785	5.671	0.0000	0.0000
2025/12/12	R4R2	05/02/2026		Bond Future	9.3397	110.1570	9.3340	110.2063	0.061	0.0000	0.0000
2025/12/12	R4R2	05/02/2026	103.43 Call	Bond Future	96881.7100	96.8817	96931.0300	96.9310	0.051	0.0000	0.0000
2025/12/12	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R4R2	07/05/2026		Bond Future	9.4044	107.0237	9.3988	107.0714	0.060	0.0000	0.0000
2025/12/12	R4R2	07/05/2026	100.23 Call	Bond Future	95934.5800	95.9346	95982.3200	95.9823	0.050	0.0000	0.0000
2025/12/12	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R4R2	06/08/2026		Bond Future	9.4721	108.9548	9.4662	109.0048	0.063	0.0000	0.0000
2025/12/12	R4R2	06/08/2026	102.06 Call	Bond Future	95537.4900	95.5375	95587.5100	95.5875	0.052	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
2025/12/12	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R4R2	05/11/2026		Bond Future	9.5443	105.7546	9.5389	105.7996	0.057	0.0000	0.0000
2025/12/12	R4R2	05/11/2026	98.76 Call	Bond Future	94532.0400	94.5320	94577.0500	94.5771	0.048	0.0000	0.0000
2025/12/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	R4R2	04/02/2027		Bond Future	9.6271	107.5738	9.6218	107.6170	0.055	0.0000	0.0000
2025/12/12	R4R2	04/02/2027	10.13 Call	Bond Future	5965.7300	5.9657	5958.6100	5.9586	0.119	0.0000	0.0000
2025/12/12	R4R2	04/02/2027	10.13 Put	Bond Future	2000.3500	2.0004	1950.0400	1.9500	2.515	0.0000	0.0000
2025/12/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

