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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2025 TO 15/12/2025

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
2025/12/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	2029	05/02/2026		Bond Future	144.9598	144.9598	144.7992	144.7992	0.111	0.0000
2025/12/15	2029	05/02/2026	140.11 Call	Bond Future	4849.8000	4.8498	4689.1500	4.6892	3.313	0.0000
2025/12/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2029	07/05/2026		Bond Future	146.1260	146.1260	145.9627	145.9627	0.112	0.0000
2025/12/15	2029	07/05/2026	141.82 Call	Bond Future	4306.0000	4.3060	4142.6900	4.1427	3.793	0.0000
2025/12/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/15	2029	06/08/2026		Bond Future	148.8003	148.8003	148.6342	148.6342	0.112	0.0000
2025/12/15	2029	06/08/2026	144.10 Call	Bond Future	4700.2800	4.7003	4534.2000	4.5342	3.533	0.0000
2025/12/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2029	05/11/2026		Bond Future	149.9448	149.9448	149.7768	149.7768	0.112	0.0000
2025/12/15	2029	05/11/2026	147.56 Call	Bond Future	2384.8000	2.3848	2216.7700	2.2168	7.046	0.0000
2025/12/15	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2029	04/02/2027		Bond Future	152.5599	152.5599	152.3894	152.3894	0.112	0.0000
2025/12/15	2029	04/02/2027	149.72 Call	Bond Future	2839.8900	2.8399	2669.4100	2.6694	6.003	0.0000
2025/12/15	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2030	05/02/2026		Bond Future	7.6122	101.5252	7.5650	101.6861	0.621	0.0000
2025/12/15	2030	05/02/2026	9.49 Call	Bond Future	6146.5700	6.1466	6307.3600	6.3074	2.616	0.0000
2025/12/15	2030	05/02/2026	9.49 Put	Bond Future	0.2600	0.0003	0.1300	0.0001	50.000	0.0000
2025/12/15	2030	07/05/2026		Bond Future	7.6467	103.3393	7.5957	103.5032	0.667	0.0000
2025/12/15	2030	07/05/2026	9.39 Call	Bond Future	5439.8400	5.4398	5598.2200	5.5982	2.911	0.0000
2025/12/15	2030	07/05/2026	9.39 Put	Bond Future	28.0000	0.0280	22.5500	0.0226	19.464	0.0000
2025/12/15	2030	07/05/2026	7.21 Put	Bond Future	1567.2000	1.5672	1431.1900	1.4312	8.679	0.0000
2025/12/15	2030	07/05/2026	7.21 Call	Bond Future	153.3500	0.1534	181.1700	0.1812	18.142	0.0000
2025/12/15	2030	07/05/2026	7.71 Put	Bond Future	619.3300	0.6193	541.0500	0.5411	12.639	0.0000
2025/12/15	2030	07/05/2026	7.71 Call	Bond Future	822.4600	0.8225	908.0100	0.9080	10.402	0.0000
2025/12/15	2030	07/05/2026	7.92 Call	Bond Future	1287.2500	1.2873	1393.6900	1.3937	8.269	0.0000
2025/12/15	2030	07/05/2026	7.92 Put	Bond Future	414.3200	0.4143	356.9300	0.3569	13.852	0.0000
2025/12/15	2030	06/08/2026	7.21 Put	Bond Future	1704.6500	1.7047	1574.6400	1.5746	7.627	0.0000
2025/12/15	2030	06/08/2026	7.21 Call	Bond Future	258.3600	0.2584	295.3100	0.2953	14.302	0.0000
2025/12/15	2030	06/08/2026	7.71 Put	Bond Future	869.0500	0.8691	785.1600	0.7852	9.653	0.0000
2025/12/15	2030	06/08/2026	7.71 Call	Bond Future	941.2400	0.9412	1024.3100	1.0243	8.826	0.0000
2025/12/15	2030	06/08/2026	8.06 Call	Bond Future	1664.2800	1.6643	1773.4000	1.7734	6.557	0.0000
2025/12/15	2030	06/08/2026	8.06 Put	Bond Future	545.6300	0.5456	487.7900	0.4878	10.601	0.0000
2025/12/15	2030	06/08/2026		Bond Future	7.6860	101.1963	7.6306	101.3633	0.721	0.0000
2025/12/15	2030	06/08/2026	9.22 Call	Bond Future	4616.0200	4.6160	4767.1900	4.7672	3.275	0.0000
2025/12/15	2030	06/08/2026	9.22 Put	Bond Future	123.4000	0.1234	107.6100	0.1076	12.796	0.0000
2025/12/15	2030	05/11/2026		Bond Future	7.7294	102.9577	7.6692	103.1279	0.779	0.0000
2025/12/15	2030	05/11/2026	8.39 Call	Bond Future	2359.0800	2.3591	2480.4300	2.4804	5.144	0.0000
2025/12/15	2030	05/11/2026	8.39 Put	Bond Future	516.7400	0.5167	467.9600	0.4680	9.440	0.0000
2025/12/15	2030	04/02/2027		Bond Future	7.7984	100.7215	7.7323	100.8949	0.848	0.0000
2025/12/15	2030	04/02/2027	7.82 Call	Bond Future	1169.0200	1.1690	1256.0600	1.2561	7.446	0.0000
2025/12/15	2030	04/02/2027	7.82 Put	Bond Future	1112.4700	1.1125	1026.1400	1.0261	7.760	0.0000
2025/12/15	2031	05/02/2026		Bond Future	112.7318	112.7318	112.6264	112.6264	0.093	0.0000
2025/12/15	2031	05/02/2026	111.76 Call	Bond Future	1025.2200	1.0252	928.9800	0.9290	9.387	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
2025/12/15	2031	05/02/2026	111.76 Put	Bond Future	53.4300	0.0534	62.5900	0.0626	17.144	0.0000	0.0000
2025/12/15	2031	07/05/2026		Bond Future	114.7737	114.7737	114.6665	114.6665	0.093	0.0000	0.0000
2025/12/15	2031	07/05/2026	113.84 Call	Bond Future	1123.1500	1.1232	1038.4700	1.0385	7.540	0.0000	0.0000
2025/12/15	2031	07/05/2026	113.84 Put	Bond Future	189.4300	0.1894	211.9700	0.2120	11.899	0.0000	0.0000
2025/12/15	2031	06/08/2026		Bond Future	114.4511	114.4511	114.3427	114.3427	0.095	0.0000	0.0000
2025/12/15	2031	06/08/2026	113.81 Call	Bond Future	1033.2700	1.0333	959.8200	0.9598	7.109	0.0000	0.0000
2025/12/15	2031	06/08/2026	113.81 Put	Bond Future	392.1800	0.3922	427.1400	0.4271	8.914	0.0000	0.0000
2025/12/15	2031	05/11/2026		Bond Future	116.4702	116.4702	116.3601	116.3601	0.094	0.0000	0.0000
2025/12/15	2031	05/11/2026	111.49 Call	Bond Future	4981.9300	4.9819	4872.1700	4.8722	2.203	0.0000	0.0000
2025/12/15	2031	05/11/2026	111.49 Put	Bond Future	1.7700	0.0018	2.0500	0.0021	15.819	0.0000	0.0000
2025/12/15	2031	04/02/2027		Bond Future	116.0429	116.0429	115.9330	115.9330	0.095	0.0000	0.0000
2025/12/15	2031	04/02/2027	116.18 Call	Bond Future	747.2200	0.7472	693.1100	0.6931	7.242	0.0000	0.0000
2025/12/15	2031	04/02/2027	116.18 Put	Bond Future	884.3100	0.8843	940.0800	0.9401	6.307	0.0000	0.0000
2025/12/15	2032	05/02/2026		Bond Future	8.0008	104.1885	7.9745	104.3149	0.328	0.0000	0.0000
2025/12/15	2032	05/02/2026	10.16 Call	Bond Future	9758.3200	9.7583	9884.6500	9.8847	1.295	0.0000	0.0000
2025/12/15	2032	05/02/2026	10.16 Put	Bond Future	0.2700	0.0003	0.1500	0.0002	44.444	0.0000	0.0000
2025/12/15	2032	07/05/2026		Bond Future	8.0423	101.8913	8.0146	102.0201	0.344	0.0000	0.0000
2025/12/15	2032	07/05/2026	10.14 Call	Bond Future	9214.3200	9.2143	9339.3700	9.3394	1.357	0.0000	0.0000
2025/12/15	2032	07/05/2026	10.14 Put	Bond Future	26.5600	0.0266	22.8200	0.0228	14.081	0.0000	0.0000
2025/12/15	2032	06/08/2026		Bond Future	8.0868	103.7312	8.0575	103.8625	0.362	0.0000	0.0000
2025/12/15	2032	06/08/2026	10.12 Call	Bond Future	8704.6900	8.7047	8827.8000	8.8278	1.414	0.0000	0.0000
2025/12/15	2032	06/08/2026	10.12 Put	Bond Future	90.8600	0.0909	82.7000	0.0827	8.981	0.0000	0.0000
2025/12/15	2032	05/11/2026		Bond Future	8.1418	101.3796	8.1107	101.5134	0.381	0.0000	0.0000
2025/12/15	2032	05/11/2026	9.16 Call	Bond Future	4771.0900	4.7711	4875.1400	4.8751	2.181	0.0000	0.0000
2025/12/15	2032	05/11/2026	9.16 Put	Bond Future	502.0900	0.5021	472.3300	0.4723	5.927	0.0000	0.0000
2025/12/15	2032	04/02/2027		Bond Future	8.2144	103.1218	8.1814	103.2582	0.402	0.0000	0.0000
2025/12/15	2032	04/02/2027	8.48 Call	Bond Future	2433.1000	2.4331	2509.6600	2.5097	3.147	0.0000	0.0000
2025/12/15	2032	04/02/2027	8.48 Put	Bond Future	1343.9300	1.3439	1284.0700	1.2841	4.454	0.0000	0.0000
2025/12/15	2033	05/02/2026		Bond Future	142.6854	142.6854	142.3566	142.3566	0.230	0.0000	0.0000
2025/12/15	2033	05/02/2026	132.88 Call	Bond Future	9805.3700	9.8054	9476.6200	9.4766	3.353	0.0000	0.0000
2025/12/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2033	07/05/2026		Bond Future	143.7080	143.7080	143.3734	143.3734	0.233	0.0000	0.0000
2025/12/15	2033	07/05/2026	135.16 Call	Bond Future	8547.9600	8.5480	8213.4200	8.2134	3.914	0.0000	0.0000
2025/12/15	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2033	06/08/2026		Bond Future	146.3380	146.3380	145.9976	145.9976	0.233	0.0000	0.0000
2025/12/15	2033	06/08/2026	134.25 Call	Bond Future	12088.0300	12.0880	11747.6000	11.7476	2.816	0.0000	0.0000
2025/12/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2033	05/11/2026		Bond Future	147.3358	147.3358	146.9903	146.9903	0.235	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
2025/12/15	2033	05/11/2026	137.26 Call	Bond Future	10075.7700	10.0758	9730.2600	9.7303	3.429	0.0000	0.0000
2025/12/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2033	04/02/2027		Bond Future	149.9056	149.9056	149.5544	149.5544	0.234	0.0000	0.0000
2025/12/15	2033	04/02/2027	142.71 Call	Bond Future	7195.5500	7.1956	6844.4400	6.8444	4.880	0.0000	0.0000
2025/12/15	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2037	05/02/2026		Bond Future	8.8387	97.8815	8.8074	98.0953	0.354	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.20 Call	Bond Future	14468.0000	14.4680	14681.7000	14.6817	1.477	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.20 Put	Bond Future	0.1600	0.0002	0.0800	0.0001	50.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	12.27 Call	Bond Future	20060.2800	20.0603	20274.0600	20.2741	1.066	0.0000	0.0000
2025/12/15	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.90 Put	Bond Future	0.8900	0.0009	0.5100	0.0005	42.697	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.90 Call	Bond Future	12800.5800	12.8006	13013.9800	13.0140	1.667	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.86 Call	Bond Future	17981.1800	17.9812	18194.9600	18.1950	1.189	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.36 Call	Bond Future	15339.0800	15.3391	15552.8300	15.5528	1.393	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.36 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.65 Put	Bond Future	2.6900	0.0027	1.6600	0.0017	38.290	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.65 Call	Bond Future	11376.8200	11.3768	11589.5700	11.5896	1.870	0.0000	0.0000
2025/12/15	2037	05/02/2026	12.73 Call	Bond Future	22303.4100	22.3034	22517.1900	22.5172	0.959	0.0000	0.0000
2025/12/15	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.40 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/12/15	2037	05/02/2026	11.40 Call	Bond Future	15554.8900	15.5549	15768.6400	15.7686	1.374	0.0000	0.0000
2025/12/15	2037	05/02/2026	9.65 Call	Bond Future	5403.5700	5.4036	5598.9400	5.5989	3.616	0.0000	0.0000
2025/12/15	2037	05/02/2026	9.65 Put	Bond Future	71.7200	0.0717	53.3100	0.0533	25.669	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.10 Call	Bond Future	8135.7400	8.1357	8344.5300	8.3445	2.566	0.0000	0.0000
2025/12/15	2037	05/02/2026	10.10 Put	Bond Future	15.6500	0.0157	10.6600	0.0107	31.885	0.0000	0.0000
2025/12/15	2037	07/05/2026	9.00 Put	Bond Future	1315.1700	1.3152	1208.2000	1.2082	8.134	0.0000	0.0000
2025/12/15	2037	07/05/2026	9.00 Call	Bond Future	1990.9300	1.9909	2101.5900	2.1016	5.558	0.0000	0.0000
2025/12/15	2037	07/05/2026	9.49 Put	Bond Future	551.7700	0.5518	496.1200	0.4961	10.086	0.0000	0.0000
2025/12/15	2037	07/05/2026	9.49 Call	Bond Future	4406.4000	4.4064	4568.3800	4.5684	3.676	0.0000	0.0000
2025/12/15	2037	07/05/2026	10.06 Call	Bond Future	7592.0800	7.5921	7784.2600	7.7843	2.531	0.0000	0.0000
2025/12/15	2037	07/05/2026	10.06 Put	Bond Future	214.4500	0.2145	189.0000	0.1890	11.868	0.0000	0.0000
2025/12/15	2037	07/05/2026	12.40 Call	Bond Future	20083.6700	20.0837	20301.1200	20.3011	1.083	0.0000	0.0000
2025/12/15	2037	07/05/2026	12.40 Put	Bond Future	0.7500	0.0008	0.5700	0.0006	24.000	0.0000	0.0000
2025/12/15	2037	07/05/2026	10.95 Put	Bond Future	54.3800	0.0544	46.6400	0.0466	14.233	0.0000	0.0000
2025/12/15	2037	07/05/2026	10.95 Call	Bond Future	12581.0200	12.5810	12790.9100	12.7909	1.668	0.0000	0.0000
2025/12/15	2037	07/05/2026		Bond Future	8.8986	99.6306	8.8662	99.8482	0.365	0.0000	0.0000
2025/12/15	2037	07/05/2026	11.32 Call	Bond Future	14570.3300	14.5703	14784.4400	14.7844	1.469	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
2025/12/15	2037	07/05/2026	11.32 Put	Bond Future	21.6500	0.0217	18.1300	0.0181	16.259	0.0000	0.0000
2025/12/15	2037	06/08/2026		Bond Future	8.9629	97.1700	8.9291	97.3917	0.376	0.0000	0.0000
2025/12/15	2037	06/08/2026	11.71 Call	Bond Future	16031.2300	16.0312	16247.5700	16.2476	1.349	0.0000	0.0000
2025/12/15	2037	06/08/2026	11.71 Put	Bond Future	48.1900	0.0482	42.8500	0.0429	11.081	0.0000	0.0000
2025/12/15	2037	06/08/2026	11.30 Call	Bond Future	13947.0100	13.9470	14158.0300	14.1580	1.513	0.0000	0.0000
2025/12/15	2037	06/08/2026	11.30 Put	Bond Future	109.4800	0.1095	98.8200	0.0988	9.737	0.0000	0.0000
2025/12/15	2037	06/08/2026	10.70 Call	Bond Future	10816.3600	10.8164	11015.8700	11.0159	1.845	0.0000	0.0000
2025/12/15	2037	06/08/2026	10.70 Put	Bond Future	261.5300	0.2615	239.3600	0.2394	8.477	0.0000	0.0000
2025/12/15	2037	06/08/2026	10.02 Put	Bond Future	569.9700	0.5700	526.8600	0.5269	7.564	0.0000	0.0000
2025/12/15	2037	06/08/2026	10.02 Call	Bond Future	7187.2100	7.1872	7365.7800	7.3658	2.485	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.83 Call	Bond Future	11159.0900	11.1591	11356.5500	11.3566	1.769	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.83 Put	Bond Future	431.4000	0.4314	403.0200	0.4030	6.579	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.23 Call	Bond Future	8095.1500	8.0952	8275.1800	8.2752	2.224	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.23 Put	Bond Future	751.3500	0.7514	705.5400	0.7055	6.097	0.0000	0.0000
2025/12/15	2037	05/11/2026	9.46 Put	Bond Future	1606.6900	1.6067	1521.1400	1.5211	5.325	0.0000	0.0000
2025/12/15	2037	05/11/2026	9.46 Call	Bond Future	4339.2900	4.3393	4479.5800	4.4796	3.233	0.0000	0.0000
2025/12/15	2037	05/11/2026		Bond Future	9.0272	98.8610	8.9921	99.0868	0.388	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.62 Call	Bond Future	10084.1200	10.0841	10276.5100	10.2765	1.908	0.0000	0.0000
2025/12/15	2037	05/11/2026	10.62 Put	Bond Future	520.7300	0.5207	487.2800	0.4873	6.424	0.0000	0.0000
2025/12/15	2037	04/02/2027		Bond Future	9.1038	96.3036	9.0673	96.5336	0.401	0.0000	0.0000
2025/12/15	2037	04/02/2027	9.51 Call	Bond Future	4380.2500	4.3803	4520.5600	4.5206	3.203	0.0000	0.0000
2025/12/15	2037	04/02/2027	9.51 Put	Bond Future	1866.8600	1.8669	1777.1600	1.7772	4.805	0.0000	0.0000
2025/12/15	2038	05/02/2026		Bond Future	157.4682	157.4682	157.4654	157.4654	0.002	0.0000	0.0000
2025/12/15	2038	05/02/2026	143.20 Call	Bond Future	14268.2200	14.2682	14265.3900	14.2654	0.020	0.0000	0.0000
2025/12/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2038	07/05/2026		Bond Future	160.3207	160.3207	160.3176	160.3176	0.002	0.0000	0.0000
2025/12/15	2038	07/05/2026	144.53 Call	Bond Future	15790.6700	15.7907	15787.6400	15.7876	0.019	0.0000	0.0000
2025/12/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2038	06/08/2026		Bond Future	161.0547	161.0547	161.0526	161.0526	0.001	0.0000	0.0000
2025/12/15	2038	06/08/2026	144.72 Call	Bond Future	16334.7300	16.3347	16332.5700	16.3326	0.013	0.0000	0.0000
2025/12/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2038	05/11/2026		Bond Future	163.8969	163.8969	163.8951	163.8951	0.001	0.0000	0.0000
2025/12/15	2038	05/11/2026	146.31 Call	Bond Future	17586.8600	17.5869	17585.0700	17.5851	0.010	0.0000	0.0000
2025/12/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2038	04/02/2027		Bond Future	164.5238	164.5238	164.5241	164.5241	0.000	0.0000	0.0000
2025/12/15	2038	04/02/2027	153.83 Call	Bond Future	10693.8400	10.6938	10694.0500	10.6941	0.002	0.0000	0.0000
2025/12/15	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.40 Call	Bond Future	1940.4100	1.9404	2078.6900	2.0787	7.126	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
2025/12/15	2040	05/02/2026	9.40 Put	Bond Future		630.0000	0.6300	527.9600	0.5280	16.197	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.05 Put	Bond Future		1865.0500	1.8651	1675.4900	1.6755	10.164	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.05 Call	Bond Future		491.0600	0.4911	541.8200	0.5418	10.337	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.20 Put	Bond Future		1198.6000	1.1986	1046.4200	1.0464	12.696	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.20 Call	Bond Future		987.8900	0.9879	1076.0300	1.0760	8.922	0.0000	0.0000
2025/12/15	2040	05/02/2026		Bond Future		9.2274	98.4774	9.1962	98.7177	0.339	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.49 Call	Bond Future		15357.4200	15.3574	15597.5500	15.5976	1.564	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.49 Put	Bond Future		0.4200	0.0004	0.2300	0.0002	45.238	0.0000	0.0000
2025/12/15	2040	05/02/2026	13.23 Call	Bond Future		24870.6900	24.8707	25111.0100	25.1110	0.966	0.0000	0.0000
2025/12/15	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.82 Put	Bond Future		0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.82 Call	Bond Future		17298.5400	17.2985	17538.8300	17.5388	1.389	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.35 Put	Bond Future		25.5900	0.0256	17.7600	0.0178	30.598	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.35 Call	Bond Future		8119.1300	8.1191	8351.6200	8.3516	2.863	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.75 Call	Bond Future		10751.7500	10.7518	10989.6200	10.9896	2.212	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.75 Put	Bond Future		6.8800	0.0069	4.4300	0.0044	35.610	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.15 Call	Bond Future		13285.6200	13.2856	13525.1200	13.5251	1.803	0.0000	0.0000
2025/12/15	2040	05/02/2026	11.15 Put	Bond Future		2.0600	0.0021	1.2400	0.0012	39.806	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.80 Put	Bond Future		162.5900	0.1626	125.5100	0.1255	22.806	0.0000	0.0000
2025/12/15	2040	05/02/2026	9.80 Call	Bond Future		4415.8400	4.4158	4619.0800	4.6191	4.603	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.24 Call	Bond Future		7381.1000	7.3811	7610.6000	7.6106	3.109	0.0000	0.0000
2025/12/15	2040	05/02/2026	10.24 Put	Bond Future		37.2000	0.0372	26.3800	0.0264	29.086	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.22 Call	Bond Future		18940.3700	18.9404	19183.7500	19.1838	1.285	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.22 Put	Bond Future		7.0100	0.0070	5.6900	0.0057	18.830	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.72 Call	Bond Future		16130.4900	16.1305	16370.7400	16.3707	1.489	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.72 Put	Bond Future		28.1600	0.0282	23.7100	0.0237	15.803	0.0000	0.0000
2025/12/15	2040	07/05/2026	10.70 Put	Bond Future		197.1900	0.1972	173.7900	0.1738	11.867	0.0000	0.0000
2025/12/15	2040	07/05/2026	10.70 Call	Bond Future		10038.7200	10.0387	10260.0200	10.2600	2.204	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.53 Call	Bond Future		20618.4400	20.6184	20862.5600	20.8626	1.184	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.53 Put	Bond Future		2.7600	0.0028	2.1800	0.0022	21.014	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.03 Call	Bond Future		17887.1100	17.8871	18129.6800	18.1297	1.356	0.0000	0.0000
2025/12/15	2040	07/05/2026	12.03 Put	Bond Future		12.0900	0.0121	9.9600	0.0100	17.618	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.12 Put	Bond Future		108.5000	0.1085	94.5300	0.0945	12.876	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.12 Call	Bond Future		12610.5200	12.6105	12841.2500	12.8413	1.830	0.0000	0.0000
2025/12/15	2040	07/05/2026		Bond Future		9.2933	100.2371	9.2610	100.4818	0.348	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.67 Call	Bond Future		15843.0600	15.8431	16082.7700	16.0828	1.513	0.0000	0.0000
2025/12/15	2040	07/05/2026	11.67 Put	Bond Future		32.1100	0.0321	27.1200	0.0271	15.540	0.0000	0.0000
2025/12/15	2040	06/08/2026		Bond Future		9.3636	97.5368	9.3300	97.7860	0.358	0.0000	0.0000
2025/12/15	2040	06/08/2026	12.19 Call	Bond Future		18156.6100	18.1566	18399.9700	18.4000	1.340	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
2025/12/15	2040	06/08/2026	12.19 Put	Bond Future	53.6800	0.0537	47.7900	0.0478	10.972	0.0000
2025/12/15	2040	05/11/2026		Bond Future	9.4332	99.2341	9.3985	99.4879	0.368	0.0000
2025/12/15	2040	05/11/2026	11.06 Call	Bond Future	11481.1500	11.4812	11698.3400	11.6983	1.892	0.0000
2025/12/15	2040	05/11/2026	11.06 Put	Bond Future	572.6200	0.5726	536.0000	0.5360	6.395	0.0000
2025/12/15	2040	05/11/2026	11.27 Call	Bond Future	12663.7000	12.6637	12886.2900	12.8863	1.758	0.0000
2025/12/15	2040	05/11/2026	11.27 Put	Bond Future	477.6400	0.4776	446.4200	0.4464	6.536	0.0000
2025/12/15	2040	05/11/2026	10.67 Call	Bond Future	9278.3100	9.2783	9482.3100	9.4823	2.199	0.0000
2025/12/15	2040	05/11/2026	10.67 Put	Bond Future	817.6500	0.8177	767.8400	0.7678	6.092	0.0000
2025/12/15	2040	05/11/2026	9.91 Put	Bond Future	1707.6900	1.7077	1615.7200	1.6157	5.386	0.0000
2025/12/15	2040	05/11/2026	9.91 Call	Bond Future	5100.9800	5.1010	5262.8200	5.2628	3.173	0.0000
2025/12/15	2040	04/02/2027		Bond Future	9.5142	96.4324	9.4782	96.6909	0.378	0.0000
2025/12/15	2040	04/02/2027	9.93 Call	Bond Future	5167.4700	5.1675	5324.2300	5.3242	3.034	0.0000
2025/12/15	2040	04/02/2027	9.93 Put	Bond Future	2251.4400	2.2514	2149.7100	2.1497	4.518	0.0000
2025/12/15	2043	05/02/2026		Bond Future	122.9141	122.9141	122.1920	122.1920	0.587	0.0000
2025/12/15	2043	05/02/2026	109.66 Call	Bond Future	13254.0500	13.2541	12531.9700	12.5320	5.448	0.0000
2025/12/15	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2043	07/05/2026		Bond Future	125.1405	125.1405	124.4054	124.4054	0.587	0.0000
2025/12/15	2043	07/05/2026	111.70 Call	Bond Future	13440.4662	13.4405	12705.4141	12.7054	5.469	0.0000
2025/12/15	2043	07/05/2026	111.70 Put	Bond Future	0.0162	0.0000	0.0341	0.0000	110.816	0.0000
2025/12/15	2043	06/08/2026		Bond Future	124.5763	124.5763	123.8287	123.8287	0.600	0.0000
2025/12/15	2043	06/08/2026	110.88 Call	Bond Future	13697.1018	13.6971	12950.1224	12.9501	5.454	0.0000
2025/12/15	2043	06/08/2026	110.88 Put	Bond Future	0.8218	0.0008	1.3824	0.0014	68.226	0.0000
2025/12/15	2043	05/11/2026		Bond Future	126.7739	126.7739	126.0134	126.0134	0.600	0.0000
2025/12/15	2043	05/11/2026	112.84 Call	Bond Future	13938.2747	13.9383	13180.0367	13.1800	5.440	0.0000
2025/12/15	2043	05/11/2026	112.84 Put	Bond Future	4.3847	0.0044	6.6667	0.0067	52.043	0.0000
2025/12/15	2043	04/02/2027		Bond Future	126.0887	126.0887	125.3173	125.3173	0.612	0.0000
2025/12/15	2043	04/02/2027	117.63 Call	Bond Future	8655.5685	8.6556	7942.9355	7.9429	8.233	0.0000
2025/12/15	2043	04/02/2027	117.63 Put	Bond Future	196.8685	0.1969	255.6555	0.2557	29.861	0.0000
2025/12/15	2044	05/02/2026	10.00 Put	Bond Future	166.2900	0.1663	127.8900	0.1279	23.092	0.0000
2025/12/15	2044	05/02/2026	10.00 Call	Bond Future	4693.2200	4.6932	4911.5600	4.9116	4.652	0.0000
2025/12/15	2044	05/02/2026		Bond Future	9.4269	94.4272	9.3957	94.6839	0.331	0.0000
2025/12/15	2044	05/02/2026	11.56 Call	Bond Future	15275.6000	15.2756	15531.8700	15.5319	1.678	0.0000
2025/12/15	2044	05/02/2026	11.56 Put	Bond Future	1.1200	0.0011	0.6500	0.0007	41.964	0.0000
2025/12/15	2044	05/02/2026	11.45 Call	Bond Future	14586.4400	14.5864	14842.4700	14.8425	1.755	0.0000
2025/12/15	2044	05/02/2026	11.45 Put	Bond Future	1.7500	0.0018	1.0400	0.0010	40.571	0.0000
2025/12/15	2044	05/02/2026	11.25 Call	Bond Future	13308.7700	13.3088	13564.3400	13.5643	1.920	0.0000
2025/12/15	2044	05/02/2026	11.25 Put	Bond Future	3.0300	0.0030	1.8600	0.0019	38.614	0.0000
2025/12/15	2044	05/02/2026	11.50 Call	Bond Future	14900.9400	14.9009	15157.0600	15.1571	1.719	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
2025/12/15	2044	05/02/2026	11.50 Put	Bond Future	1.5300	0.0015	0.9100	0.0009	40.523	0.0000
2025/12/15	2044	05/02/2026	10.90 Put	Bond Future	8.5700	0.0086	5.5700	0.0056	35.006	0.0000
2025/12/15	2044	05/02/2026	10.90 Call	Bond Future	10996.5400	10.9965	11250.2800	11.2503	2.307	0.0000
2025/12/15	2044	05/02/2026	10.07 Put	Bond Future	130.6000	0.1306	99.0300	0.0990	24.173	0.0000
2025/12/15	2044	05/02/2026	10.07 Call	Bond Future	5187.5300	5.1875	5412.7000	5.4127	4.341	0.0000
2025/12/15	2044	07/05/2026	Put	Bond Future	4840.0900	4.8401	4630.5400	4.6305	4.329	0.0000
2025/12/15	2044	07/05/2026	Call	Bond Future	954.5300	0.9545	1006.3700	1.0064	5.431	0.0000
2025/12/15	2044	07/05/2026	10.00 Call	Bond Future	4826.6800	4.8267	5009.8400	5.0098	3.795	0.0000
2025/12/15	2044	07/05/2026	10.00 Put	Bond Future	844.9700	0.8450	766.7400	0.7667	9.258	0.0000
2025/12/15	2044	07/05/2026		Bond Future	9.4915	96.1144	9.4593	96.3758	0.340	0.0000
2025/12/15	2044	07/05/2026	11.80 Call	Bond Future	16208.2800	16.2083	16462.9200	16.4629	1.571	0.0000
2025/12/15	2044	07/05/2026	11.80 Put	Bond Future	45.5900	0.0456	38.8400	0.0388	14.806	0.0000
2025/12/15	2044	06/08/2026		Bond Future	9.5599	93.4650	9.5266	93.7313	0.348	0.0000
2025/12/15	2044	06/08/2026	12.42 Call	Bond Future	19196.0200	19.1960	19455.7700	19.4558	1.353	0.0000
2025/12/15	2044	06/08/2026	12.42 Put	Bond Future	60.6100	0.0606	54.0600	0.0541	10.807	0.0000
2025/12/15	2044	05/11/2026		Bond Future	9.6273	95.0914	9.5930	95.3626	0.357	0.0000
2025/12/15	2044	05/11/2026	11.34 Call	Bond Future	12691.4500	12.6915	12925.9400	12.9259	1.848	0.0000
2025/12/15	2044	05/11/2026	11.34 Put	Bond Future	573.0500	0.5731	536.3700	0.5364	6.401	0.0000
2025/12/15	2044	04/02/2027		Bond Future	9.7048	92.3437	9.6692	92.6198	0.366	0.0000
2025/12/15	2044	04/02/2027	10.18 Call	Bond Future	5849.6800	5.8497	6022.3600	6.0224	2.952	0.0000
2025/12/15	2044	04/02/2027	10.18 Put	Bond Future	2274.9200	2.2749	2171.4600	2.1715	4.548	0.0000
2025/12/15	2046	05/02/2026		Bond Future	141.2104	141.2104	140.9983	140.9983	0.150	0.0000
2025/12/15	2046	05/02/2026	121.65 Call	Bond Future	19560.4400	19.5604	19348.2700	19.3483	1.085	0.0000
2025/12/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2046	07/05/2026		Bond Future	141.4749	141.4749	141.2592	141.2592	0.153	0.0000
2025/12/15	2046	07/05/2026	124.95 Call	Bond Future	16524.9200	16.5249	16309.1700	16.3092	1.306	0.0000
2025/12/15	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2046	06/08/2026		Bond Future	144.0639	144.0639	143.8444	143.8444	0.152	0.0000
2025/12/15	2046	06/08/2026	122.38 Call	Bond Future	21683.9400	21.6839	21464.4000	21.4644	1.012	0.0000
2025/12/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2046	05/11/2026		Bond Future	144.2777	144.2777	144.0558	144.0558	0.154	0.0000
2025/12/15	2046	05/11/2026	125.48 Call	Bond Future	18797.7200	18.7977	18575.7700	18.5758	1.181	0.0000
2025/12/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2046	04/02/2027		Bond Future	146.7929	146.7929	146.5674	146.5674	0.154	0.0000
2025/12/15	2046	04/02/2027	131.09 Call	Bond Future	15702.8900	15.7029	15477.4400	15.4774	1.436	0.0000
2025/12/15	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2050	05/02/2026		Bond Future	142.3778	142.3778	142.3750	142.3750	0.002	0.0000
2025/12/15	2050	05/02/2026	122.82 Call	Bond Future	19557.8200	19.5578	19554.9800	19.5550	0.015	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
2025/12/15	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2050	07/05/2026		Bond Future	144.9568	144.9568	144.9542	144.9542	0.002	0.0000
2025/12/15	2050	07/05/2026	124.07 Call	Bond Future	20886.7700	20.8868	20884.1700	20.8842	0.012	0.0000
2025/12/15	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2050	06/08/2026		Bond Future	145.1592	145.1592	145.1571	145.1571	0.001	0.0000
2025/12/15	2050	06/08/2026	123.27 Call	Bond Future	21889.2200	21.8892	21887.1400	21.8871	0.010	0.0000
2025/12/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2050	05/11/2026		Bond Future	147.7207	147.7207	147.7192	147.7192	0.001	0.0000
2025/12/15	2050	05/11/2026	123.84 Call	Bond Future	23880.6700	23.8807	23879.2100	23.8792	0.006	0.0000
2025/12/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	2050	04/02/2027		Bond Future	147.8105	147.8105	147.8109	147.8109	0.000	0.0000
2025/12/15	2050	04/02/2027	132.39 Call	Bond Future	15420.5400	15.4205	15420.9200	15.4209	0.002	0.0000
2025/12/15	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	AL37	05/02/2026		Index Future	1255.2880	1255.2880	1257.0900	1257.0900	0.144	0.0000
2025/12/15	AL37	07/05/2026		Index Future	1277.7190	1277.7190	1279.5550	1279.5550	0.144	0.0000
2025/12/15	AL37	06/08/2026		Index Future	1300.5520	1300.5520	1302.4270	1302.4270	0.144	0.0000
2025/12/15	AL37	05/11/2026		Index Future	1323.4700	1323.4700	1325.3870	1325.3870	0.145	0.0000
2025/12/15	AL37	04/02/2027		Index Future	1346.2740	1346.2740	1348.2350	1348.2350	0.146	0.0000
2025/12/15	AL7T	05/02/2026		Index Future	1613.8930	1613.8930	1617.1070	1617.1070	0.199	0.0000
2025/12/15	AL7T	07/05/2026		Index Future	1642.7320	1642.7320	1646.0060	1646.0060	0.199	0.0000
2025/12/15	AL7T	06/08/2026		Index Future	1672.0880	1672.0880	1675.4280	1675.4280	0.200	0.0000
2025/12/15	AL7T	05/11/2026		Index Future	1701.5530	1701.5530	1704.9630	1704.9630	0.200	0.0000
2025/12/15	AL7T	04/02/2027		Index Future	1730.8710	1730.8710	1734.3550	1734.3550	0.201	0.0000
2025/12/15	ALBI	05/02/2026		Index Future	1357.9430	1357.9430	1360.7230	1360.7230	0.205	0.0000
2025/12/15	ALBI	07/05/2026		Index Future	1382.2090	1382.2090	1385.0410	1385.0410	0.205	0.0000
2025/12/15	ALBI	06/08/2026		Index Future	1406.9090	1406.9090	1409.7970	1409.7970	0.205	0.0000
2025/12/15	ALBI	05/11/2026		Index Future	1431.7010	1431.7010	1434.6500	1434.6500	0.206	0.0000
2025/12/15	ALBI	04/02/2027		Index Future	1456.3700	1456.3700	1459.3820	1459.3820	0.207	0.0000
2025/12/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	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
2025/12/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/15	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	
2025/12/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/15	ES33	05/02/2026		Bond Future	8.9346	95.2670	8.9081	95.4038	0.297	0.0000	0.0000
2025/12/15	ES33	05/02/2026	11.49 Call	Bond Future	12071.5300	12.0715	12208.3600	12.2084	1.133	0.0000	0.0000
2025/12/15	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES33	07/05/2026		Bond Future	9.0061	93.1993	8.9784	93.3387	0.308	0.0000	0.0000
2025/12/15	ES33	07/05/2026	11.69 Call	Bond Future	12318.7400	12.3187	12458.1600	12.4582	1.132	0.0000	0.0000
2025/12/15	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES33	06/08/2026		Bond Future	9.0817	94.9045	9.0527	95.0466	0.320	0.0000	0.0000
2025/12/15	ES33	06/08/2026	12.02 Call	Bond Future	13035.8900	13.0359	13178.0000	13.1780	1.090	0.0000	0.0000
2025/12/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES33	05/11/2026		Bond Future	9.1705	92.7868	9.1399	92.9317	0.333	0.0000	0.0000
2025/12/15	ES33	05/11/2026	10.83 Call	Bond Future	7458.3700	7.4584	7603.2600	7.6033	1.943	0.0000	0.0000
2025/12/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES33	04/02/2027		Bond Future	9.2791	94.4019	9.2469	94.5496	0.347	0.0000	0.0000
2025/12/15	ES33	04/02/2027	9.70 Call	Bond Future	1905.3700	1.9054	2053.0700	2.0531	7.752	0.0000	0.0000
2025/12/15	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES42	05/02/2026		Bond Future	9.6617	93.0804	9.6304	93.3172	0.324	0.0000	0.0000
2025/12/15	ES42	05/02/2026	11.85 Call	Bond Future	14480.7000	14.4807	14717.4500	14.7175	1.635	0.0000	0.0000
2025/12/15	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES42	07/05/2026		Bond Future	9.7327	90.5021	9.7003	90.7432	0.333	0.0000	0.0000
2025/12/15	ES42	07/05/2026	12.20 Call	Bond Future	15860.6600	15.8607	16101.7700	16.1018	1.520	0.0000	0.0000
2025/12/15	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES42	06/08/2026		Bond Future	9.8051	92.1576	9.7716	92.4033	0.342	0.0000	0.0000
2025/12/15	ES42	06/08/2026	12.65 Call	Bond Future	17683.3000	17.6833	17928.9500	17.9290	1.389	0.0000	0.0000
2025/12/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES42	05/11/2026		Bond Future	9.8834	89.5196	9.8488	89.7698	0.351	0.0000	0.0000
2025/12/15	ES42	05/11/2026	11.66 Call	Bond Future	11554.7600	11.5548	11805.0200	11.8050	2.166	0.0000	0.0000
2025/12/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	ES42	04/02/2027		Bond Future	9.9716	91.0761	9.9357	91.3310	0.360	0.0000	0.0000
2025/12/15	ES42	04/02/2027	10.29 Call	Bond Future	2216.1900	2.2162	2471.0900	2.4711	11.502	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	
2025/12/15	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GOVI	05/02/2026		GOVI	1332.7000	1332.7000	1335.4280	1335.4280	0.205	0.0000	0.0000
2025/12/15	GOVI	05/02/2026	1,150. Call 00	GOVI	1827000.0000	182.7000	1854280.0000	185.4280	1.493	0.0000	0.0000
2025/12/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GOVI	07/05/2026		GOVI	1356.5150	1356.5150	1359.2930	1359.2930	0.205	0.0000	0.0000
2025/12/15	GOVI	07/05/2026	1,177. Call 00	GOVI	1795150.0000	179.5150	1822930.0000	182.2930	1.548	0.0000	0.0000
2025/12/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GOVI	06/08/2026		GOVI	1380.7550	1380.7550	1383.5900	1383.5900	0.205	0.0000	0.0000
2025/12/15	GOVI	06/08/2026	1,189. Call 00	GOVI	1917550.0000	191.7550	1945900.0000	194.5900	1.478	0.0000	0.0000
2025/12/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GOVI	05/11/2026		GOVI	1405.0870	1405.0870	1407.9810	1407.9810	0.206	0.0000	0.0000
2025/12/15	GOVI	05/11/2026	1,277. Call 00	GOVI	1280870.0000	128.0870	1309810.0000	130.9810	2.259	0.0000	0.0000
2025/12/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GOVI	04/02/2027		GOVI	1429.2970	1429.2970	1432.2520	1432.2520	0.207	0.0000	0.0000
2025/12/15	GOVI	04/02/2027	1,369. Call 00	GOVI	602970.0000	60.2970	632520.0000	63.2520	4.901	0.0000	0.0000
2025/12/15	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/15	I258	05/02/2026		Bond Future	128.3864	128.3864	128.4927	128.4927	0.083	0.0000	0.0000
2025/12/15	I258	05/02/2026	111.65 Call	Bond Future	16736.4400	16.7364	16842.7400	16.8427	0.635	0.0000	0.0000
2025/12/15	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/15	I258	07/05/2026		Bond Future	130.7119	130.7119	130.8203	130.8203	0.083	0.0000	0.0000
2025/12/15	I258	07/05/2026	113.73 Call	Bond Future	16982.4235	16.9824	17090.7168	17.0907	0.638	0.0000	0.0000
2025/12/15	I258	07/05/2026	113.73 Put	Bond Future	0.5335	0.0005	0.4268	0.0004	20.002	0.0000	0.0000
2025/12/15	I258	06/08/2026		Bond Future	130.2498	130.2498	130.3611	130.3611	0.085	0.0000	0.0000
2025/12/15	I258	06/08/2026	112.95 Call	Bond Future	17309.5397	17.3095	17419.7458	17.4197	0.637	0.0000	0.0000
2025/12/15	I258	06/08/2026	112.95 Put	Bond Future	9.6997	0.0097	8.6958	0.0087	10.350	0.0000	0.0000
2025/12/15	I258	05/11/2026		Bond Future	132.5475	132.5475	132.6612	132.6612	0.086	0.0000	0.0000
2025/12/15	I258	05/11/2026	114.95 Call	Bond Future	17632.9580	17.6330	17744.1398	17.7441	0.631	0.0000	0.0000
2025/12/15	I258	05/11/2026	114.95 Put	Bond Future	35.4180	0.0354	32.9398	0.0329	6.997	0.0000	0.0000
2025/12/15	I258	04/02/2027		Bond Future	131.9631	131.9631	132.0811	132.0811	0.089	0.0000	0.0000
2025/12/15	I258	04/02/2027	118.90 Call	Bond Future	13389.1210	13.3891	13493.9192	13.4939	0.783	0.0000	0.0000
2025/12/15	I258	04/02/2027	118.90 Put	Bond Future	326.0710	0.3261	312.7992	0.3128	4.070	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	
2025/12/15	IGOV	05/02/2026		Index Future	433.9250	433.9250	433.4300	433.4300	0.114	0.0000	0.0000
2025/12/15	IGOV	07/05/2026		Index Future	441.7850	441.7850	441.2810	441.2810	0.114	0.0000	0.0000
2025/12/15	IGOV	06/08/2026		Index Future	449.7840	449.7840	449.2730	449.2730	0.114	0.0000	0.0000
2025/12/15	IGOV	05/11/2026		Index Future	457.8120	457.8120	457.2950	457.2950	0.113	0.0000	0.0000
2025/12/15	IGOV	04/02/2027		Index Future	465.8010	465.8010	465.2790	465.2790	0.112	0.0000	0.0000
2025/12/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/15	R033	05/02/2026		Bond Future	8.1428	113.5362	8.1114	113.7143	0.385	0.0000	0.0000
2025/12/15	R033	05/02/2026	10.49 Call	Bond Future	12333.2500	12.3333	12509.1100	12.5091	1.426	0.0000	0.0000
2025/12/15	R033	05/02/2026	10.49 Put	Bond Future	6.7800	0.0068	4.6100	0.0046	32.006	0.0000	0.0000
2025/12/15	R033	07/05/2026		Bond Future	8.1883	110.5228	8.1553	110.7041	0.403	0.0000	0.0000
2025/12/15	R033	07/05/2026	10.38 Call	Bond Future	11386.6000	11.3866	11552.0500	11.5521	1.453	0.0000	0.0000
2025/12/15	R033	07/05/2026	10.38 Put	Bond Future	152.0100	0.1520	136.1600	0.1362	10.427	0.0000	0.0000
2025/12/15	R033	06/08/2026		Bond Future	8.2364	112.5186	8.2017	112.7033	0.422	0.0000	0.0000
2025/12/15	R033	06/08/2026	10.25 Call	Bond Future	10605.2600	10.6053	10757.7200	10.7577	1.438	0.0000	0.0000
2025/12/15	R033	06/08/2026	10.25 Put	Bond Future	540.9300	0.5409	508.6500	0.5087	5.968	0.0000	0.0000
2025/12/15	R033	05/11/2026		Bond Future	8.2940	109.4378	8.2574	109.6260	0.441	0.0000	0.0000
2025/12/15	R033	05/11/2026	9.33 Call	Bond Future	6503.1400	6.5031	6631.9600	6.6320	1.981	0.0000	0.0000
2025/12/15	R033	05/11/2026	9.33 Put	Bond Future	1342.2400	1.3422	1282.8600	1.2829	4.424	0.0000	0.0000
2025/12/15	R033	04/02/2027		Bond Future	8.3677	111.3178	8.3291	111.5096	0.462	0.0000	0.0000
2025/12/15	R033	04/02/2027	8.65 Call	Bond Future	4117.6900	4.1177	4217.8600	4.2179	2.433	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
2025/12/15	R033	04/02/2027	8.65 Put	Bond Future	2730.7900	2.7308	2639.1800	2.6392	3.355	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.45 Call	Bond Future	942.1200	0.9421	1026.3100	1.0263	8.936	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.45 Put	Bond Future	823.1500	0.8232	708.0100	0.7080	13.988	0.0000	0.0000
2025/12/15	R035	05/02/2026		Bond Future	8.4313	106.7583	8.4000	106.9576	0.371	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.79 Call	Bond Future	13663.8600	13.6639	13863.1400	13.8631	1.458	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.79 Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2025/12/15	R035	05/02/2026	11.00 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/12/15	R035	05/02/2026	11.00 Call	Bond Future	14760.9100	14.7609	14960.2200	14.9602	1.350	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.44 Put	Bond Future	0.7200	0.0007	0.4100	0.0004	43.056	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.44 Call	Bond Future	11795.1500	11.7952	11994.1700	11.9942	1.687	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.94 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.94 Call	Bond Future	14449.3000	14.4493	14648.6100	14.6486	1.379	0.0000	0.0000
2025/12/15	R035	05/02/2026	12.44 Call	Bond Future	21817.3700	21.8174	22016.7000	22.0167	0.914	0.0000	0.0000
2025/12/15	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R035	05/02/2026	11.17 Call	Bond Future	15635.8600	15.6359	15835.1800	15.8352	1.275	0.0000	0.0000
2025/12/15	R035	05/02/2026	11.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.67 Call	Bond Future	13028.8700	13.0289	13228.0900	13.2281	1.529	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.67 Put	Bond Future	0.2200	0.0002	0.1100	0.0001	50.000	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.17 Put	Bond Future	1.7500	0.0018	1.0400	0.0010	40.571	0.0000	0.0000
2025/12/15	R035	05/02/2026	10.17 Call	Bond Future	10318.4000	10.3184	10517.0200	10.5170	1.925	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.25 Call	Bond Future	5083.4200	5.0834	5269.6700	5.2697	3.664	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.25 Put	Bond Future	46.7900	0.0468	33.7100	0.0337	27.955	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.85 Put	Bond Future	201.2200	0.2012	158.2000	0.1582	21.380	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.85 Call	Bond Future	2818.4800	2.8185	2974.7900	2.9748	5.546	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.64 Call	Bond Future	7333.6200	7.3336	7529.1100	7.5291	2.666	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.64 Put	Bond Future	11.4300	0.0114	7.5900	0.0076	33.596	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.14 Call	Bond Future	4448.8700	4.4489	4629.8800	4.6299	4.069	0.0000	0.0000
2025/12/15	R035	05/02/2026	9.14 Put	Bond Future	69.8600	0.0699	51.5400	0.0515	26.224	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.64 Put	Bond Future	428.2300	0.4282	352.9900	0.3530	17.570	0.0000	0.0000
2025/12/15	R035	05/02/2026	8.64 Call	Bond Future	1743.9100	1.7439	1868.0000	1.8680	7.116	0.0000	0.0000
2025/12/15	R035	07/05/2026	8.29 Put	Bond Future	2061.2300	2.0612	1922.6300	1.9226	6.724	0.0000	0.0000
2025/12/15	R035	07/05/2026	8.29 Call	Bond Future	882.6500	0.8827	947.0100	0.9470	7.292	0.0000	0.0000
2025/12/15	R035	07/05/2026	8.79 Put	Bond Future	839.9100	0.8399	763.7900	0.7638	9.063	0.0000	0.0000
2025/12/15	R035	07/05/2026	8.79 Call	Bond Future	2753.5300	2.7535	2880.3700	2.8804	4.606	0.0000	0.0000
2025/12/15	R035	07/05/2026	9.20 Call	Bond Future	4766.9600	4.7670	4926.7400	4.9267	3.352	0.0000	0.0000
2025/12/15	R035	07/05/2026	9.20 Put	Bond Future	406.7900	0.4068	363.6100	0.3636	10.615	0.0000	0.0000
2025/12/15	R035	07/05/2026	10.66 Call	Bond Future	12494.2100	12.4942	12692.4600	12.6925	1.587	0.0000	0.0000
2025/12/15	R035	07/05/2026	10.66 Put	Bond Future	30.1600	0.0302	25.4500	0.0255	15.617	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
2025/12/15	R035	07/05/2026	10.16 Call	Bond Future		9870.8100	9.8708		10062.9100	10.0629	1.946	0.0000
2025/12/15	R035	07/05/2026	10.16 Put	Bond Future		79.3300	0.0793		68.4700	0.0685	13.690	0.0000
2025/12/15	R035	07/05/2026	9.66 Put	Bond Future		183.9800	0.1840		161.6100	0.1616	12.159	0.0000
2025/12/15	R035	07/05/2026	9.66 Call	Bond Future		7197.3200	7.1973		7377.9100	7.3779	2.509	0.0000
2025/12/15	R035	07/05/2026	10.71 Call	Bond Future		12751.9000	12.7519		12950.6900	12.9507	1.559	0.0000
2025/12/15	R035	07/05/2026	10.71 Put	Bond Future		26.2200	0.0262		22.0500	0.0221	15.904	0.0000
2025/12/15	R035	07/05/2026	10.21 Call	Bond Future		10136.6200	10.1366		10329.4500	10.3295	1.902	0.0000
2025/12/15	R035	07/05/2026	10.21 Put	Bond Future		73.2100	0.0732		63.0800	0.0631	13.837	0.0000
2025/12/15	R035	07/05/2026	9.71 Put	Bond Future		168.6400	0.1686		147.8600	0.1479	12.322	0.0000
2025/12/15	R035	07/05/2026	9.71 Call	Bond Future		7464.6800	7.4647		7646.8600	7.6469	2.441	0.0000
2025/12/15	R035	07/05/2026	10.64 Call	Bond Future		12391.0000	12.3910		12589.0300	12.5890	1.598	0.0000
2025/12/15	R035	07/05/2026	10.64 Put	Bond Future		31.8800	0.0319		26.9500	0.0270	15.464	0.0000
2025/12/15	R035	07/05/2026	10.14 Call	Bond Future		9764.3600	9.7644		9956.1400	9.9561	1.964	0.0000
2025/12/15	R035	07/05/2026	10.14 Put	Bond Future		81.9500	0.0820		70.7700	0.0708	13.642	0.0000
2025/12/15	R035	07/05/2026	9.64 Put	Bond Future		190.5500	0.1906		167.5100	0.1675	12.091	0.0000
2025/12/15	R035	07/05/2026	9.64 Call	Bond Future		7090.5000	7.0905		7270.4200	7.2704	2.537	0.0000
2025/12/15	R035	07/05/2026		Bond Future		8.4783	104.1648		8.4456	104.3678	0.385	0.0000
2025/12/15	R035	07/05/2026	10.86 Call	Bond Future		13521.5700	13.5216		13721.6600	13.7217	1.480	0.0000
2025/12/15	R035	07/05/2026	10.86 Put	Bond Future		17.0300	0.0170		14.1600	0.0142	16.853	0.0000
2025/12/15	R035	06/08/2026	10.22 Call	Bond Future		9851.2400	9.8512		10038.1200	10.0381	1.897	0.0000
2025/12/15	R035	06/08/2026	10.22 Put	Bond Future		225.3100	0.2253		205.3800	0.2054	8.846	0.0000
2025/12/15	R035	06/08/2026	9.72 Call	Bond Future		7324.7000	7.3247		7497.8700	7.4979	2.364	0.0000
2025/12/15	R035	06/08/2026	9.72 Put	Bond Future		415.6600	0.4157		382.0200	0.3820	8.093	0.0000
2025/12/15	R035	06/08/2026	9.22 Put	Bond Future		780.6100	0.7806		723.9900	0.7240	7.253	0.0000
2025/12/15	R035	06/08/2026	9.22 Call	Bond Future		4867.4500	4.8675		5017.6400	5.0176	3.086	0.0000
2025/12/15	R035	06/08/2026	10.13 Call	Bond Future		9395.2200	9.3952		9580.1600	9.5802	1.968	0.0000
2025/12/15	R035	06/08/2026	10.13 Put	Bond Future		250.7600	0.2508		228.8900	0.2289	8.721	0.0000
2025/12/15	R035	06/08/2026	9.63 Call	Bond Future		6875.0900	6.8751		7044.8800	7.0449	2.470	0.0000
2025/12/15	R035	06/08/2026	9.63 Put	Bond Future		466.1400	0.4661		429.1200	0.4291	7.942	0.0000
2025/12/15	R035	06/08/2026	9.13 Put	Bond Future		875.6100	0.8756		813.5200	0.8135	7.091	0.0000
2025/12/15	R035	06/08/2026	9.13 Call	Bond Future		4442.9300	4.4429		4587.6500	4.5877	3.257	0.0000
2025/12/15	R035	06/08/2026		Bond Future		8.5282	106.0461		8.4942	106.2529	0.399	0.0000
2025/12/15	R035	06/08/2026	11.06 Call	Bond Future		14017.8000	14.0178		14218.7600	14.2188	1.434	0.0000
2025/12/15	R035	06/08/2026	11.06 Put	Bond Future		52.5100	0.0525		46.6600	0.0467	11.141	0.0000
2025/12/15	R035	06/08/2026	8.29 Put	Bond Future		2627.8100	2.6278		2490.7200	2.4907	5.217	0.0000
2025/12/15	R035	06/08/2026	8.29 Call	Bond Future		1169.3900	1.1694		1239.1100	1.2391	5.962	0.0000
2025/12/15	R035	06/08/2026	8.79 Put	Bond Future		1361.4200	1.3614		1274.0200	1.2740	6.420	0.0000
2025/12/15	R035	06/08/2026	8.79 Call	Bond Future		2933.4600	2.9335		3052.8700	3.0529	4.071	0.0000
2025/12/15	R035	06/08/2026	9.39 Call	Bond Future		5689.4600	5.6895		5848.7000	5.8487	2.799	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
2025/12/15	R035	06/08/2026	9.39 Put	Bond Future	630.9700	0.6310	583.4000	0.5834	7.539	0.0000	0.0000
2025/12/15	R035	06/08/2026	9.71 Call	Bond Future	7274.5800	7.2746	7447.3900	7.4474	2.376	0.0000	0.0000
2025/12/15	R035	06/08/2026	9.71 Put	Bond Future	420.9400	0.4209	386.9400	0.3869	8.077	0.0000	0.0000
2025/12/15	R035	06/08/2026	9.21 Call	Bond Future	4819.8800	4.8199	4969.4900	4.9695	3.104	0.0000	0.0000
2025/12/15	R035	06/08/2026	9.21 Put	Bond Future	790.5800	0.7906	733.3800	0.7334	7.235	0.0000	0.0000
2025/12/15	R035	06/08/2026	8.71 Put	Bond Future	1511.6900	1.5117	1417.2400	1.4172	6.248	0.0000	0.0000
2025/12/15	R035	06/08/2026	8.71 Call	Bond Future	2606.6400	2.6066	2719.0000	2.7190	4.311	0.0000	0.0000
2025/12/15	R035	05/11/2026	9.80 Call	Bond Future	7467.2700	7.4673	7637.9100	7.6379	2.285	0.0000	0.0000
2025/12/15	R035	05/11/2026	9.80 Put	Bond Future	615.2500	0.6153	575.2600	0.5753	6.500	0.0000	0.0000
2025/12/15	R035	05/11/2026	9.30 Call	Bond Future	5147.5700	5.1476	5296.1000	5.2961	2.885	0.0000	0.0000
2025/12/15	R035	05/11/2026	9.30 Put	Bond Future	1049.2900	1.0493	987.1900	0.9872	5.918	0.0000	0.0000
2025/12/15	R035	05/11/2026	8.80 Put	Bond Future	1798.9300	1.7989	1704.3100	1.7043	5.260	0.0000	0.0000
2025/12/15	R035	05/11/2026	8.80 Call	Bond Future	3038.8900	3.0389	3154.9000	3.1549	3.818	0.0000	0.0000
2025/12/15	R035	05/11/2026		Bond Future	8.5888	103.3933	8.5532	103.6039	0.414	0.0000	0.0000
2025/12/15	R035	05/11/2026	10.03 Call	Bond Future	8568.2000	8.5682	8746.2400	8.7462	2.078	0.0000	0.0000
2025/12/15	R035	05/11/2026	10.03 Put	Bond Future	483.3900	0.4834	450.8000	0.4508	6.742	0.0000	0.0000
2025/12/15	R035	04/02/2027		Bond Future	8.6636	105.1706	8.6263	105.3853	0.430	0.0000	0.0000
2025/12/15	R035	04/02/2027	9.02 Call	Bond Future	3730.2100	3.7302	3858.8700	3.8589	3.449	0.0000	0.0000
2025/12/15	R035	04/02/2027	9.02 Put	Bond Future	1704.4800	1.7045	1618.5000	1.6185	5.044	0.0000	0.0000
2025/12/15	R038	05/02/2026		Bond Future	8.9266	118.2129	8.8953	118.4653	0.351	0.0000	0.0000
2025/12/15	R038	05/02/2026	11.44 Call	Bond Future	17927.6300	17.9276	18180.0300	18.1800	1.408	0.0000	0.0000
2025/12/15	R038	05/02/2026	11.44 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/12/15	R038	07/05/2026		Bond Future	8.9875	114.8418	8.9549	115.0989	0.362	0.0000	0.0000
2025/12/15	R038	07/05/2026	11.40 Call	Bond Future	17016.5200	17.0165	17269.6400	17.2696	1.487	0.0000	0.0000
2025/12/15	R038	07/05/2026	11.40 Put	Bond Future	23.9500	0.0240	20.0000	0.0200	16.493	0.0000	0.0000
2025/12/15	R038	06/08/2026		Bond Future	9.0509	116.9156	9.0171	117.1774	0.373	0.0000	0.0000
2025/12/15	R038	06/08/2026	11.77 Call	Bond Future	18618.6200	18.6186	18873.8400	18.8738	1.371	0.0000	0.0000
2025/12/15	R038	06/08/2026	11.77 Put	Bond Future	59.9600	0.0600	53.3300	0.0533	11.057	0.0000	0.0000
2025/12/15	R038	05/11/2026		Bond Future	9.1209	113.4702	9.0858	113.7368	0.385	0.0000	0.0000
2025/12/15	R038	05/11/2026	10.72 Call	Bond Future	11760.7900	11.7608	11992.7900	11.9928	1.973	0.0000	0.0000
2025/12/15	R038	05/11/2026	10.72 Put	Bond Future	496.5400	0.4965	461.9100	0.4619	6.974	0.0000	0.0000
2025/12/15	R038	04/02/2027		Bond Future	9.2028	115.4192	9.1662	115.6908	0.397	0.0000	0.0000
2025/12/15	R038	04/02/2027	9.60 Call	Bond Future	5256.2900	5.2563	5419.3300	5.4193	3.102	0.0000	0.0000
2025/12/15	R038	04/02/2027	9.60 Put	Bond Future	2362.4800	2.3625	2253.9000	2.2539	4.596	0.0000	0.0000
2025/12/15	R053	05/02/2026		Bond Future	9.2214	128.0300	9.1953	128.3404	0.282	0.0000	0.0000
2025/12/15	R053	05/02/2026	11.49 Call	Bond Future	22696.9900	22.6970	23007.0600	23.0071	1.366	0.0000	0.0000
2025/12/15	R053	05/02/2026	11.49 Put	Bond Future	0.7700	0.0008	0.4400	0.0004	42.857	0.0000	0.0000
2025/12/15	R053	07/05/2026		Bond Future	9.2730	124.4574	9.2462	124.7734	0.289	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	
2025/12/15	R053	07/05/2026	11.69 Call	Bond Future	23729.6000	23.7296	24038.8200	24.0388	1.303	0.0000	0.0000
2025/12/15	R053	07/05/2026	11.69 Put	Bond Future	47.3700	0.0474	40.5800	0.0406	14.334	0.0000	0.0000
2025/12/15	R053	06/08/2026		Bond Future	9.3261	126.7047	9.2985	127.0267	0.296	0.0000	0.0000
2025/12/15	R053	06/08/2026	12.28 Call	Bond Future	27666.9500	27.6670	27981.5100	27.9815	1.137	0.0000	0.0000
2025/12/15	R053	06/08/2026	12.28 Put	Bond Future	73.4900	0.0735	66.0800	0.0661	10.083	0.0000	0.0000
2025/12/15	R053	05/11/2026		Bond Future	9.3833	123.0519	9.3548	123.3797	0.303	0.0000	0.0000
2025/12/15	R053	05/11/2026	11.21 Call	Bond Future	18993.6700	18.9937	19279.9800	19.2800	1.507	0.0000	0.0000
2025/12/15	R053	05/11/2026	11.21 Put	Bond Future	717.5400	0.7175	676.0500	0.6761	5.782	0.0000	0.0000
2025/12/15	R053	04/02/2027		Bond Future	9.4482	125.1655	9.4188	125.4994	0.311	0.0000	0.0000
2025/12/15	R053	04/02/2027	9.99 Call	Bond Future	8890.2200	8.8902	9103.3800	9.1034	2.398	0.0000	0.0000
2025/12/15	R053	04/02/2027	9.99 Put	Bond Future	2997.9100	2.9979	2877.2300	2.8772	4.025	0.0000	0.0000
2025/12/15	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/15	R186	05/02/2026	8.43 Call	Bond Future	61.1700	0.0612	59.4800	0.0595	2.763	0.0000	0.0000
2025/12/15	R186	05/02/2026	8.43 Put	Bond Future	61.1700	0.0612	59.4800	0.0595	2.763	0.0000	0.0000
2025/12/15	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/15	R186	07/05/2026	8.69 Call	Bond Future	99.7400	0.0997	98.7100	0.0987	1.033	0.0000	0.0000
2025/12/15	R186	07/05/2026	8.69 Put	Bond Future	99.7400	0.0997	98.7100	0.0987	1.033	0.0000	0.0000
2025/12/15	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/15	R186	06/08/2026	8.57 Call	Bond Future	86.6600	0.0867	86.1100	0.0861	0.635	0.0000	0.0000
2025/12/15	R186	06/08/2026	8.57 Put	Bond Future	86.6600	0.0867	86.1100	0.0861	0.635	0.0000	0.0000
2025/12/15	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/15	R186	05/11/2026	8.12 Call	Bond Future	50.4900	0.0505	50.2600	0.0503	0.456	0.0000	0.0000
2025/12/15	R186	05/11/2026	8.12 Put	Bond Future	50.4900	0.0505	50.2600	0.0503	0.456	0.0000	0.0000
2025/12/15	R202	05/02/2026		Bond Future	293.9494	293.9494	293.4413	293.4413	0.173	0.0000	0.0000
2025/12/15	R202	05/02/2026	277.82 Call	Bond Future	16129.4000	16.1294	15621.3400	15.6213	3.150	0.0000	0.0000
2025/12/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R202	07/05/2026		Bond Future	299.2741	299.2741	298.7570	298.7570	0.173	0.0000	0.0000
2025/12/15	R202	07/05/2026	277.55 Call	Bond Future	21724.0900	21.7241	21207.0000	21.2070	2.380	0.0000	0.0000
2025/12/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R202	06/08/2026		Bond Future	299.3342	299.3342	298.8092	298.8092	0.175	0.0000	0.0000
2025/12/15	R202	06/08/2026	278.86 Call	Bond Future	20474.1900	20.4742	19949.1500	19.9492	2.564	0.0000	0.0000
2025/12/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R202	05/11/2026		Bond Future	304.6168	304.6168	304.0832	304.0832	0.175	0.0000	0.0000
2025/12/15	R202	05/11/2026	280.46 Call	Bond Future	24156.7900	24.1568	23623.2100	23.6232	2.209	0.0000	0.0000
2025/12/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R202	04/02/2027		Bond Future	304.4305	304.4305	303.8918	303.8918	0.177	0.0000	0.0000
2025/12/15	R202	04/02/2027	294.73 Call	Bond Future	9700.4900	9.7005	9161.8400	9.1618	5.553	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
2025/12/15	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R209	05/02/2026		Bond Future		8.6199	86.4664	8.5938	86.6224	0.303	0.0000	0.0000
2025/12/15	R209	05/02/2026	10.93 Call	Bond Future		12454.7000	12.4547	12610.6400	12.6106	1.252	0.0000	0.0000
2025/12/15	R209	05/02/2026	10.93 Put	Bond Future		0.1500	0.0002	0.0800	0.0001	46.667	0.0000	0.0000
2025/12/15	R209	07/05/2026		Bond Future		8.6691	84.8607	8.6420	85.0196	0.312	0.0000	0.0000
2025/12/15	R209	07/05/2026	11.07 Call	Bond Future		12707.9100	12.7079	12864.1900	12.8642	1.230	0.0000	0.0000
2025/12/15	R209	07/05/2026	11.07 Put	Bond Future		17.0500	0.0171	14.4600	0.0145	15.191	0.0000	0.0000
2025/12/15	R209	06/08/2026		Bond Future		8.7206	86.3932	8.6925	86.5550	0.322	0.0000	0.0000
2025/12/15	R209	06/08/2026	11.39 Call	Bond Future		13769.6100	13.7696	13927.1200	13.9271	1.144	0.0000	0.0000
2025/12/15	R209	06/08/2026	11.39 Put	Bond Future		42.9000	0.0429	38.5900	0.0386	10.047	0.0000	0.0000
2025/12/15	R209	05/11/2026		Bond Future		8.7784	84.7477	8.7493	84.9126	0.332	0.0000	0.0000
2025/12/15	R209	05/11/2026	10.32 Call	Bond Future		8596.5500	8.5966	8736.2600	8.7363	1.625	0.0000	0.0000
2025/12/15	R209	05/11/2026	10.32 Put	Bond Future		435.8800	0.4359	410.7100	0.4107	5.775	0.0000	0.0000
2025/12/15	R209	04/02/2027		Bond Future		8.8475	86.2045	8.8172	86.3725	0.343	0.0000	0.0000
2025/12/15	R209	04/02/2027	9.28 Call	Bond Future		3876.7100	3.8767	3979.6800	3.9797	2.656	0.0000	0.0000
2025/12/15	R209	04/02/2027	9.28 Put	Bond Future		1527.2000	1.5272	1462.2100	1.4622	4.256	0.0000	0.0000
2025/12/15	R210	05/02/2026		Bond Future		258.5176	258.5176	258.1771	258.1771	0.132	0.0000	0.0000
2025/12/15	R210	05/02/2026	253.10 Call	Bond Future		5417.5800	5.4176	5077.0600	5.0771	6.285	0.0000	0.0000
2025/12/15	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R210	07/05/2026		Bond Future		259.7236	259.7236	259.3775	259.3775	0.133	0.0000	0.0000
2025/12/15	R210	07/05/2026	255.40 Call	Bond Future		4323.6100	4.3236	3977.4800	3.9775	8.006	0.0000	0.0000
2025/12/15	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R210	06/08/2026		Bond Future		264.4767	264.4767	264.1247	264.1247	0.133	0.0000	0.0000
2025/12/15	R210	06/08/2026	259.84 Call	Bond Future		4636.6600	4.6367	4284.6500	4.2847	7.592	0.0000	0.0000
2025/12/15	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R210	05/11/2026		Bond Future		265.6145	265.6145	265.2584	265.2584	0.134	0.0000	0.0000
2025/12/15	R210	05/11/2026	253.33 Call	Bond Future		12284.5100	12.2845	11928.3900	11.9284	2.899	0.0000	0.0000
2025/12/15	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R210	04/02/2027		Bond Future		270.2459	270.2459	269.8843	269.8843	0.134	0.0000	0.0000
2025/12/15	R210	04/02/2027	266.03 Call	Bond Future		4215.8800	4.2159	3854.3300	3.8543	8.576	0.0000	0.0000
2025/12/15	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R213	05/02/2026		Bond Future		7.8249	99.7587	7.7881	99.9066	0.469	0.0000	0.0000
2025/12/15	R213	05/02/2026	9.89 Call	Bond Future		7888.9200	7.8889	8036.5600	8.0366	1.871	0.0000	0.0000
2025/12/15	R213	05/02/2026	9.89 Put	Bond Future		0.3900	0.0004	0.2100	0.0002	46.154	0.0000	0.0000
2025/12/15	R213	07/05/2026		Bond Future		7.8590	97.9912	7.8200	98.1417	0.496	0.0000	0.0000
2025/12/15	R213	07/05/2026	9.80 Call	Bond Future		7173.4900	7.1735	7319.4700	7.3195	2.035	0.0000	0.0000
2025/12/15	R213	07/05/2026	9.80 Put	Bond Future		27.0800	0.0271	22.5800	0.0226	16.617	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
2025/12/15	R213	06/08/2026		Bond Future	7.8961	99.7609	7.8545	99.9143	0.527	0.0000
2025/12/15	R213	06/08/2026	9.69 Call	Bond Future	6450.1000	6.4501	6592.0900	6.5921	2.201	0.0000
2025/12/15	R213	06/08/2026	9.69 Put	Bond Future	105.3000	0.1053	93.9100	0.0939	10.817	0.0000
2025/12/15	R213	05/11/2026		Bond Future	7.9503	97.9496	7.9058	98.1059	0.559	0.0000
2025/12/15	R213	05/11/2026	8.75 Call	Bond Future	3294.3800	3.2944	3410.2900	3.4103	3.518	0.0000
2025/12/15	R213	05/11/2026	8.75 Put	Bond Future	534.1400	0.5341	493.7600	0.4938	7.560	0.0000
2025/12/15	R213	04/02/2027		Bond Future	8.0265	99.6341	7.9787	99.7934	0.595	0.0000
2025/12/15	R213	04/02/2027	8.14 Call	Bond Future	1657.6400	1.6576	1741.1600	1.7412	5.038	0.0000
2025/12/15	R213	04/02/2027	8.14 Put	Bond Future	1280.4200	1.2804	1204.6400	1.2046	5.918	0.0000
2025/12/15	R214	05/02/2026		Bond Future	9.2665	80.7030	9.2353	80.9137	0.337	0.0000
2025/12/15	R214	05/02/2026	11.26 Call	Bond Future	11929.4200	11.9294	12139.5100	12.1395	1.761	0.0000
2025/12/15	R214	05/02/2026	11.26 Put	Bond Future	1.5800	0.0016	0.9500	0.0010	39.873	0.0000
2025/12/15	R214	07/05/2026		Bond Future	9.3234	78.8485	9.2912	79.0630	0.345	0.0000
2025/12/15	R214	07/05/2026	11.53 Call	Bond Future	12947.2300	12.9472	13155.5700	13.1556	1.609	0.0000
2025/12/15	R214	07/05/2026	11.53 Put	Bond Future	42.1800	0.0422	36.0300	0.0360	14.580	0.0000
2025/12/15	R214	06/08/2026		Bond Future	9.3831	80.2725	9.3499	80.4910	0.354	0.0000
2025/12/15	R214	06/08/2026	11.97 Call	Bond Future	14721.7300	14.7217	14932.5600	14.9326	1.432	0.0000
2025/12/15	R214	06/08/2026	11.97 Put	Bond Future	75.0700	0.0751	67.4200	0.0674	10.190	0.0000
2025/12/15	R214	05/11/2026		Bond Future	9.4497	78.3751	9.4154	78.5975	0.363	0.0000
2025/12/15	R214	05/11/2026	10.97 Call	Bond Future	9574.6500	9.5747	9762.5900	9.7626	1.963	0.0000
2025/12/15	R214	05/11/2026	10.97 Put	Bond Future	550.6700	0.5507	516.1700	0.5162	6.265	0.0000
2025/12/15	R214	04/02/2027		Bond Future	9.5266	79.7225	9.4912	79.9490	0.372	0.0000
2025/12/15	R214	04/02/2027	9.90 Call	Bond Future	4396.6800	4.3967	4531.6300	4.5316	3.069	0.0000
2025/12/15	R214	04/02/2027	9.90 Put	Bond Future	2065.6800	2.0657	1974.1200	1.9741	4.432	0.0000
2025/12/15	R248	05/02/2026	8.90 Put	Bond Future	4550.3700	4.5504	4282.5900	4.2826	5.885	0.0000
2025/12/15	R248	05/02/2026	8.90 Call	Bond Future	65.7500	0.0658	73.2200	0.0732	11.361	0.0000
2025/12/15	R248	05/02/2026	9.40 Put	Bond Future	1179.2000	1.1792	1017.5600	1.0176	13.708	0.0000
2025/12/15	R248	05/02/2026	9.40 Call	Bond Future	1259.3200	1.2593	1372.9300	1.3729	9.022	0.0000
2025/12/15	R248	05/02/2026	9.90 Call	Bond Future	4521.3600	4.5214	4749.8300	4.7498	5.053	0.0000
2025/12/15	R248	05/02/2026	9.90 Put	Bond Future	206.7600	0.2068	159.9800	0.1600	22.625	0.0000
2025/12/15	R248	05/02/2026		Bond Future	9.3909	98.0084	9.3597	98.2837	0.332	0.0000
2025/12/15	R248	05/02/2026	11.46 Call	Bond Future	15702.4600	15.7025	15977.0600	15.9771	1.749	0.0000
2025/12/15	R248	05/02/2026	11.46 Put	Bond Future	1.5700	0.0016	0.9200	0.0009	41.401	0.0000
2025/12/15	R248	05/02/2026	9.50 Put	Bond Future	838.8100	0.8388	707.7900	0.7078	15.620	0.0000
2025/12/15	R248	05/02/2026	9.50 Call	Bond Future	1791.3000	1.7913	1935.5300	1.9355	8.052	0.0000
2025/12/15	R248	05/02/2026	10.00 Put	Bond Future	146.0300	0.1460	110.7000	0.1107	24.194	0.0000
2025/12/15	R248	05/02/2026	10.00 Call	Bond Future	5270.4500	5.2705	5510.3700	5.5104	4.552	0.0000
2025/12/15	R248	05/02/2026	10.48 Call	Bond Future	8879.5100	8.8795	9145.7500	9.1458	2.998	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
2025/12/15	R248	05/02/2026	10.48 Put	Bond Future	29.2000	0.0292	20.1900	0.0202	30.856	0.0000
2025/12/15	R248	05/02/2026	9.65 Put	Bond Future	498.6800	0.4987	407.1400	0.4071	18.356	0.0000
2025/12/15	R248	05/02/2026	9.65 Call	Bond Future	2735.4800	2.7355	2919.1900	2.9192	6.716	0.0000
2025/12/15	R248	07/05/2026		Bond Future	9.4467	95.3220	9.4146	95.6023	0.340	0.0000
2025/12/15	R248	07/05/2026	11.72 Call	Bond Future	16894.7400	16.8947	17167.2500	17.1673	1.613	0.0000
2025/12/15	R248	07/05/2026	11.72 Put	Bond Future	53.0100	0.0530	45.2500	0.0453	14.639	0.0000
2025/12/15	R248	06/08/2026		Bond Future	9.5051	97.0435	9.4720	97.3290	0.348	0.0000
2025/12/15	R248	06/08/2026	12.37 Call	Bond Future	20261.3600	20.2614	20539.6000	20.5396	1.373	0.0000
2025/12/15	R248	06/08/2026	12.37 Put	Bond Future	67.0700	0.0671	59.8500	0.0599	10.765	0.0000
2025/12/15	R248	05/11/2026		Bond Future	9.5695	94.2972	9.5353	94.5879	0.357	0.0000
2025/12/15	R248	05/11/2026	11.31 Call	Bond Future	13730.1700	13.7302	13980.2200	13.9802	1.821	0.0000
2025/12/15	R248	05/11/2026	11.31 Put	Bond Future	657.7200	0.6577	617.0900	0.6171	6.177	0.0000
2025/12/15	R248	04/02/2027		Bond Future	9.6433	95.9179	9.6081	96.2139	0.366	0.0000
2025/12/15	R248	04/02/2027	10.11 Call	Bond Future	6161.8200	6.1618	6347.5100	6.3475	3.014	0.0000
2025/12/15	R248	04/02/2027	10.11 Put	Bond Future	2384.1100	2.3841	2273.8000	2.2738	4.627	0.0000
2025/12/15	R2R9	05/02/2026		Bond Future	9.1081	109.3928	9.0768	109.6402	0.344	0.0000
2025/12/15	R2R9	05/02/2026	102.99 Call	Bond Future	96402.3100	96.4023	96649.6800	96.6497	0.257	0.0000
2025/12/15	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R2R9	07/05/2026		Bond Future	9.1714	106.3694	9.1390	106.6212	0.354	0.0000
2025/12/15	R2R9	07/05/2026	99.91 Call	Bond Future	95519.7000	95.5197	95771.5200	95.7715	0.264	0.0000
2025/12/15	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R2R9	06/08/2026		Bond Future	9.2374	108.2901	9.2038	108.5467	0.364	0.0000
2025/12/15	R2R9	06/08/2026	101.74 Call	Bond Future	95170.6100	95.1706	95427.2300	95.4272	0.270	0.0000
2025/12/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R2R9	05/11/2026		Bond Future	9.3096	105.1986	9.2747	105.4599	0.375	0.0000
2025/12/15	R2R9	05/11/2026	98.56 Call	Bond Future	94228.5200	94.2285	94489.8300	94.4898	0.277	0.0000
2025/12/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R2R9	04/02/2027		Bond Future	9.3930	107.0056	9.3567	107.2718	0.386	0.0000
2025/12/15	R2R9	04/02/2027	9.89 Call	Bond Future	5331.5900	5.3316	5504.3300	5.5043	3.240	0.0000
2025/12/15	R2R9	04/02/2027	9.89 Put	Bond Future	1778.5400	1.7785	1685.0800	1.6851	5.255	0.0000
2025/12/15	R4R2	05/02/2026		Bond Future	9.3340	110.2063	9.3027	110.4779	0.336	0.0000
2025/12/15	R4R2	05/02/2026	103.43 Call	Bond Future	96931.0300	96.9310	97202.6900	97.2027	0.280	0.0000
2025/12/15	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R4R2	07/05/2026		Bond Future	9.3988	107.0714	9.3665	107.3479	0.344	0.0000
2025/12/15	R4R2	07/05/2026	100.23 Call	Bond Future	95982.3200	95.9823	96258.7800	96.2588	0.288	0.0000
2025/12/15	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/15	R4R2	06/08/2026		Bond Future	9.4662	109.0048	9.4327	109.2865	0.354	0.0000
2025/12/15	R4R2	06/08/2026	102.06 Call	Bond Future	95587.5100	95.5875	95869.2400	95.8692	0.295	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
2025/12/15	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R4R2	05/11/2026		Bond Future	9.5389	105.7996	9.5042	106.0865	0.363	0.0000	0.0000
2025/12/15	R4R2	05/11/2026	98.76 Call	Bond Future	94577.0500	94.5771	94863.9000	94.8639	0.303	0.0000	0.0000
2025/12/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	R4R2	04/02/2027		Bond Future	9.6218	107.6170	9.5859	107.9091	0.373	0.0000	0.0000
2025/12/15	R4R2	04/02/2027	10.13 Call	Bond Future	5958.6100	5.9586	6149.2600	6.1493	3.200	0.0000	0.0000
2025/12/15	R4R2	04/02/2027	10.13 Put	Bond Future	1950.0400	1.9500	1848.5700	1.8486	5.203	0.0000	0.0000
2025/12/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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