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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2025 TO 17/12/2025

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
2025/12/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	2029	05/02/2026		Bond Future	144.7992	144.7992	144.9487	144.9487	0.103	0.0000
2025/12/17	2029	05/02/2026	140.11 Call	Bond Future	4689.1500	4.6892	4838.7300	4.8387	3.190	0.0000
2025/12/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2029	07/05/2026		Bond Future	145.9627	145.9627	146.1198	146.1198	0.108	0.0000
2025/12/17	2029	07/05/2026	141.82 Call	Bond Future	4142.6900	4.1427	4299.7700	4.2998	3.792	0.0000
2025/12/17	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	
2025/12/17	2029	06/08/2026			Bond Future	148.6342	148.6342	148.7948	148.7948	0.108	0.0000	0.0000
2025/12/17	2029	06/08/2026	144.10 Call		Bond Future	4534.2000	4.5342	4694.8400	4.6948	3.543	0.0000	0.0000
2025/12/17	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2029	05/11/2026			Bond Future	149.7768	149.7768	149.9457	149.9457	0.113	0.0000	0.0000
2025/12/17	2029	05/11/2026	147.56 Call		Bond Future	2216.7700	2.2168	2385.6900	2.3857	7.620	0.0000	0.0000
2025/12/17	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2029	04/02/2027			Bond Future	152.3894	152.3894	152.5626	152.5626	0.114	0.0000	0.0000
2025/12/17	2029	04/02/2027	149.72 Call		Bond Future	2669.4100	2.6694	2842.6300	2.8426	6.489	0.0000	0.0000
2025/12/17	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2030	05/02/2026			Bond Future	7.5650	101.6861	7.5225	101.8310	0.562	0.0000	0.0000
2025/12/17	2030	05/02/2026	9.49 Call		Bond Future	6307.3600	6.3074	6452.2400	6.4522	2.297	0.0000	0.0000
2025/12/17	2030	05/02/2026	9.49 Put		Bond Future	0.1300	0.0001	0.0700	0.0001	46.154	0.0000	0.0000
2025/12/17	2030	07/05/2026			Bond Future	7.5957	103.5032	7.5498	103.6509	0.604	0.0000	0.0000
2025/12/17	2030	07/05/2026	9.39 Call		Bond Future	5598.2200	5.5982	5742.0900	5.7421	2.570	0.0000	0.0000
2025/12/17	2030	07/05/2026	9.39 Put		Bond Future	22.5500	0.0226	18.7000	0.0187	17.073	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.21 Put		Bond Future	1431.1900	1.4312	1313.3400	1.3133	8.234	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.21 Call		Bond Future	181.1700	0.1812	211.0400	0.2110	16.487	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.71 Put		Bond Future	541.0500	0.5411	477.3600	0.4774	11.772	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.71 Call		Bond Future	908.0100	0.9080	992.0400	0.9920	9.254	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.92 Call		Bond Future	1393.6900	1.3937	1495.8200	1.4958	7.328	0.0000	0.0000
2025/12/17	2030	07/05/2026	7.92 Put		Bond Future	356.9300	0.3569	311.3400	0.3113	12.773	0.0000	0.0000
2025/12/17	2030	06/08/2026	7.21 Put		Bond Future	1574.6400	1.5746	1461.7300	1.4617	7.171	0.0000	0.0000
2025/12/17	2030	06/08/2026	7.21 Call		Bond Future	295.3100	0.2953	333.2900	0.3333	12.861	0.0000	0.0000
2025/12/17	2030	06/08/2026	7.71 Put		Bond Future	785.1600	0.7852	714.9400	0.7149	8.943	0.0000	0.0000
2025/12/17	2030	06/08/2026	7.71 Call		Bond Future	1024.3100	1.0243	1104.9800	1.1050	7.876	0.0000	0.0000
2025/12/17	2030	06/08/2026	8.06 Call		Bond Future	1773.4000	1.7734	1876.9200	1.8769	5.837	0.0000	0.0000
2025/12/17	2030	06/08/2026	8.06 Put		Bond Future	487.7900	0.4878	440.4200	0.4404	9.711	0.0000	0.0000
2025/12/17	2030	06/08/2026			Bond Future	7.6306	101.3633	7.5807	101.5142	0.655	0.0000	0.0000
2025/12/17	2030	06/08/2026	9.22 Call		Bond Future	4767.1900	4.7672	4905.8300	4.9058	2.908	0.0000	0.0000
2025/12/17	2030	06/08/2026	9.22 Put		Bond Future	107.6100	0.1076	95.3600	0.0954	11.384	0.0000	0.0000
2025/12/17	2030	05/11/2026			Bond Future	7.6692	103.1279	7.6147	103.2821	0.711	0.0000	0.0000
2025/12/17	2030	05/11/2026	8.39 Call		Bond Future	2480.4300	2.4804	2594.3500	2.5944	4.593	0.0000	0.0000
2025/12/17	2030	05/11/2026	8.39 Put		Bond Future	467.9600	0.4680	427.6500	0.4277	8.614	0.0000	0.0000
2025/12/17	2030	04/02/2027			Bond Future	7.7323	100.8949	7.6722	101.0528	0.777	0.0000	0.0000
2025/12/17	2030	04/02/2027	7.82 Call		Bond Future	1256.0600	1.2561	1339.9700	1.3400	6.680	0.0000	0.0000
2025/12/17	2030	04/02/2027	7.82 Put		Bond Future	1026.1400	1.0261	952.1900	0.9522	7.207	0.0000	0.0000
2025/12/17	2031	05/02/2026			Bond Future	112.6264	112.6264	112.6200	112.6200	0.006	0.0000	0.0000
2025/12/17	2031	05/02/2026	111.76 Call		Bond Future	928.9800	0.9290	919.8800	0.9199	0.980	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
2025/12/17	2031	05/02/2026	111.76 Put	Bond Future	62.5900	0.0626	59.8500	0.0599	4.378	0.0000	0.0000
2025/12/17	2031	07/05/2026		Bond Future	114.6665	114.6665	114.6603	114.6603	0.005	0.0000	0.0000
2025/12/17	2031	07/05/2026	113.84 Call	Bond Future	1038.4700	1.0385	1030.8800	1.0309	0.731	0.0000	0.0000
2025/12/17	2031	07/05/2026	113.84 Put	Bond Future	211.9700	0.2120	210.5800	0.2106	0.656	0.0000	0.0000
2025/12/17	2031	06/08/2026		Bond Future	114.3427	114.3427	114.3451	114.3451	0.002	0.0000	0.0000
2025/12/17	2031	06/08/2026	113.81 Call	Bond Future	959.8200	0.9598	958.6800	0.9587	0.119	0.0000	0.0000
2025/12/17	2031	06/08/2026	113.81 Put	Bond Future	427.1400	0.4271	423.5500	0.4236	0.840	0.0000	0.0000
2025/12/17	2031	05/11/2026		Bond Future	116.3601	116.3601	116.3635	116.3635	0.003	0.0000	0.0000
2025/12/17	2031	05/11/2026	111.49 Call	Bond Future	4872.1700	4.8722	4875.4600	4.8755	0.068	0.0000	0.0000
2025/12/17	2031	05/11/2026	111.49 Put	Bond Future	2.0500	0.0021	1.9800	0.0020	3.415	0.0000	0.0000
2025/12/17	2031	04/02/2027		Bond Future	115.9330	115.9330	115.9461	115.9461	0.011	0.0000	0.0000
2025/12/17	2031	04/02/2027	116.18 Call	Bond Future	693.1100	0.6931	697.1500	0.6972	0.583	0.0000	0.0000
2025/12/17	2031	04/02/2027	116.18 Put	Bond Future	940.0800	0.9401	931.0400	0.9310	0.962	0.0000	0.0000
2025/12/17	2032	05/02/2026		Bond Future	7.9745	104.3149	7.9422	104.4708	0.405	0.0000	0.0000
2025/12/17	2032	05/02/2026	10.16 Call	Bond Future	9884.6500	9.8847	10040.4900	10.0405	1.577	0.0000	0.0000
2025/12/17	2032	05/02/2026	10.16 Put	Bond Future	0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2025/12/17	2032	07/05/2026		Bond Future	8.0146	102.0201	7.9805	102.1789	0.425	0.0000	0.0000
2025/12/17	2032	07/05/2026	10.14 Call	Bond Future	9339.3700	9.3394	9494.9900	9.4950	1.666	0.0000	0.0000
2025/12/17	2032	07/05/2026	10.14 Put	Bond Future	22.8200	0.0228	19.6300	0.0196	13.979	0.0000	0.0000
2025/12/17	2032	06/08/2026		Bond Future	8.0575	103.8625	8.0214	104.0247	0.449	0.0000	0.0000
2025/12/17	2032	06/08/2026	10.12 Call	Bond Future	8827.8000	8.8278	8982.1700	8.9822	1.749	0.0000	0.0000
2025/12/17	2032	06/08/2026	10.12 Put	Bond Future	82.7000	0.0827	74.8800	0.0749	9.456	0.0000	0.0000
2025/12/17	2032	05/11/2026		Bond Future	8.1107	101.5134	8.0723	101.6791	0.473	0.0000	0.0000
2025/12/17	2032	05/11/2026	9.16 Call	Bond Future	4875.1400	4.8751	5008.9300	5.0089	2.744	0.0000	0.0000
2025/12/17	2032	05/11/2026	9.16 Put	Bond Future	472.3300	0.4723	440.3700	0.4404	6.766	0.0000	0.0000
2025/12/17	2032	04/02/2027		Bond Future	8.1814	103.2582	8.1405	103.4277	0.500	0.0000	0.0000
2025/12/17	2032	04/02/2027	8.48 Call	Bond Future	2509.6600	2.5097	2610.6800	2.6107	4.025	0.0000	0.0000
2025/12/17	2032	04/02/2027	8.48 Put	Bond Future	1284.0700	1.2841	1215.5800	1.2156	5.334	0.0000	0.0000
2025/12/17	2033	05/02/2026		Bond Future	142.3566	142.3566	142.4425	142.4425	0.060	0.0000	0.0000
2025/12/17	2033	05/02/2026	132.88 Call	Bond Future	9476.6200	9.4766	9562.5300	9.5625	0.907	0.0000	0.0000
2025/12/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2033	07/05/2026		Bond Future	143.3734	143.3734	143.4656	143.4656	0.064	0.0000	0.0000
2025/12/17	2033	07/05/2026	135.16 Call	Bond Future	8213.4200	8.2134	8305.6200	8.3056	1.123	0.0000	0.0000
2025/12/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2033	06/08/2026		Bond Future	145.9976	145.9976	146.0922	146.0922	0.065	0.0000	0.0000
2025/12/17	2033	06/08/2026	134.25 Call	Bond Future	11747.6000	11.7476	11842.1500	11.8422	0.805	0.0000	0.0000
2025/12/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2033	05/11/2026		Bond Future	146.9903	146.9903	147.0925	147.0925	0.070	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	
2025/12/17	2033	05/11/2026	137.26 Call	Bond Future	9730.2600	9.7303	9832.4900	9.8325	1.051	0.0000	0.0000
2025/12/17	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2033	04/02/2027		Bond Future	149.5544	149.5544	149.6598	149.6598	0.070	0.0000	0.0000
2025/12/17	2033	04/02/2027	142.71 Call	Bond Future	6844.4400	6.8444	6949.7500	6.9498	1.539	0.0000	0.0000
2025/12/17	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.40 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.40 Call	Bond Future	15768.6400	15.7686	15921.1600	15.9212	0.967	0.0000	0.0000
2025/12/17	2037	05/02/2026	12.73 Call	Bond Future	22517.1900	22.5172	22669.7200	22.6697	0.677	0.0000	0.0000
2025/12/17	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2037	05/02/2026	12.27 Call	Bond Future	20274.0600	20.2741	20426.5900	20.4266	0.752	0.0000	0.0000
2025/12/17	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.90 Put	Bond Future	0.5100	0.0005	0.3400	0.0003	33.333	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.90 Call	Bond Future	13013.9800	13.0140	13166.3400	13.1663	1.171	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.86 Call	Bond Future	18194.9600	18.1950	18347.4900	18.3475	0.838	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.36 Call	Bond Future	15552.8300	15.5528	15705.3500	15.7054	0.981	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.36 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.65 Put	Bond Future	1.6600	0.0017	1.1600	0.0012	30.120	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.65 Call	Bond Future	11589.5700	11.5896	11741.6000	11.7416	1.312	0.0000	0.0000
2025/12/17	2037	05/02/2026		Bond Future	8.8074	98.0953	8.7852	98.2478	0.253	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.20 Call	Bond Future	14681.7000	14.6817	14834.2000	14.8342	1.039	0.0000	0.0000
2025/12/17	2037	05/02/2026	11.20 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2025/12/17	2037	05/02/2026	9.65 Call	Bond Future	5598.9400	5.5989	5740.8100	5.7408	2.534	0.0000	0.0000
2025/12/17	2037	05/02/2026	9.65 Put	Bond Future	53.3100	0.0533	42.6500	0.0427	19.996	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.10 Call	Bond Future	8344.5300	8.3445	8494.3900	8.4944	1.796	0.0000	0.0000
2025/12/17	2037	05/02/2026	10.10 Put	Bond Future	10.6600	0.0107	7.9900	0.0080	25.047	0.0000	0.0000
2025/12/17	2037	07/05/2026	9.00 Put	Bond Future	1208.2000	1.2082	1135.4500	1.1355	6.021	0.0000	0.0000
2025/12/17	2037	07/05/2026	9.00 Call	Bond Future	2101.5900	2.1016	2184.3000	2.1843	3.936	0.0000	0.0000
2025/12/17	2037	07/05/2026	9.49 Put	Bond Future	496.1200	0.4961	459.2400	0.4592	7.434	0.0000	0.0000
2025/12/17	2037	07/05/2026	9.49 Call	Bond Future	4568.3800	4.5684	4686.9600	4.6870	2.596	0.0000	0.0000
2025/12/17	2037	07/05/2026	10.06 Call	Bond Future	7784.2600	7.7843	7923.2500	7.9233	1.786	0.0000	0.0000
2025/12/17	2037	07/05/2026	10.06 Put	Bond Future	189.0000	0.1890	172.5300	0.1725	8.714	0.0000	0.0000
2025/12/17	2037	07/05/2026		Bond Future	8.8662	99.8482	8.8431	100.0037	0.261	0.0000	0.0000
2025/12/17	2037	07/05/2026	11.32 Call	Bond Future	14784.4400	14.7844	14937.7400	14.9377	1.037	0.0000	0.0000
2025/12/17	2037	07/05/2026	11.32 Put	Bond Future	18.1300	0.0181	15.9700	0.0160	11.914	0.0000	0.0000
2025/12/17	2037	07/05/2026	12.40 Call	Bond Future	20301.1200	20.3011	20456.4800	20.4565	0.765	0.0000	0.0000
2025/12/17	2037	07/05/2026	12.40 Put	Bond Future	0.5700	0.0006	0.4700	0.0005	17.544	0.0000	0.0000
2025/12/17	2037	07/05/2026	10.95 Put	Bond Future	46.6400	0.0466	41.7900	0.0418	10.399	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	
2025/12/17	2037	07/05/2026	10.95 Call	Bond Future	12790.9100	12.7909	12941.5200	12.9415	1.177	0.0000	0.0000
2025/12/17	2037	06/08/2026	11.30 Call	Bond Future	14158.0300	14.1580	14309.7900	14.3098	1.072	0.0000	0.0000
2025/12/17	2037	06/08/2026	11.30 Put	Bond Future	98.8200	0.0988	91.8500	0.0919	7.053	0.0000	0.0000
2025/12/17	2037	06/08/2026	10.70 Call	Bond Future	11015.8700	11.0159	11159.8900	11.1599	1.307	0.0000	0.0000
2025/12/17	2037	06/08/2026	10.70 Put	Bond Future	239.3600	0.2394	224.6500	0.2247	6.146	0.0000	0.0000
2025/12/17	2037	06/08/2026	10.02 Put	Bond Future	526.8600	0.5269	497.8600	0.4979	5.504	0.0000	0.0000
2025/12/17	2037	06/08/2026	10.02 Call	Bond Future	7365.7800	7.3658	7495.5100	7.4955	1.761	0.0000	0.0000
2025/12/17	2037	06/08/2026		Bond Future	8.9291	97.3917	8.9050	97.5504	0.270	0.0000	0.0000
2025/12/17	2037	06/08/2026	11.71 Call	Bond Future	16247.5700	16.2476	16402.8600	16.4029	0.956	0.0000	0.0000
2025/12/17	2037	06/08/2026	11.71 Put	Bond Future	42.8500	0.0429	39.4100	0.0394	8.028	0.0000	0.0000
2025/12/17	2037	05/11/2026		Bond Future	8.9921	99.0868	8.9670	99.2490	0.279	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.62 Call	Bond Future	10276.5100	10.2765	10416.0300	10.4160	1.358	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.62 Put	Bond Future	487.2800	0.4873	464.6000	0.4646	4.654	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.83 Call	Bond Future	11356.5500	11.3566	11499.5600	11.4996	1.259	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.83 Put	Bond Future	403.0200	0.4030	383.8300	0.3838	4.762	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.23 Call	Bond Future	8275.1800	8.2752	8406.1500	8.4062	1.583	0.0000	0.0000
2025/12/17	2037	05/11/2026	10.23 Put	Bond Future	705.5400	0.7055	674.3100	0.6743	4.426	0.0000	0.0000
2025/12/17	2037	05/11/2026	9.46 Put	Bond Future	1521.1400	1.5211	1462.0500	1.4621	3.885	0.0000	0.0000
2025/12/17	2037	05/11/2026	9.46 Call	Bond Future	4479.5800	4.4796	4582.6900	4.5827	2.302	0.0000	0.0000
2025/12/17	2037	04/02/2027		Bond Future	9.0673	96.5336	9.0411	96.6995	0.289	0.0000	0.0000
2025/12/17	2037	04/02/2027	9.51 Call	Bond Future	4520.5600	4.5206	4624.0400	4.6240	2.289	0.0000	0.0000
2025/12/17	2037	04/02/2027	9.51 Put	Bond Future	1777.1600	1.7772	1714.6900	1.7147	3.515	0.0000	0.0000
2025/12/17	2038	05/02/2026		Bond Future	157.4654	157.4654	156.9715	156.9715	0.314	0.0000	0.0000
2025/12/17	2038	05/02/2026	143.20 Call	Bond Future	14265.3900	14.2654	13771.4600	13.7715	3.462	0.0000	0.0000
2025/12/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2038	07/05/2026		Bond Future	160.3176	160.3176	159.8153	159.8153	0.313	0.0000	0.0000
2025/12/17	2038	07/05/2026	144.53 Call	Bond Future	15787.6400	15.7876	15285.2600	15.2853	3.182	0.0000	0.0000
2025/12/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2038	06/08/2026		Bond Future	161.0526	161.0526	160.5491	160.5491	0.313	0.0000	0.0000
2025/12/17	2038	06/08/2026	144.72 Call	Bond Future	16332.5700	16.3326	15829.1300	15.8291	3.082	0.0000	0.0000
2025/12/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2038	05/11/2026		Bond Future	163.8951	163.8951	163.3839	163.3839	0.312	0.0000	0.0000
2025/12/17	2038	05/11/2026	146.31 Call	Bond Future	17585.0700	17.5851	17073.8500	17.0739	2.907	0.0000	0.0000
2025/12/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2038	04/02/2027		Bond Future	164.5241	164.5241	164.0132	164.0132	0.310	0.0000	0.0000
2025/12/17	2038	04/02/2027	153.83 Call	Bond Future	10694.0500	10.6941	10183.2300	10.1832	4.777	0.0000	0.0000
2025/12/17	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2040	05/02/2026	10.35 Put	Bond Future	17.7600	0.0178	13.9000	0.0139	21.734	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
2025/12/17	2040	05/02/2026	10.35 Call	Bond Future	8351.6200	8.3516	8481.3800	8.4814	1.554	0.0000	0.0000
2025/12/17	2040	05/02/2026	10.75 Call	Bond Future	10989.6200	10.9896	11122.1000	11.1221	1.206	0.0000	0.0000
2025/12/17	2040	05/02/2026	10.75 Put	Bond Future	4.4300	0.0044	3.2900	0.0033	25.734	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.15 Call	Bond Future	13525.1200	13.5251	13658.3800	13.6584	0.985	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.15 Put	Bond Future	1.2400	0.0012	0.8800	0.0009	29.032	0.0000	0.0000
2025/12/17	2040	05/02/2026	13.23 Call	Bond Future	25111.0100	25.1110	25244.6300	25.2446	0.532	0.0000	0.0000
2025/12/17	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.82 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.82 Call	Bond Future	17538.8300	17.5388	17672.4400	17.6724	0.762	0.0000	0.0000
2025/12/17	2040	05/02/2026		Bond Future	9.1962	98.7177	9.1788	98.8513	0.189	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.49 Call	Bond Future	15597.5500	15.5976	15731.0900	15.7311	0.856	0.0000	0.0000
2025/12/17	2040	05/02/2026	11.49 Put	Bond Future	0.2300	0.0002	0.1500	0.0002	34.783	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.80 Put	Bond Future	125.5100	0.1255	105.9400	0.1059	15.592	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.80 Call	Bond Future	4619.0800	4.6191	4733.1300	4.7331	2.469	0.0000	0.0000
2025/12/17	2040	05/02/2026	10.24 Call	Bond Future	7610.6000	7.6106	7738.8000	7.7388	1.684	0.0000	0.0000
2025/12/17	2040	05/02/2026	10.24 Put	Bond Future	26.3800	0.0264	20.9600	0.0210	20.546	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.05 Put	Bond Future	1675.4900	1.6755	1569.3700	1.5694	6.334	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.05 Call	Bond Future	541.8200	0.5418	569.3200	0.5693	5.075	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.20 Put	Bond Future	1046.4200	1.0464	961.6800	0.9617	8.098	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.20 Call	Bond Future	1076.0300	1.0760	1124.9100	1.1249	4.543	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.40 Call	Bond Future	2078.6900	2.0787	2156.2500	2.1563	3.731	0.0000	0.0000
2025/12/17	2040	05/02/2026	9.40 Put	Bond Future	527.9600	0.5280	471.9000	0.4719	10.618	0.0000	0.0000
2025/12/17	2040	07/05/2026		Bond Future	9.2610	100.4818	9.2430	100.6179	0.194	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.67 Call	Bond Future	16082.7700	16.0828	16216.1900	16.2162	0.830	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.67 Put	Bond Future	27.1200	0.0271	24.4000	0.0244	10.029	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.22 Call	Bond Future	19183.7500	19.1838	19319.1800	19.3192	0.706	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.22 Put	Bond Future	5.6900	0.0057	4.9800	0.0050	12.478	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.72 Call	Bond Future	16370.7400	16.3707	16504.4500	16.5045	0.817	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.72 Put	Bond Future	23.7100	0.0237	21.2800	0.0213	10.249	0.0000	0.0000
2025/12/17	2040	07/05/2026	10.70 Put	Bond Future	173.7900	0.1738	160.7600	0.1608	7.498	0.0000	0.0000
2025/12/17	2040	07/05/2026	10.70 Call	Bond Future	10260.0200	10.2600	10383.1300	10.3831	1.200	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.53 Call	Bond Future	20862.5600	20.8626	20998.4000	20.9984	0.651	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.53 Put	Bond Future	2.1800	0.0022	1.8800	0.0019	13.761	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.03 Call	Bond Future	18129.6800	18.1297	18264.6700	18.2647	0.745	0.0000	0.0000
2025/12/17	2040	07/05/2026	12.03 Put	Bond Future	9.9600	0.0100	8.8100	0.0088	11.546	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.12 Put	Bond Future	94.5300	0.0945	86.7600	0.0868	8.220	0.0000	0.0000
2025/12/17	2040	07/05/2026	11.12 Call	Bond Future	12841.2500	12.8413	12969.6200	12.9696	1.000	0.0000	0.0000
2025/12/17	2040	06/08/2026		Bond Future	9.3300	97.7860	9.3113	97.9252	0.200	0.0000	0.0000
2025/12/17	2040	06/08/2026	12.19 Call	Bond Future	18399.9700	18.4000	18535.8200	18.5358	0.738	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
2025/12/17	2040	06/08/2026	12.19 Put	Bond Future	47.7900	0.0478	44.5000	0.0445	6.884	0.0000
2025/12/17	2040	05/11/2026		Bond Future	9.3985	99.4879	9.3791	99.6302	0.206	0.0000
2025/12/17	2040	05/11/2026	11.06 Call	Bond Future	11698.3400	11.6983	11819.9400	11.8199	1.039	0.0000
2025/12/17	2040	05/11/2026	11.06 Put	Bond Future	536.0000	0.5360	515.3400	0.5153	3.854	0.0000
2025/12/17	2040	05/11/2026	11.27 Call	Bond Future	12886.2900	12.8863	13010.9200	13.0109	0.967	0.0000
2025/12/17	2040	05/11/2026	11.27 Put	Bond Future	446.4200	0.4464	428.7900	0.4288	3.949	0.0000
2025/12/17	2040	05/11/2026	10.67 Call	Bond Future	9482.3100	9.4823	9596.5300	9.5965	1.205	0.0000
2025/12/17	2040	05/11/2026	10.67 Put	Bond Future	767.8400	0.7678	739.8000	0.7398	3.652	0.0000
2025/12/17	2040	05/11/2026	9.91 Put	Bond Future	1615.7200	1.6157	1564.1900	1.5642	3.189	0.0000
2025/12/17	2040	05/11/2026	9.91 Call	Bond Future	5262.8200	5.2628	5353.5500	5.3536	1.724	0.0000
2025/12/17	2040	04/02/2027		Bond Future	9.4782	96.6909	9.4580	96.8366	0.213	0.0000
2025/12/17	2040	04/02/2027	9.93 Call	Bond Future	5324.2300	5.3242	5412.6500	5.4127	1.661	0.0000
2025/12/17	2040	04/02/2027	9.93 Put	Bond Future	2149.7100	2.1497	2092.4400	2.0924	2.664	0.0000
2025/12/17	2043	05/02/2026		Bond Future	122.1920	122.1920	122.1849	122.1849	0.006	0.0000
2025/12/17	2043	05/02/2026	109.66 Call	Bond Future	12531.9700	12.5320	12524.8700	12.5249	0.057	0.0000
2025/12/17	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2043	07/05/2026		Bond Future	124.4054	124.4054	124.3984	124.3984	0.006	0.0000
2025/12/17	2043	07/05/2026	111.70 Call	Bond Future	12705.4141	12.7054	12698.3903	12.6984	0.055	0.0000
2025/12/17	2043	07/05/2026	111.70 Put	Bond Future	0.0341	0.0000	0.0303	0.0000	11.199	0.0000
2025/12/17	2043	06/08/2026		Bond Future	123.8287	123.8287	123.8318	123.8318	0.002	0.0000
2025/12/17	2043	06/08/2026	110.88 Call	Bond Future	12950.1224	12.9501	12953.1203	12.9531	0.023	0.0000
2025/12/17	2043	06/08/2026	110.88 Put	Bond Future	1.3824	0.0014	1.3103	0.0013	5.221	0.0000
2025/12/17	2043	05/11/2026		Bond Future	126.0134	126.0134	126.0175	126.0175	0.003	0.0000
2025/12/17	2043	05/11/2026	112.84 Call	Bond Future	13180.0367	13.1800	13183.9486	13.1839	0.030	0.0000
2025/12/17	2043	05/11/2026	112.84 Put	Bond Future	6.6667	0.0067	6.4586	0.0065	3.121	0.0000
2025/12/17	2043	04/02/2027		Bond Future	125.3173	125.3173	125.3327	125.3327	0.012	0.0000
2025/12/17	2043	04/02/2027	117.63 Call	Bond Future	7942.9355	7.9429	7954.6089	7.9546	0.147	0.0000
2025/12/17	2043	04/02/2027	117.63 Put	Bond Future	255.6555	0.2557	251.9389	0.2519	1.454	0.0000
2025/12/17	2044	05/02/2026	11.25 Call	Bond Future	13564.3400	13.5643	13664.5700	13.6646	0.739	0.0000
2025/12/17	2044	05/02/2026	11.25 Put	Bond Future	1.8600	0.0019	1.3700	0.0014	26.344	0.0000
2025/12/17	2044	05/02/2026	11.50 Call	Bond Future	15157.0600	15.1571	15257.5200	15.2575	0.663	0.0000
2025/12/17	2044	05/02/2026	11.50 Put	Bond Future	0.9100	0.0009	0.6500	0.0007	28.571	0.0000
2025/12/17	2044	05/02/2026	10.90 Put	Bond Future	5.5700	0.0056	4.2900	0.0043	22.980	0.0000
2025/12/17	2044	05/02/2026	10.90 Call	Bond Future	11250.2800	11.2503	11349.7200	11.3497	0.884	0.0000
2025/12/17	2044	05/02/2026	10.07 Put	Bond Future	99.0300	0.0990	84.8500	0.0849	14.319	0.0000
2025/12/17	2044	05/02/2026	10.07 Call	Bond Future	5412.7000	5.4127	5499.2400	5.4992	1.599	0.0000
2025/12/17	2044	05/02/2026		Bond Future	9.3957	94.6839	9.3835	94.7846	0.130	0.0000
2025/12/17	2044	05/02/2026	11.56 Call	Bond Future	15531.8700	15.5319	15632.4000	15.6324	0.647	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
2025/12/17	2044	05/02/2026	11.56 Put	Bond Future	0.6500	0.0007	0.4600	0.0005	29.231	0.0000
2025/12/17	2044	05/02/2026	10.00 Put	Bond Future	127.8900	0.1279	110.6300	0.1106	13.496	0.0000
2025/12/17	2044	05/02/2026	10.00 Call	Bond Future	4911.5600	4.9116	4995.0200	4.9950	1.699	0.0000
2025/12/17	2044	05/02/2026	11.45 Call	Bond Future	14842.4700	14.8425	14942.9000	14.9429	0.677	0.0000
2025/12/17	2044	05/02/2026	11.45 Put	Bond Future	1.0400	0.0010	0.7500	0.0008	27.885	0.0000
2025/12/17	2044	07/05/2026	Put	Bond Future	4630.5400	4.6305	4543.1400	4.5431	1.887	0.0000
2025/12/17	2044	07/05/2026	Call	Bond Future	1006.3700	1.0064	1021.6200	1.0216	1.515	0.0000
2025/12/17	2044	07/05/2026	10.00 Call	Bond Future	5009.8400	5.0098	5078.0500	5.0781	1.362	0.0000
2025/12/17	2044	07/05/2026	10.00 Put	Bond Future	766.7400	0.7667	732.3000	0.7323	4.492	0.0000
2025/12/17	2044	07/05/2026		Bond Future	9.4593	96.3758	9.4467	96.4785	0.133	0.0000
2025/12/17	2044	07/05/2026	11.80 Call	Bond Future	16462.9200	16.4629	16562.3700	16.5624	0.604	0.0000
2025/12/17	2044	07/05/2026	11.80 Put	Bond Future	38.8400	0.0388	35.6400	0.0356	8.239	0.0000
2025/12/17	2044	06/08/2026		Bond Future	9.5266	93.7313	9.5135	93.8363	0.137	0.0000
2025/12/17	2044	06/08/2026	12.42 Call	Bond Future	19455.7700	19.4558	19557.6800	19.5577	0.524	0.0000
2025/12/17	2044	06/08/2026	12.42 Put	Bond Future	54.0600	0.0541	51.0000	0.0510	5.660	0.0000
2025/12/17	2044	05/11/2026		Bond Future	9.5930	95.3626	9.5794	95.4700	0.142	0.0000
2025/12/17	2044	05/11/2026	11.34 Call	Bond Future	12925.9400	12.9259	13016.9900	13.0170	0.704	0.0000
2025/12/17	2044	05/11/2026	11.34 Put	Bond Future	536.3700	0.5364	519.9700	0.5200	3.058	0.0000
2025/12/17	2044	04/02/2027		Bond Future	9.6692	92.6198	9.6551	92.7300	0.146	0.0000
2025/12/17	2044	04/02/2027	10.18 Call	Bond Future	6022.3600	6.0224	6088.7500	6.0888	1.102	0.0000
2025/12/17	2044	04/02/2027	10.18 Put	Bond Future	2171.4600	2.1715	2127.6600	2.1277	2.017	0.0000
2025/12/17	2046	05/02/2026		Bond Future	140.9983	140.9983	140.1561	140.1561	0.597	0.0000
2025/12/17	2046	05/02/2026	121.65 Call	Bond Future	19348.2700	19.3483	18506.0600	18.5061	4.353	0.0000
2025/12/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2046	07/05/2026		Bond Future	141.2592	141.2592	140.4089	140.4089	0.602	0.0000
2025/12/17	2046	07/05/2026	124.95 Call	Bond Future	16309.1700	16.3092	15458.9000	15.4589	5.213	0.0000
2025/12/17	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2046	06/08/2026		Bond Future	143.8444	143.8444	142.9794	142.9794	0.601	0.0000
2025/12/17	2046	06/08/2026	122.38 Call	Bond Future	21464.4000	21.4644	20599.3700	20.5994	4.030	0.0000
2025/12/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2046	05/11/2026		Bond Future	144.0558	144.0558	143.1834	143.1834	0.606	0.0000
2025/12/17	2046	05/11/2026	125.48 Call	Bond Future	18575.7700	18.5758	17703.4200	17.7034	4.696	0.0000
2025/12/17	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2046	04/02/2027		Bond Future	146.5674	146.5674	145.6811	145.6811	0.605	0.0000
2025/12/17	2046	04/02/2027	131.09 Call	Bond Future	15477.4400	15.4774	14591.1200	14.5911	5.727	0.0000
2025/12/17	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2050	05/02/2026		Bond Future	142.3750	142.3750	141.3936	141.3936	0.689	0.0000
2025/12/17	2050	05/02/2026	122.82 Call	Bond Future	19554.9800	19.5550	18573.6100	18.5736	5.019	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/17	2050	07/05/2026		Bond Future	144.9542	144.9542	143.9554	143.9554	0.689	0.0000
2025/12/17	2050	07/05/2026	124.07 Call	Bond Future	20884.1700	20.8842	19885.3900	19.8854	4.782	0.0000
2025/12/17	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2050	06/08/2026		Bond Future	145.1571	145.1571	144.1495	144.1495	0.694	0.0000
2025/12/17	2050	06/08/2026	123.27 Call	Bond Future	21887.1400	21.8871	20879.5200	20.8795	4.604	0.0000
2025/12/17	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2050	05/11/2026		Bond Future	147.7192	147.7192	146.6949	146.6949	0.693	0.0000
2025/12/17	2050	05/11/2026	123.84 Call	Bond Future	23879.2100	23.8792	22854.9000	22.8549	4.290	0.0000
2025/12/17	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	2050	04/02/2027		Bond Future	147.8109	147.8109	146.7782	146.7782	0.699	0.0000
2025/12/17	2050	04/02/2027	132.39 Call	Bond Future	15420.9200	15.4209	14388.2200	14.3882	6.697	0.0000
2025/12/17	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	AL37	05/02/2026		Index Future	1257.0900	1257.0900	1258.9630	1258.9630	0.149	0.0000
2025/12/17	AL37	07/05/2026		Index Future	1279.5550	1279.5550	1281.4630	1281.4630	0.149	0.0000
2025/12/17	AL37	06/08/2026		Index Future	1302.4270	1302.4270	1304.3720	1304.3720	0.149	0.0000
2025/12/17	AL37	05/11/2026		Index Future	1325.3870	1325.3870	1327.3720	1327.3720	0.150	0.0000
2025/12/17	AL37	04/02/2027		Index Future	1348.2350	1348.2350	1350.2620	1350.2620	0.150	0.0000
2025/12/17	AL7T	05/02/2026		Index Future	1617.1070	1617.1070	1618.8840	1618.8840	0.110	0.0000
2025/12/17	AL7T	07/05/2026		Index Future	1646.0060	1646.0060	1647.8180	1647.8180	0.110	0.0000
2025/12/17	AL7T	06/08/2026		Index Future	1675.4280	1675.4280	1677.2760	1677.2760	0.110	0.0000
2025/12/17	AL7T	05/11/2026		Index Future	1704.9630	1704.9630	1706.8520	1706.8520	0.111	0.0000
2025/12/17	AL7T	04/02/2027		Index Future	1734.3550	1734.3550	1736.2850	1736.2850	0.111	0.0000
2025/12/17	ALBI	05/02/2026		Index Future	1360.7230	1360.7230	1362.3280	1362.3280	0.118	0.0000
2025/12/17	ALBI	07/05/2026		Index Future	1385.0410	1385.0410	1386.6760	1386.6760	0.118	0.0000
2025/12/17	ALBI	06/08/2026		Index Future	1409.7970	1409.7970	1411.4650	1411.4650	0.118	0.0000
2025/12/17	ALBI	05/11/2026		Index Future	1434.6500	1434.6500	1436.3540	1436.3540	0.119	0.0000
2025/12/17	ALBI	04/02/2027		Index Future	1459.3820	1459.3820	1461.1230	1461.1230	0.119	0.0000
2025/12/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/17	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
2025/12/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/17	ES33	05/02/2026		Bond Future	8.9081	95.4038	8.8902	95.4963	0.201	0.0000	0.0000
2025/12/17	ES33	05/02/2026	11.49 Call	Bond Future	12208.3600	12.2084	12300.7800	12.3008	0.757	0.0000	0.0000
2025/12/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES33	07/05/2026		Bond Future	8.9784	93.3387	8.9596	93.4330	0.209	0.0000	0.0000
2025/12/17	ES33	07/05/2026	11.69 Call	Bond Future	12458.1600	12.4582	12552.4500	12.5525	0.757	0.0000	0.0000
2025/12/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES33	06/08/2026		Bond Future	9.0527	95.0466	9.0329	95.1431	0.218	0.0000	0.0000
2025/12/17	ES33	06/08/2026	12.02 Call	Bond Future	13178.0000	13.1780	13274.5000	13.2745	0.732	0.0000	0.0000
2025/12/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES33	05/11/2026		Bond Future	9.1399	92.9317	9.1191	93.0305	0.228	0.0000	0.0000
2025/12/17	ES33	05/11/2026	10.83 Call	Bond Future	7603.2600	7.6033	7702.1200	7.7021	1.300	0.0000	0.0000
2025/12/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES33	04/02/2027		Bond Future	9.2469	94.5496	9.2249	94.6511	0.239	0.0000	0.0000
2025/12/17	ES33	04/02/2027	9.70 Call	Bond Future	2053.0700	2.0531	2154.5200	2.1545	4.941	0.0000	0.0000
2025/12/17	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES42	05/02/2026		Bond Future	9.6304	93.3172	9.6128	93.4504	0.183	0.0000	0.0000
2025/12/17	ES42	05/02/2026	11.85 Call	Bond Future	14717.4500	14.7175	14850.6800	14.8507	0.905	0.0000	0.0000
2025/12/17	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES42	07/05/2026		Bond Future	9.7003	90.7432	9.6821	90.8790	0.188	0.0000	0.0000
2025/12/17	ES42	07/05/2026	12.20 Call	Bond Future	16101.7700	16.1018	16237.5500	16.2376	0.843	0.0000	0.0000
2025/12/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES42	06/08/2026		Bond Future	9.7716	92.4033	9.7527	92.5421	0.193	0.0000	0.0000
2025/12/17	ES42	06/08/2026	12.65 Call	Bond Future	17928.9500	17.9290	18067.7300	18.0677	0.774	0.0000	0.0000
2025/12/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES42	05/11/2026		Bond Future	9.8488	89.7698	9.8292	89.9117	0.199	0.0000	0.0000
2025/12/17	ES42	05/11/2026	11.66 Call	Bond Future	11805.0200	11.8050	11946.8900	11.9469	1.202	0.0000	0.0000
2025/12/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	ES42	04/02/2027		Bond Future	9.9357	91.3310	9.9154	91.4762	0.205	0.0000	0.0000
2025/12/17	ES42	04/02/2027	10.29 Call	Bond Future	2471.0900	2.4711	2616.3200	2.6163	5.877	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	
2025/12/17	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GOVI	05/02/2026		GOVI	1335.4280	1335.4280	1336.9940	1336.9940	0.117	0.0000	0.0000
2025/12/17	GOVI	05/02/2026	1,150. Call 00	GOVI	1854280.0000	185.4280	1869940.0000	186.9940	0.845	0.0000	0.0000
2025/12/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GOVI	07/05/2026		GOVI	1359.2930	1359.2930	1360.8890	1360.8890	0.117	0.0000	0.0000
2025/12/17	GOVI	07/05/2026	1,177. Call 00	GOVI	1822930.0000	182.2930	1838890.0000	183.8890	0.876	0.0000	0.0000
2025/12/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GOVI	06/08/2026		GOVI	1383.5900	1383.5900	1385.2180	1385.2180	0.118	0.0000	0.0000
2025/12/17	GOVI	06/08/2026	1,189. Call 00	GOVI	1945900.0000	194.5900	1962180.0000	196.2180	0.837	0.0000	0.0000
2025/12/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GOVI	05/11/2026		GOVI	1407.9810	1407.9810	1409.6440	1409.6440	0.118	0.0000	0.0000
2025/12/17	GOVI	05/11/2026	1,277. Call 00	GOVI	1309810.0000	130.9810	1326440.0000	132.6440	1.270	0.0000	0.0000
2025/12/17	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GOVI	04/02/2027		GOVI	1432.2520	1432.2520	1433.9520	1433.9520	0.119	0.0000	0.0000
2025/12/17	GOVI	04/02/2027	1,369. Call 00	GOVI	632520.0000	63.2520	649520.0000	64.9520	2.688	0.0000	0.0000
2025/12/17	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/17	I258	05/02/2026		Bond Future	128.4927	128.4927	127.7249	127.7249	0.598	0.0000	0.0000
2025/12/17	I258	05/02/2026	111.65 Call	Bond Future	16842.7400	16.8427	16074.9000	16.0749	4.559	0.0000	0.0000
2025/12/17	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	I258	07/05/2026		Bond Future	130.8203	130.8203	130.0387	130.0387	0.597	0.0000	0.0000
2025/12/17	I258	07/05/2026	113.73 Call	Bond Future	17090.7168	17.0907	16309.3868	16.3094	4.572	0.0000	0.0000
2025/12/17	I258	07/05/2026	113.73 Put	Bond Future	0.4268	0.0004	0.6768	0.0007	58.556	0.0000	0.0000
2025/12/17	I258	06/08/2026		Bond Future	130.3611	130.3611	129.5755	129.5755	0.603	0.0000	0.0000
2025/12/17	I258	06/08/2026	112.95 Call	Bond Future	17419.7458	17.4197	16637.3189	16.6373	4.492	0.0000	0.0000
2025/12/17	I258	06/08/2026	112.95 Put	Bond Future	8.6958	0.0087	11.8589	0.0119	36.376	0.0000	0.0000
2025/12/17	I258	05/11/2026		Bond Future	132.6612	132.6612	131.8626	131.8626	0.602	0.0000	0.0000
2025/12/17	I258	05/11/2026	114.95 Call	Bond Future	17744.1398	17.7441	16954.6650	16.9547	4.449	0.0000	0.0000
2025/12/17	I258	05/11/2026	114.95 Put	Bond Future	32.9398	0.0329	42.1150	0.0421	27.855	0.0000	0.0000
2025/12/17	I258	04/02/2027		Bond Future	132.0811	132.0811	131.2801	131.2801	0.606	0.0000	0.0000
2025/12/17	I258	04/02/2027	118.90 Call	Bond Future	13493.9192	13.4939	12750.7078	12.7507	5.508	0.0000	0.0000
2025/12/17	I258	04/02/2027	118.90 Put	Bond Future	312.7992	0.3128	370.6378	0.3706	18.491	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
2025/12/17	IGOV	05/02/2026		Index Future	433.4300	433.4300	432.3570	432.3570	0.248	0.0000
2025/12/17	IGOV	07/05/2026		Index Future	441.2810	441.2810	440.1900	440.1900	0.247	0.0000
2025/12/17	IGOV	06/08/2026		Index Future	449.2730	449.2730	448.1630	448.1630	0.247	0.0000
2025/12/17	IGOV	05/11/2026		Index Future	457.2950	457.2950	456.1680	456.1680	0.246	0.0000
2025/12/17	IGOV	04/02/2027		Index Future	465.2790	465.2790	464.1350	464.1350	0.246	0.0000
2025/12/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/17	R033	05/02/2026		Bond Future	8.1114	113.7143	8.0740	113.9274	0.462	0.0000
2025/12/17	R033	05/02/2026	10.49 Call	Bond Future	12509.1100	12.5091	12720.8600	12.7209	1.693	0.0000
2025/12/17	R033	05/02/2026	10.49 Put	Bond Future	4.6100	0.0046	3.2600	0.0033	29.284	0.0000
2025/12/17	R033	07/05/2026		Bond Future	8.1553	110.7041	8.1159	110.9212	0.483	0.0000
2025/12/17	R033	07/05/2026	10.38 Call	Bond Future	11552.0500	11.5521	11755.2200	11.7552	1.759	0.0000
2025/12/17	R033	07/05/2026	10.38 Put	Bond Future	136.1600	0.1362	122.2400	0.1222	10.223	0.0000
2025/12/17	R033	06/08/2026		Bond Future	8.2017	112.7033	8.1602	112.9249	0.506	0.0000
2025/12/17	R033	06/08/2026	10.25 Call	Bond Future	10757.7200	10.7577	10947.9300	10.9479	1.768	0.0000
2025/12/17	R033	06/08/2026	10.25 Put	Bond Future	508.6500	0.5087	477.3100	0.4773	6.161	0.0000
2025/12/17	R033	05/11/2026		Bond Future	8.2574	109.6260	8.2135	109.8522	0.531	0.0000
2025/12/17	R033	05/11/2026	9.33 Call	Bond Future	6631.9600	6.6320	6795.4000	6.7954	2.464	0.0000
2025/12/17	R033	05/11/2026	9.33 Put	Bond Future	1282.8600	1.2829	1220.1100	1.2201	4.891	0.0000
2025/12/17	R033	04/02/2027		Bond Future	8.3291	111.5096	8.2826	111.7407	0.558	0.0000
2025/12/17	R033	04/02/2027	8.65 Call	Bond Future	4217.8600	4.2179	4347.2600	4.3473	3.068	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	
2025/12/17	R033	04/02/2027	8.65 Put	Bond Future	2639.1800	2.6392	2537.4900	2.5375	3.853	0.0000	0.0000
2025/12/17	R035	05/02/2026	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/17	R035	05/02/2026	11.00 Call	Bond Future	14960.2200	14.9602	15036.5300	15.0365	0.510	0.0000	0.0000
2025/12/17	R035	05/02/2026	11.17 Call	Bond Future	15835.1800	15.8352	15911.4900	15.9115	0.482	0.0000	0.0000
2025/12/17	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.67 Call	Bond Future	13228.0900	13.2281	13304.3700	13.3044	0.577	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.67 Put	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.17 Put	Bond Future	1.0400	0.0010	0.7600	0.0008	26.923	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.17 Call	Bond Future	10517.0200	10.5170	10593.0500	10.5931	0.723	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.44 Put	Bond Future	0.4100	0.0004	0.2900	0.0003	29.268	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.44 Call	Bond Future	11994.1700	11.9942	12070.3600	12.0704	0.635	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.94 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.94 Call	Bond Future	14648.6100	14.6486	14724.9100	14.7249	0.521	0.0000	0.0000
2025/12/17	R035	05/02/2026	12.44 Call	Bond Future	22016.7000	22.0167	22093.0100	22.0930	0.347	0.0000	0.0000
2025/12/17	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R035	05/02/2026		Bond Future	8.4000	106.9576	8.3880	107.0339	0.143	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.79 Call	Bond Future	13863.1400	13.8631	13939.4300	13.9394	0.550	0.0000	0.0000
2025/12/17	R035	05/02/2026	10.79 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.45 Call	Bond Future	1026.3100	1.0263	1053.4100	1.0534	2.641	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.45 Put	Bond Future	708.0100	0.7080	658.8000	0.6588	6.950	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.64 Call	Bond Future	7529.1100	7.5291	7603.7900	7.6038	0.992	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.64 Put	Bond Future	7.5900	0.0076	5.9600	0.0060	21.476	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.14 Call	Bond Future	4629.8800	4.6299	4698.1500	4.6982	1.475	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.14 Put	Bond Future	51.5400	0.0515	43.5000	0.0435	15.600	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.64 Put	Bond Future	352.9900	0.3530	320.1900	0.3202	9.292	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.64 Call	Bond Future	1868.0000	1.8680	1911.5100	1.9115	2.329	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.25 Call	Bond Future	5269.6700	5.2697	5340.2700	5.3403	1.340	0.0000	0.0000
2025/12/17	R035	05/02/2026	9.25 Put	Bond Future	33.7100	0.0337	28.0000	0.0280	16.939	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.85 Put	Bond Future	158.2000	0.1582	139.2700	0.1393	11.966	0.0000	0.0000
2025/12/17	R035	05/02/2026	8.85 Call	Bond Future	2974.7900	2.9748	3032.1700	3.0322	1.929	0.0000	0.0000
2025/12/17	R035	07/05/2026	8.29 Put	Bond Future	1922.6300	1.9226	1866.5300	1.8665	2.918	0.0000	0.0000
2025/12/17	R035	07/05/2026	8.29 Call	Bond Future	947.0100	0.9470	968.7600	0.9688	2.297	0.0000	0.0000
2025/12/17	R035	07/05/2026	8.79 Put	Bond Future	763.7900	0.7638	731.5700	0.7316	4.218	0.0000	0.0000
2025/12/17	R035	07/05/2026	8.79 Call	Bond Future	2880.3700	2.8804	2926.0000	2.9260	1.584	0.0000	0.0000
2025/12/17	R035	07/05/2026	9.20 Call	Bond Future	4926.7400	4.9267	4985.7200	4.9857	1.197	0.0000	0.0000
2025/12/17	R035	07/05/2026	9.20 Put	Bond Future	363.6100	0.3636	344.7400	0.3447	5.190	0.0000	0.0000
2025/12/17	R035	07/05/2026		Bond Future	8.4456	104.3678	8.4332	104.4456	0.148	0.0000	0.0000
2025/12/17	R035	07/05/2026	10.86 Call	Bond Future	13721.6600	13.7217	13798.1800	13.7982	0.558	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
2025/12/17	R035	07/05/2026	10.86 Put	Bond Future	14.1600	0.0142	12.8300	0.0128	9.393	0.0000
2025/12/17	R035	07/05/2026	10.66 Call	Bond Future	12692.4600	12.6925	12768.1400	12.7681	0.596	0.0000
2025/12/17	R035	07/05/2026	10.66 Put	Bond Future	25.4500	0.0255	23.2800	0.0233	8.527	0.0000
2025/12/17	R035	07/05/2026	10.16 Call	Bond Future	10062.9100	10.0629	10135.7800	10.1358	0.724	0.0000
2025/12/17	R035	07/05/2026	10.16 Put	Bond Future	68.4700	0.0685	63.4900	0.0635	7.273	0.0000
2025/12/17	R035	07/05/2026	9.66 Put	Bond Future	161.6100	0.1616	151.5700	0.1516	6.212	0.0000
2025/12/17	R035	07/05/2026	9.66 Call	Bond Future	7377.9100	7.3779	7445.7200	7.4457	0.919	0.0000
2025/12/17	R035	07/05/2026	10.71 Call	Bond Future	12950.6900	12.9507	13026.6100	13.0266	0.586	0.0000
2025/12/17	R035	07/05/2026	10.71 Put	Bond Future	22.0500	0.0221	20.1200	0.0201	8.753	0.0000
2025/12/17	R035	07/05/2026	10.21 Call	Bond Future	10329.4500	10.3295	10402.6500	10.4027	0.709	0.0000
2025/12/17	R035	07/05/2026	10.21 Put	Bond Future	63.0800	0.0631	58.4300	0.0584	7.372	0.0000
2025/12/17	R035	07/05/2026	9.71 Put	Bond Future	147.8600	0.1479	138.5100	0.1385	6.324	0.0000
2025/12/17	R035	07/05/2026	9.71 Call	Bond Future	7646.8600	7.6469	7715.3600	7.7154	0.896	0.0000
2025/12/17	R035	07/05/2026	10.64 Call	Bond Future	12589.0300	12.5890	12664.5900	12.6646	0.600	0.0000
2025/12/17	R035	07/05/2026	10.64 Put	Bond Future	26.9500	0.0270	24.6600	0.0247	8.497	0.0000
2025/12/17	R035	07/05/2026	10.14 Call	Bond Future	9956.1400	9.9561	10028.8700	10.0289	0.731	0.0000
2025/12/17	R035	07/05/2026	10.14 Put	Bond Future	70.7700	0.0708	65.6500	0.0657	7.235	0.0000
2025/12/17	R035	07/05/2026	9.64 Put	Bond Future	167.5100	0.1675	157.1800	0.1572	6.167	0.0000
2025/12/17	R035	07/05/2026	9.64 Call	Bond Future	7270.4200	7.2704	7337.9400	7.3379	0.929	0.0000
2025/12/17	R035	06/08/2026	10.22 Call	Bond Future	10038.1200	10.0381	10108.9400	10.1089	0.706	0.0000
2025/12/17	R035	06/08/2026	10.22 Put	Bond Future	205.3800	0.2054	196.4800	0.1965	4.333	0.0000
2025/12/17	R035	06/08/2026	9.72 Call	Bond Future	7497.8700	7.4979	7562.8900	7.5629	0.867	0.0000
2025/12/17	R035	06/08/2026	9.72 Put	Bond Future	382.0200	0.3820	367.3200	0.3673	3.848	0.0000
2025/12/17	R035	06/08/2026	9.22 Put	Bond Future	723.9900	0.7240	699.8800	0.6999	3.330	0.0000
2025/12/17	R035	06/08/2026	9.22 Call	Bond Future	5017.6400	5.0176	5073.2500	5.0733	1.108	0.0000
2025/12/17	R035	06/08/2026	10.13 Call	Bond Future	9580.1600	9.5802	9650.1500	9.6502	0.731	0.0000
2025/12/17	R035	06/08/2026	10.13 Put	Bond Future	228.8900	0.2289	219.1600	0.2192	4.251	0.0000
2025/12/17	R035	06/08/2026	9.63 Call	Bond Future	7044.8800	7.0449	7108.5000	7.1085	0.903	0.0000
2025/12/17	R035	06/08/2026	9.63 Put	Bond Future	429.1200	0.4291	413.0200	0.4130	3.752	0.0000
2025/12/17	R035	06/08/2026	9.13 Put	Bond Future	813.5200	0.8135	787.2200	0.7872	3.233	0.0000
2025/12/17	R035	06/08/2026	9.13 Call	Bond Future	4587.6500	4.5877	4641.0700	4.6411	1.164	0.0000
2025/12/17	R035	06/08/2026		Bond Future	8.4942	106.2529	8.4811	106.3326	0.154	0.0000
2025/12/17	R035	06/08/2026	11.06 Call	Bond Future	14218.7600	14.2188	14295.8200	14.2958	0.542	0.0000
2025/12/17	R035	06/08/2026	11.06 Put	Bond Future	46.6600	0.0467	44.0000	0.0440	5.701	0.0000
2025/12/17	R035	06/08/2026	8.29 Put	Bond Future	2490.7200	2.4907	2435.6200	2.4356	2.212	0.0000
2025/12/17	R035	06/08/2026	8.29 Call	Bond Future	1239.1100	1.2391	1263.7300	1.2637	1.987	0.0000
2025/12/17	R035	06/08/2026	8.79 Put	Bond Future	1274.0200	1.2740	1237.7700	1.2378	2.845	0.0000
2025/12/17	R035	06/08/2026	8.79 Call	Bond Future	3052.8700	3.0529	3096.3400	3.0963	1.424	0.0000
2025/12/17	R035	06/08/2026	9.39 Call	Bond Future	5848.7000	5.8487	5907.9800	5.9080	1.014	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
2025/12/17	R035	06/08/2026	9.39 Put	Bond Future	583.4000	0.5834	562.9600	0.5630	3.504	0.0000	0.0000
2025/12/17	R035	06/08/2026	9.71 Call	Bond Future	7447.3900	7.4474	7512.2600	7.5123	0.871	0.0000	0.0000
2025/12/17	R035	06/08/2026	9.71 Put	Bond Future	386.9400	0.3869	372.0900	0.3721	3.838	0.0000	0.0000
2025/12/17	R035	06/08/2026	9.21 Call	Bond Future	4969.4900	4.9695	5024.8700	5.0249	1.114	0.0000	0.0000
2025/12/17	R035	06/08/2026	9.21 Put	Bond Future	733.3800	0.7334	709.0400	0.7090	3.319	0.0000	0.0000
2025/12/17	R035	06/08/2026	8.71 Put	Bond Future	1417.2400	1.4172	1378.2600	1.3783	2.750	0.0000	0.0000
2025/12/17	R035	06/08/2026	8.71 Call	Bond Future	2719.0000	2.7190	2759.7400	2.7597	1.498	0.0000	0.0000
2025/12/17	R035	05/11/2026	9.80 Call	Bond Future	7637.9100	7.6379	7702.6500	7.7027	0.848	0.0000	0.0000
2025/12/17	R035	05/11/2026	9.80 Put	Bond Future	575.2600	0.5753	558.0800	0.5581	2.986	0.0000	0.0000
2025/12/17	R035	05/11/2026	9.30 Call	Bond Future	5296.1000	5.2961	5351.8800	5.3519	1.053	0.0000	0.0000
2025/12/17	R035	05/11/2026	9.30 Put	Bond Future	987.1900	0.9872	961.0500	0.9611	2.648	0.0000	0.0000
2025/12/17	R035	05/11/2026	8.80 Put	Bond Future	1704.3100	1.7043	1665.3800	1.6654	2.284	0.0000	0.0000
2025/12/17	R035	05/11/2026	8.80 Call	Bond Future	3154.9000	3.1549	3197.8900	3.1979	1.363	0.0000	0.0000
2025/12/17	R035	05/11/2026		Bond Future	8.5532	103.6039	8.5394	103.6859	0.161	0.0000	0.0000
2025/12/17	R035	05/11/2026	10.03 Call	Bond Future	8746.2400	8.7462	8814.0300	8.8140	0.775	0.0000	0.0000
2025/12/17	R035	05/11/2026	10.03 Put	Bond Future	450.8000	0.4508	436.6700	0.4367	3.134	0.0000	0.0000
2025/12/17	R035	04/02/2027		Bond Future	8.6263	105.3853	8.6117	105.4695	0.169	0.0000	0.0000
2025/12/17	R035	04/02/2027	9.02 Call	Bond Future	3858.8700	3.8589	3907.7500	3.9078	1.267	0.0000	0.0000
2025/12/17	R035	04/02/2027	9.02 Put	Bond Future	1618.5000	1.6185	1583.1000	1.5831	2.187	0.0000	0.0000
2025/12/17	R038	05/02/2026		Bond Future	8.8953	118.4653	8.8830	118.5641	0.138	0.0000	0.0000
2025/12/17	R038	05/02/2026	11.44 Call	Bond Future	18180.0300	18.1800	18278.8200	18.2788	0.543	0.0000	0.0000
2025/12/17	R038	05/02/2026	11.44 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/17	R038	07/05/2026		Bond Future	8.9549	115.0989	8.9422	115.1996	0.142	0.0000	0.0000
2025/12/17	R038	07/05/2026	11.40 Call	Bond Future	17269.6400	17.2696	17368.5300	17.3685	0.573	0.0000	0.0000
2025/12/17	R038	07/05/2026	11.40 Put	Bond Future	20.0000	0.0200	18.1500	0.0182	9.250	0.0000	0.0000
2025/12/17	R038	06/08/2026		Bond Future	9.0171	117.1774	9.0038	117.2806	0.147	0.0000	0.0000
2025/12/17	R038	06/08/2026	11.77 Call	Bond Future	18873.8400	18.8738	18973.9100	18.9739	0.530	0.0000	0.0000
2025/12/17	R038	06/08/2026	11.77 Put	Bond Future	53.3300	0.0533	50.2600	0.0503	5.757	0.0000	0.0000
2025/12/17	R038	05/11/2026		Bond Future	9.0858	113.7368	9.0719	113.8426	0.153	0.0000	0.0000
2025/12/17	R038	05/11/2026	10.72 Call	Bond Future	11992.7900	11.9928	12083.3000	12.0833	0.755	0.0000	0.0000
2025/12/17	R038	05/11/2026	10.72 Put	Bond Future	461.9100	0.4619	446.6200	0.4466	3.310	0.0000	0.0000
2025/12/17	R038	04/02/2027		Bond Future	9.1662	115.6908	9.1516	115.7995	0.159	0.0000	0.0000
2025/12/17	R038	04/02/2027	9.60 Call	Bond Future	5419.3300	5.4193	5482.1800	5.4822	1.160	0.0000	0.0000
2025/12/17	R038	04/02/2027	9.60 Put	Bond Future	2253.9000	2.2539	2208.0700	2.2081	2.033	0.0000	0.0000
2025/12/17	R053	05/02/2026		Bond Future	9.1953	128.3404	9.1834	128.4829	0.130	0.0000	0.0000
2025/12/17	R053	05/02/2026	11.49 Call	Bond Future	23007.0600	23.0071	23149.4400	23.1494	0.619	0.0000	0.0000
2025/12/17	R053	05/02/2026	11.49 Put	Bond Future	0.4400	0.0004	0.3000	0.0003	31.818	0.0000	0.0000
2025/12/17	R053	07/05/2026		Bond Future	9.2462	124.7734	9.2339	124.9187	0.133	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	
2025/12/17	R053	07/05/2026	11.69 Call	Bond Future	24038.8200	24.0388	24180.6300	24.1806	0.590	0.0000	0.0000
2025/12/17	R053	07/05/2026	11.69 Put	Bond Future	40.5800	0.0406	37.0800	0.0371	8.625	0.0000	0.0000
2025/12/17	R053	06/08/2026		Bond Future	9.2985	127.0267	9.2858	127.1752	0.136	0.0000	0.0000
2025/12/17	R053	06/08/2026	12.28 Call	Bond Future	27981.5100	27.9815	28126.1600	28.1262	0.517	0.0000	0.0000
2025/12/17	R053	06/08/2026	12.28 Put	Bond Future	66.0800	0.0661	62.2600	0.0623	5.781	0.0000	0.0000
2025/12/17	R053	05/11/2026		Bond Future	9.3548	123.3797	9.3417	123.5316	0.140	0.0000	0.0000
2025/12/17	R053	05/11/2026	11.21 Call	Bond Future	19279.9800	19.2800	19410.9100	19.4109	0.679	0.0000	0.0000
2025/12/17	R053	05/11/2026	11.21 Put	Bond Future	676.0500	0.6761	655.0800	0.6551	3.102	0.0000	0.0000
2025/12/17	R053	04/02/2027		Bond Future	9.4188	125.4994	9.4051	125.6551	0.145	0.0000	0.0000
2025/12/17	R053	04/02/2027	9.99 Call	Bond Future	9103.3800	9.1034	9200.3600	9.2004	1.065	0.0000	0.0000
2025/12/17	R053	04/02/2027	9.99 Put	Bond Future	2877.2300	2.8772	2818.4700	2.8185	2.042	0.0000	0.0000
2025/12/17	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/17	R186	05/02/2026	8.43 Call	Bond Future	59.4800	0.0595	58.3200	0.0583	1.950	0.0000	0.0000
2025/12/17	R186	05/02/2026	8.43 Put	Bond Future	59.4800	0.0595	58.3200	0.0583	1.950	0.0000	0.0000
2025/12/17	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/17	R186	07/05/2026	8.69 Call	Bond Future	98.7100	0.0987	98.0100	0.0980	0.709	0.0000	0.0000
2025/12/17	R186	07/05/2026	8.69 Put	Bond Future	98.7100	0.0987	98.0100	0.0980	0.709	0.0000	0.0000
2025/12/17	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/17	R186	06/08/2026	8.57 Call	Bond Future	86.1100	0.0861	85.7400	0.0857	0.430	0.0000	0.0000
2025/12/17	R186	06/08/2026	8.57 Put	Bond Future	86.1100	0.0861	85.7400	0.0857	0.430	0.0000	0.0000
2025/12/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/17	R186	05/11/2026	8.12 Call	Bond Future	50.2600	0.0503	50.1000	0.0501	0.318	0.0000	0.0000
2025/12/17	R186	05/11/2026	8.12 Put	Bond Future	50.2600	0.0503	50.1000	0.0501	0.318	0.0000	0.0000
2025/12/17	R202	05/02/2026		Bond Future	293.4413	293.4413	293.6275	293.6275	0.063	0.0000	0.0000
2025/12/17	R202	05/02/2026	277.82 Call	Bond Future	15621.3400	15.6213	15807.5100	15.8075	1.192	0.0000	0.0000
2025/12/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R202	07/05/2026		Bond Future	298.7570	298.7570	298.9471	298.9471	0.064	0.0000	0.0000
2025/12/17	R202	07/05/2026	277.55 Call	Bond Future	21207.0000	21.2070	21397.0800	21.3971	0.896	0.0000	0.0000
2025/12/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R202	06/08/2026		Bond Future	298.8092	298.8092	299.0231	299.0231	0.072	0.0000	0.0000
2025/12/17	R202	06/08/2026	278.86 Call	Bond Future	19949.1500	19.9492	20163.1300	20.1631	1.073	0.0000	0.0000
2025/12/17	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R202	05/11/2026		Bond Future	304.0832	304.0832	304.3031	304.3031	0.072	0.0000	0.0000
2025/12/17	R202	05/11/2026	280.46 Call	Bond Future	23623.2100	23.6232	23843.1300	23.8431	0.931	0.0000	0.0000
2025/12/17	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R202	04/02/2027		Bond Future	303.8918	303.8918	304.1355	304.1355	0.080	0.0000	0.0000
2025/12/17	R202	04/02/2027	294.73 Call	Bond Future	9161.8400	9.1618	9405.5000	9.4055	2.660	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	
2025/12/17	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/12/17	R209	05/02/2026		Bond Future	8.5938	86.6224	8.5768	86.7240	0.197	0.0000	0.0000
2025/12/17	R209	05/02/2026	10.93 Call	Bond Future	12610.6400	12.6106	12712.2200	12.7122	0.806	0.0000	0.0000
2025/12/17	R209	05/02/2026	10.93 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2025/12/17	R209	07/05/2026		Bond Future	8.6420	85.0196	8.6244	85.1232	0.204	0.0000	0.0000
2025/12/17	R209	07/05/2026	11.07 Call	Bond Future	12864.1900	12.8642	12966.2200	12.9662	0.793	0.0000	0.0000
2025/12/17	R209	07/05/2026	11.07 Put	Bond Future	14.4600	0.0145	12.9200	0.0129	10.650	0.0000	0.0000
2025/12/17	R209	06/08/2026		Bond Future	8.6925	86.5550	8.6742	86.6609	0.211	0.0000	0.0000
2025/12/17	R209	06/08/2026	11.39 Call	Bond Future	13927.1200	13.9271	14030.3600	14.0304	0.741	0.0000	0.0000
2025/12/17	R209	06/08/2026	11.39 Put	Bond Future	38.5900	0.0386	35.9400	0.0359	6.867	0.0000	0.0000
2025/12/17	R209	05/11/2026		Bond Future	8.7493	84.9126	8.7302	85.0209	0.218	0.0000	0.0000
2025/12/17	R209	05/11/2026	10.32 Call	Bond Future	8736.2600	8.7363	8828.5100	8.8285	1.056	0.0000	0.0000
2025/12/17	R209	05/11/2026	10.32 Put	Bond Future	410.7100	0.4107	394.6800	0.3947	3.903	0.0000	0.0000
2025/12/17	R209	04/02/2027		Bond Future	8.8172	86.3725	8.7972	86.4834	0.227	0.0000	0.0000
2025/12/17	R209	04/02/2027	9.28 Call	Bond Future	3979.6800	3.9797	4048.5800	4.0486	1.731	0.0000	0.0000
2025/12/17	R209	04/02/2027	9.28 Put	Bond Future	1462.2100	1.4622	1420.1800	1.4202	2.874	0.0000	0.0000
2025/12/17	R210	05/02/2026		Bond Future	258.1771	258.1771	258.1652	258.1652	0.005	0.0000	0.0000
2025/12/17	R210	05/02/2026	253.10 Call	Bond Future	5077.0600	5.0771	5065.2200	5.0652	0.233	0.0000	0.0000
2025/12/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R210	07/05/2026		Bond Future	259.3775	259.3775	259.3765	259.3765	0.000	0.0000	0.0000
2025/12/17	R210	07/05/2026	255.40 Call	Bond Future	3977.4800	3.9775	3976.4900	3.9765	0.025	0.0000	0.0000
2025/12/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R210	06/08/2026		Bond Future	264.1247	264.1247	264.1249	264.1249	0.000	0.0000	0.0000
2025/12/17	R210	06/08/2026	259.84 Call	Bond Future	4284.6500	4.2847	4284.8700	4.2849	0.005	0.0000	0.0000
2025/12/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R210	05/11/2026		Bond Future	265.2584	265.2584	265.2710	265.2710	0.005	0.0000	0.0000
2025/12/17	R210	05/11/2026	253.33 Call	Bond Future	11928.3900	11.9284	11941.0200	11.9410	0.106	0.0000	0.0000
2025/12/17	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R210	04/02/2027		Bond Future	269.8843	269.8843	269.8996	269.8996	0.006	0.0000	0.0000
2025/12/17	R210	04/02/2027	266.03 Call	Bond Future	3854.3300	3.8543	3869.6200	3.8696	0.397	0.0000	0.0000
2025/12/17	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R213	05/02/2026		Bond Future	7.7881	99.9066	7.7454	100.0788	0.548	0.0000	0.0000
2025/12/17	R213	05/02/2026	9.89 Call	Bond Future	8036.5600	8.0366	8208.7100	8.2087	2.142	0.0000	0.0000
2025/12/17	R213	05/02/2026	9.89 Put	Bond Future	0.2100	0.0002	0.1200	0.0001	42.857	0.0000	0.0000
2025/12/17	R213	07/05/2026		Bond Future	7.8200	98.1417	7.7746	98.3172	0.580	0.0000	0.0000
2025/12/17	R213	07/05/2026	9.80 Call	Bond Future	7319.4700	7.3195	7491.1900	7.4912	2.346	0.0000	0.0000
2025/12/17	R213	07/05/2026	9.80 Put	Bond Future	22.5800	0.0226	18.7900	0.0188	16.785	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
2025/12/17	R213	06/08/2026		Bond Future	7.8545	99.9143	7.8061	100.0935	0.617	0.0000
2025/12/17	R213	06/08/2026	9.69 Call	Bond Future	6592.0900	6.5921	6760.4700	6.7605	2.554	0.0000
2025/12/17	R213	06/08/2026	9.69 Put	Bond Future	93.9100	0.0939	83.1500	0.0832	11.458	0.0000
2025/12/17	R213	05/11/2026		Bond Future	7.9058	98.1059	7.8539	98.2889	0.657	0.0000
2025/12/17	R213	05/11/2026	8.75 Call	Bond Future	3410.2900	3.4103	3551.3100	3.5513	4.135	0.0000
2025/12/17	R213	05/11/2026	8.75 Put	Bond Future	493.7600	0.4938	451.8000	0.4518	8.498	0.0000
2025/12/17	R213	04/02/2027		Bond Future	7.9787	99.7934	7.9227	99.9804	0.702	0.0000
2025/12/17	R213	04/02/2027	8.14 Call	Bond Future	1741.1600	1.7412	1845.3600	1.8454	5.985	0.0000
2025/12/17	R213	04/02/2027	8.14 Put	Bond Future	1204.6400	1.2046	1121.8400	1.1218	6.873	0.0000
2025/12/17	R214	05/02/2026		Bond Future	9.2353	80.9137	9.2180	81.0306	0.187	0.0000
2025/12/17	R214	05/02/2026	11.26 Call	Bond Future	12139.5100	12.1395	12256.1400	12.2561	0.961	0.0000
2025/12/17	R214	05/02/2026	11.26 Put	Bond Future	0.9500	0.0010	0.6700	0.0007	29.474	0.0000
2025/12/17	R214	07/05/2026		Bond Future	9.2912	79.0630	9.2734	79.1822	0.192	0.0000
2025/12/17	R214	07/05/2026	11.53 Call	Bond Future	13155.5700	13.1556	13271.3500	13.2714	0.880	0.0000
2025/12/17	R214	07/05/2026	11.53 Put	Bond Future	36.0300	0.0360	32.6500	0.0327	9.381	0.0000
2025/12/17	R214	06/08/2026		Bond Future	9.3499	80.4910	9.3314	80.6127	0.197	0.0000
2025/12/17	R214	06/08/2026	11.97 Call	Bond Future	14932.5600	14.9326	15050.0100	15.0500	0.787	0.0000
2025/12/17	R214	06/08/2026	11.97 Put	Bond Future	67.4200	0.0674	63.1500	0.0632	6.333	0.0000
2025/12/17	R214	05/11/2026		Bond Future	9.4154	78.5975	9.3963	78.7219	0.203	0.0000
2025/12/17	R214	05/11/2026	10.97 Call	Bond Future	9762.5900	9.7626	9867.5500	9.8676	1.075	0.0000
2025/12/17	R214	05/11/2026	10.97 Put	Bond Future	516.1700	0.5162	496.7300	0.4967	3.766	0.0000
2025/12/17	R214	04/02/2027		Bond Future	9.4912	79.9490	9.4713	80.0763	0.209	0.0000
2025/12/17	R214	04/02/2027	9.90 Call	Bond Future	4531.6300	4.5316	4607.4900	4.6075	1.674	0.0000
2025/12/17	R214	04/02/2027	9.90 Put	Bond Future	1974.1200	1.9741	1922.7000	1.9227	2.605	0.0000
2025/12/17	R248	05/02/2026	9.50 Put	Bond Future	707.7900	0.7078	635.9300	0.6359	10.153	0.0000
2025/12/17	R248	05/02/2026	9.50 Call	Bond Future	1935.5300	1.9355	2016.4000	2.0164	4.178	0.0000
2025/12/17	R248	05/02/2026	10.00 Put	Bond Future	110.7000	0.1107	92.3100	0.0923	16.612	0.0000
2025/12/17	R248	05/02/2026	10.00 Call	Bond Future	5510.3700	5.5104	5644.7100	5.6447	2.438	0.0000
2025/12/17	R248	05/02/2026	10.48 Call	Bond Future	9145.7500	9.1458	9294.0600	9.2941	1.622	0.0000
2025/12/17	R248	05/02/2026	10.48 Put	Bond Future	20.1900	0.0202	15.7700	0.0158	21.892	0.0000
2025/12/17	R248	05/02/2026		Bond Future	9.3597	98.2837	9.3424	98.4364	0.184	0.0000
2025/12/17	R248	05/02/2026	11.46 Call	Bond Future	15977.0600	15.9771	16129.5100	16.1295	0.954	0.0000
2025/12/17	R248	05/02/2026	11.46 Put	Bond Future	0.9200	0.0009	0.6400	0.0006	30.435	0.0000
2025/12/17	R248	05/02/2026	9.65 Put	Bond Future	407.1400	0.4071	357.6200	0.3576	12.163	0.0000
2025/12/17	R248	05/02/2026	9.65 Call	Bond Future	2919.1900	2.9192	3022.4000	3.0224	3.536	0.0000
2025/12/17	R248	05/02/2026	8.90 Put	Bond Future	4282.5900	4.2826	4133.2100	4.1332	3.488	0.0000
2025/12/17	R248	05/02/2026	8.90 Call	Bond Future	73.2200	0.0732	76.5700	0.0766	4.575	0.0000
2025/12/17	R248	05/02/2026	9.40 Put	Bond Future	1017.5600	1.0176	928.2000	0.9282	8.782	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	
2025/12/17	R248	05/02/2026	9.40 Call	Bond Future	1372.9300	1.3729	1436.3000	1.4363	4.616	0.0000	0.0000
2025/12/17	R248	05/02/2026	9.90 Call	Bond Future	4749.8300	4.7498	4877.9300	4.8779	2.697	0.0000	0.0000
2025/12/17	R248	05/02/2026	9.90 Put	Bond Future	159.9800	0.1600	135.3500	0.1354	15.396	0.0000	0.0000
2025/12/17	R248	07/05/2026		Bond Future	9.4146	95.6023	9.3968	95.7579	0.189	0.0000	0.0000
2025/12/17	R248	07/05/2026	11.72 Call	Bond Future	17167.2500	17.1673	17318.5700	17.3186	0.881	0.0000	0.0000
2025/12/17	R248	07/05/2026	11.72 Put	Bond Future	45.2500	0.0453	40.9900	0.0410	9.414	0.0000	0.0000
2025/12/17	R248	06/08/2026		Bond Future	9.4720	97.3290	9.4536	97.4878	0.194	0.0000	0.0000
2025/12/17	R248	06/08/2026	12.37 Call	Bond Future	20539.6000	20.5396	20694.4100	20.6944	0.754	0.0000	0.0000
2025/12/17	R248	06/08/2026	12.37 Put	Bond Future	59.8500	0.0599	55.8200	0.0558	6.734	0.0000	0.0000
2025/12/17	R248	05/11/2026		Bond Future	9.5353	94.5879	9.5164	94.7502	0.199	0.0000	0.0000
2025/12/17	R248	05/11/2026	11.31 Call	Bond Future	13980.2200	13.9802	14119.5600	14.1196	0.997	0.0000	0.0000
2025/12/17	R248	05/11/2026	11.31 Put	Bond Future	617.0900	0.6171	594.1500	0.5942	3.717	0.0000	0.0000
2025/12/17	R248	04/02/2027		Bond Future	9.6081	96.2139	9.5884	96.3798	0.205	0.0000	0.0000
2025/12/17	R248	04/02/2027	10.11 Call	Bond Future	6347.5100	6.3475	6451.6300	6.4516	1.640	0.0000	0.0000
2025/12/17	R248	04/02/2027	10.11 Put	Bond Future	2273.8000	2.2738	2212.0200	2.2120	2.717	0.0000	0.0000
2025/12/17	R2R9	05/02/2026		Bond Future	9.0768	109.6402	9.0594	109.7780	0.192	0.0000	0.0000
2025/12/17	R2R9	05/02/2026	102.99 Call	Bond Future	96649.6800	96.6497	96787.5000	96.7875	0.143	0.0000	0.0000
2025/12/17	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R2R9	07/05/2026		Bond Future	9.1390	106.6212	9.1209	106.7617	0.198	0.0000	0.0000
2025/12/17	R2R9	07/05/2026	99.91 Call	Bond Future	95771.5200	95.7715	95912.0400	95.9120	0.147	0.0000	0.0000
2025/12/17	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R2R9	06/08/2026		Bond Future	9.2038	108.5467	9.1850	108.6903	0.204	0.0000	0.0000
2025/12/17	R2R9	06/08/2026	101.74 Call	Bond Future	95427.2300	95.4272	95570.8000	95.5708	0.150	0.0000	0.0000
2025/12/17	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R2R9	05/11/2026		Bond Future	9.2747	105.4599	9.2551	105.6067	0.211	0.0000	0.0000
2025/12/17	R2R9	05/11/2026	98.56 Call	Bond Future	94489.8300	94.4898	94636.6500	94.6367	0.155	0.0000	0.0000
2025/12/17	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R2R9	04/02/2027		Bond Future	9.3567	107.2718	9.3363	107.4221	0.218	0.0000	0.0000
2025/12/17	R2R9	04/02/2027	9.89 Call	Bond Future	5504.3300	5.5043	5602.2300	5.6022	1.779	0.0000	0.0000
2025/12/17	R2R9	04/02/2027	9.89 Put	Bond Future	1685.0800	1.6851	1632.6900	1.6327	3.109	0.0000	0.0000
2025/12/17	R4R2	05/02/2026		Bond Future	9.3027	110.4779	9.2903	110.5853	0.133	0.0000	0.0000
2025/12/17	R4R2	05/02/2026	103.43 Call	Bond Future	97202.6900	97.2027	97310.0900	97.3101	0.110	0.0000	0.0000
2025/12/17	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R4R2	07/05/2026		Bond Future	9.3665	107.3479	9.3537	107.4575	0.137	0.0000	0.0000
2025/12/17	R4R2	07/05/2026	100.23 Call	Bond Future	96258.7800	96.2588	96368.3400	96.3683	0.114	0.0000	0.0000
2025/12/17	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R4R2	06/08/2026		Bond Future	9.4327	109.2865	9.4194	109.3985	0.141	0.0000	0.0000
2025/12/17	R4R2	06/08/2026	102.06 Call	Bond Future	95869.2400	95.8692	95981.2700	95.9813	0.117	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
2025/12/17	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R4R2	05/11/2026		Bond Future	9.5042	106.0865	9.4904	106.2012	0.145	0.0000	0.0000
2025/12/17	R4R2	05/11/2026	98.76 Call	Bond Future	94863.9000	94.8639	94978.6400	94.9786	0.121	0.0000	0.0000
2025/12/17	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	R4R2	04/02/2027		Bond Future	9.5859	107.9091	9.5715	108.0268	0.150	0.0000	0.0000
2025/12/17	R4R2	04/02/2027	10.13 Call	Bond Future	6149.2600	6.1493	6224.0100	6.2240	1.216	0.0000	0.0000
2025/12/17	R4R2	04/02/2027	10.13 Put	Bond Future	1848.5700	1.8486	1805.6500	1.8057	2.322	0.0000	0.0000
2025/12/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

