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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2025 TO 18/12/2025

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	
2025/12/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	2029	05/02/2026		Bond Future	144.9487	144.9487	144.9460	144.9460	0.002	0.0000	0.0000
2025/12/18	2029	05/02/2026	140.11 Call	Bond Future	4838.7300	4.8387	4835.9800	4.8360	0.057	0.0000	0.0000
2025/12/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2029	07/05/2026		Bond Future	146.1198	146.1198	146.1170	146.1170	0.002	0.0000	0.0000
2025/12/18	2029	07/05/2026	141.82 Call	Bond Future	4299.7700	4.2998	4297.0200	4.2970	0.064	0.0000	0.0000
2025/12/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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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	
2025/12/18	2029	06/08/2026			Bond Future	148.7948	148.7948	148.7923	148.7923	0.002	0.0000	0.0000
2025/12/18	2029	06/08/2026	144.10 Call		Bond Future	4694.8400	4.6948	4692.2900	4.6923	0.054	0.0000	0.0000
2025/12/18	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2029	05/11/2026			Bond Future	149.9457	149.9457	149.9435	149.9435	0.001	0.0000	0.0000
2025/12/18	2029	05/11/2026	147.56 Call		Bond Future	2385.6900	2.3857	2383.5000	2.3835	0.092	0.0000	0.0000
2025/12/18	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2029	04/02/2027			Bond Future	152.5626	152.5626	152.5608	152.5608	0.001	0.0000	0.0000
2025/12/18	2029	04/02/2027	149.72 Call		Bond Future	2842.6300	2.8426	2840.8200	2.8408	0.064	0.0000	0.0000
2025/12/18	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2030	05/02/2026			Bond Future	7.5225	101.8310	7.5378	101.7787	0.204	0.0000	0.0000
2025/12/18	2030	05/02/2026	9.49 Call		Bond Future	6452.2400	6.4522	6399.9300	6.3999	0.811	0.0000	0.0000
2025/12/18	2030	05/02/2026	9.49 Put		Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/12/18	2030	07/05/2026			Bond Future	7.5498	103.6509	7.5663	103.5977	0.219	0.0000	0.0000
2025/12/18	2030	07/05/2026	9.39 Call		Bond Future	5742.0900	5.7421	5689.4300	5.6894	0.917	0.0000	0.0000
2025/12/18	2030	07/05/2026	9.39 Put		Bond Future	18.7000	0.0187	19.2200	0.0192	2.781	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.21 Put		Bond Future	1313.3400	1.3133	1352.5300	1.3525	2.984	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.21 Call		Bond Future	211.0400	0.2110	197.0500	0.1971	6.629	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.71 Put		Bond Future	477.3600	0.4774	495.5700	0.4956	3.815	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.71 Call		Bond Future	992.0400	0.9920	957.0700	0.9571	3.525	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.92 Call		Bond Future	1495.8200	1.4958	1454.6700	1.4547	2.751	0.0000	0.0000
2025/12/18	2030	07/05/2026	7.92 Put		Bond Future	311.3400	0.3113	323.3700	0.3234	3.864	0.0000	0.0000
2025/12/18	2030	06/08/2026	7.21 Put		Bond Future	1461.7300	1.4617	1499.3700	1.4994	2.575	0.0000	0.0000
2025/12/18	2030	06/08/2026	7.21 Call		Bond Future	333.2900	0.3333	316.9200	0.3169	4.912	0.0000	0.0000
2025/12/18	2030	06/08/2026	7.71 Put		Bond Future	714.9400	0.7149	736.3300	0.7363	2.992	0.0000	0.0000
2025/12/18	2030	06/08/2026	7.71 Call		Bond Future	1104.9800	1.1050	1072.3600	1.0724	2.952	0.0000	0.0000
2025/12/18	2030	06/08/2026	8.06 Call		Bond Future	1876.9200	1.8769	1836.3200	1.8363	2.163	0.0000	0.0000
2025/12/18	2030	06/08/2026	8.06 Put		Bond Future	440.4200	0.4404	453.8300	0.4538	3.045	0.0000	0.0000
2025/12/18	2030	06/08/2026			Bond Future	7.5807	101.5142	7.5986	101.4602	0.236	0.0000	0.0000
2025/12/18	2030	06/08/2026	9.22 Call		Bond Future	4905.8300	4.9058	4854.4800	4.8545	1.047	0.0000	0.0000
2025/12/18	2030	06/08/2026	9.22 Put		Bond Future	95.3600	0.0954	98.0200	0.0980	2.789	0.0000	0.0000
2025/12/18	2030	05/11/2026			Bond Future	7.6147	103.2821	7.6340	103.2274	0.254	0.0000	0.0000
2025/12/18	2030	05/11/2026	8.39 Call		Bond Future	2594.3500	2.5944	2551.1300	2.5511	1.666	0.0000	0.0000
2025/12/18	2030	05/11/2026	8.39 Put		Bond Future	427.6500	0.4277	439.1200	0.4391	2.682	0.0000	0.0000
2025/12/18	2030	04/02/2027			Bond Future	7.6722	101.0528	7.6932	100.9974	0.274	0.0000	0.0000
2025/12/18	2030	04/02/2027	7.82 Call		Bond Future	1339.9700	1.3400	1307.8500	1.3079	2.397	0.0000	0.0000
2025/12/18	2030	04/02/2027	7.82 Put		Bond Future	952.1900	0.9522	975.3900	0.9754	2.436	0.0000	0.0000
2025/12/18	2031	05/02/2026			Bond Future	112.6200	112.6200	112.6694	112.6694	0.044	0.0000	0.0000
2025/12/18	2031	05/02/2026	111.76 Call		Bond Future	919.8800	0.9199	960.7700	0.9608	4.445	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
2025/12/18	2031	05/02/2026	111.76 Put	Bond Future	59.8500	0.0599	51.3900	0.0514	14.135	0.0000	0.0000
2025/12/18	2031	07/05/2026		Bond Future	114.6603	114.6603	114.7106	114.7106	0.044	0.0000	0.0000
2025/12/18	2031	07/05/2026	113.84 Call	Bond Future	1030.8800	1.0309	1066.7900	1.0668	3.483	0.0000	0.0000
2025/12/18	2031	07/05/2026	113.84 Put	Bond Future	210.5800	0.2106	196.1700	0.1962	6.843	0.0000	0.0000
2025/12/18	2031	06/08/2026		Bond Future	114.3451	114.3451	114.3966	114.3966	0.045	0.0000	0.0000
2025/12/18	2031	06/08/2026	113.81 Call	Bond Future	958.6800	0.9587	990.0700	0.9901	3.274	0.0000	0.0000
2025/12/18	2031	06/08/2026	113.81 Put	Bond Future	423.5500	0.4236	403.5100	0.4035	4.731	0.0000	0.0000
2025/12/18	2031	05/11/2026		Bond Future	116.3635	116.3635	116.4161	116.4161	0.045	0.0000	0.0000
2025/12/18	2031	05/11/2026	111.49 Call	Bond Future	4875.4600	4.8755	4927.8700	4.9279	1.075	0.0000	0.0000
2025/12/18	2031	05/11/2026	111.49 Put	Bond Future	1.9800	0.0020	1.7700	0.0018	10.606	0.0000	0.0000
2025/12/18	2031	04/02/2027		Bond Future	115.9461	115.9461	116.0000	116.0000	0.046	0.0000	0.0000
2025/12/18	2031	04/02/2027	116.18 Call	Bond Future	697.1500	0.6972	721.1000	0.7211	3.435	0.0000	0.0000
2025/12/18	2031	04/02/2027	116.18 Put	Bond Future	931.0400	0.9310	901.1300	0.9011	3.213	0.0000	0.0000
2025/12/18	2032	05/02/2026		Bond Future	7.9422	104.4708	7.9623	104.3738	0.253	0.0000	0.0000
2025/12/18	2032	05/02/2026	10.16 Call	Bond Future	10040.4900	10.0405	9943.4500	9.9435	0.966	0.0000	0.0000
2025/12/18	2032	05/02/2026	10.16 Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0.0000	0.0000
2025/12/18	2032	07/05/2026		Bond Future	7.9805	102.1789	8.0017	102.0802	0.265	0.0000	0.0000
2025/12/18	2032	07/05/2026	10.14 Call	Bond Future	9494.9900	9.4950	9397.0400	9.3970	1.032	0.0000	0.0000
2025/12/18	2032	07/05/2026	10.14 Put	Bond Future	19.6300	0.0196	20.3600	0.0204	3.719	0.0000	0.0000
2025/12/18	2032	06/08/2026		Bond Future	8.0214	104.0247	8.0437	103.9244	0.279	0.0000	0.0000
2025/12/18	2032	06/08/2026	10.12 Call	Bond Future	8982.1700	8.9822	8884.6000	8.8846	1.086	0.0000	0.0000
2025/12/18	2032	06/08/2026	10.12 Put	Bond Future	74.8800	0.0749	77.6100	0.0776	3.646	0.0000	0.0000
2025/12/18	2032	05/11/2026		Bond Future	8.0723	101.6791	8.0959	101.5773	0.292	0.0000	0.0000
2025/12/18	2032	05/11/2026	9.16 Call	Bond Future	5008.9300	5.0089	4922.2300	4.9222	1.731	0.0000	0.0000
2025/12/18	2032	05/11/2026	9.16 Put	Bond Future	440.3700	0.4404	455.5200	0.4555	3.440	0.0000	0.0000
2025/12/18	2032	04/02/2027		Bond Future	8.1405	103.4277	8.1654	103.3245	0.306	0.0000	0.0000
2025/12/18	2032	04/02/2027	8.48 Call	Bond Future	2610.6800	2.6107	2544.1700	2.5442	2.548	0.0000	0.0000
2025/12/18	2032	04/02/2027	8.48 Put	Bond Future	1215.5800	1.2156	1252.2900	1.2523	3.020	0.0000	0.0000
2025/12/18	2033	05/02/2026		Bond Future	142.4425	142.4425	142.4401	142.4401	0.002	0.0000	0.0000
2025/12/18	2033	05/02/2026	132.88 Call	Bond Future	9562.5300	9.5625	9560.0700	9.5601	0.026	0.0000	0.0000
2025/12/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2033	07/05/2026		Bond Future	143.4656	143.4656	143.4633	143.4633	0.002	0.0000	0.0000
2025/12/18	2033	07/05/2026	135.16 Call	Bond Future	8305.6200	8.3056	8303.2800	8.3033	0.028	0.0000	0.0000
2025/12/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2033	06/08/2026		Bond Future	146.0922	146.0922	146.0900	146.0900	0.001	0.0000	0.0000
2025/12/18	2033	06/08/2026	134.25 Call	Bond Future	11842.1500	11.8422	11839.9800	11.8400	0.018	0.0000	0.0000
2025/12/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2033	05/11/2026		Bond Future	147.0925	147.0925	147.0906	147.0906	0.001	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/18	2033	05/11/2026	137.26	Call	Bond Future		9832.4900	9.8325		9830.6100	9.8306	0.019	0.0000	0.0000
2025/12/18	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/12/18	2033	04/02/2027			Bond Future		149.6598	149.6598		149.6583	149.6583	0.001	0.0000	0.0000
2025/12/18	2033	04/02/2027	142.71	Call	Bond Future		6949.7500	6.9498		6948.2600	6.9483	0.021	0.0000	0.0000
2025/12/18	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/12/18	2037	05/02/2026			Bond Future		8.7852	98.2478		8.8202	98.0076	0.399	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.20	Call	Bond Future		14834.2000	14.8342		14593.9800	14.5940	1.619	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.20	Put	Bond Future		0.0500	0.0001		0.0500	0.0001	0.000	0.0000	0.0000
2025/12/18	2037	05/02/2026	12.27	Call	Bond Future		20426.5900	20.4266		20186.3700	20.1864	1.176	0.0000	0.0000
2025/12/18	2037	05/02/2026	12.27	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.90	Put	Bond Future		0.3400	0.0003		0.3700	0.0004	8.824	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.90	Call	Bond Future		13166.3400	13.1663		12926.1500	12.9262	1.824	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.86	Call	Bond Future		18347.4900	18.3475		18107.2700	18.1073	1.309	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.86	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.36	Call	Bond Future		15705.3500	15.7054		15465.1300	15.4651	1.530	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.36	Put	Bond Future		0.0200	0.0000		0.0200	0.0000	0.000	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.65	Put	Bond Future		1.1600	0.0012		1.2700	0.0013	9.483	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.65	Call	Bond Future		11741.6000	11.7416		11501.4900	11.5015	2.045	0.0000	0.0000
2025/12/18	2037	05/02/2026	12.73	Call	Bond Future		22669.7200	22.6697		22429.5000	22.4295	1.060	0.0000	0.0000
2025/12/18	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.40	Put	Bond Future		0.0100	0.0000		0.0100	0.0000	0.000	0.0000	0.0000
2025/12/18	2037	05/02/2026	11.40	Call	Bond Future		15921.1600	15.9212		15680.9400	15.6809	1.509	0.0000	0.0000
2025/12/18	2037	05/02/2026	9.65	Call	Bond Future		5740.8100	5.7408		5506.5700	5.5066	4.080	0.0000	0.0000
2025/12/18	2037	05/02/2026	9.65	Put	Bond Future		42.6500	0.0427		48.6300	0.0486	14.021	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.10	Call	Bond Future		8494.3900	8.4944		8255.1700	8.2552	2.816	0.0000	0.0000
2025/12/18	2037	05/02/2026	10.10	Put	Bond Future		7.9900	0.0080		8.9900	0.0090	12.516	0.0000	0.0000
2025/12/18	2037	07/05/2026	9.00	Put	Bond Future		1135.4500	1.1355		1227.9100	1.2279	8.143	0.0000	0.0000
2025/12/18	2037	07/05/2026	9.00	Call	Bond Future		2184.3000	2.1843		2032.2900	2.0323	6.959	0.0000	0.0000
2025/12/18	2037	07/05/2026	9.49	Put	Bond Future		459.2400	0.4592		499.2300	0.4992	8.708	0.0000	0.0000
2025/12/18	2037	07/05/2026	9.49	Call	Bond Future		4686.9600	4.6870		4482.4800	4.4825	4.363	0.0000	0.0000
2025/12/18	2037	07/05/2026	10.06	Call	Bond Future		7923.2500	7.9233		7693.6100	7.6936	2.898	0.0000	0.0000
2025/12/18	2037	07/05/2026	10.06	Put	Bond Future		172.5300	0.1725		187.3600	0.1874	8.596	0.0000	0.0000
2025/12/18	2037	07/05/2026	12.40	Call	Bond Future		20456.4800	20.4565		20212.0600	20.2121	1.195	0.0000	0.0000
2025/12/18	2037	07/05/2026	12.40	Put	Bond Future		0.4700	0.0005		0.5200	0.0005	10.638	0.0000	0.0000
2025/12/18	2037	07/05/2026	10.95	Put	Bond Future		41.7900	0.0418		45.1000	0.0451	7.921	0.0000	0.0000
2025/12/18	2037	07/05/2026	10.95	Call	Bond Future		12941.5200	12.9415		12700.3600	12.7004	1.863	0.0000	0.0000
2025/12/18	2037	07/05/2026			Bond Future		8.8431	100.0037		8.8794	99.7592	0.411	0.0000	0.0000
2025/12/18	2037	07/05/2026	11.32	Call	Bond Future		14937.7400	14.9377		14694.6000	14.6946	1.628	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
2025/12/18	2037	07/05/2026	11.32 Put	Bond Future	15.9700	0.0160	17.3000	0.0173	8.328	0.0000
2025/12/18	2037	06/08/2026		Bond Future	8.9050	97.5504	8.9428	97.3017	0.424	0.0000
2025/12/18	2037	06/08/2026	11.71 Call	Bond Future	16402.8600	16.4029	16156.9400	16.1569	1.499	0.0000
2025/12/18	2037	06/08/2026	11.71 Put	Bond Future	39.4100	0.0394	42.2100	0.0422	7.105	0.0000
2025/12/18	2037	06/08/2026	11.30 Call	Bond Future	14309.7900	14.3098	14067.1300	14.0671	1.696	0.0000
2025/12/18	2037	06/08/2026	11.30 Put	Bond Future	91.8500	0.0919	97.9100	0.0979	6.598	0.0000
2025/12/18	2037	06/08/2026	10.70 Call	Bond Future	11159.8900	11.1599	10925.3700	10.9254	2.101	0.0000
2025/12/18	2037	06/08/2026	10.70 Put	Bond Future	224.6500	0.2247	238.8500	0.2389	6.321	0.0000
2025/12/18	2037	06/08/2026	10.02 Put	Bond Future	497.8600	0.4979	529.7800	0.5298	6.411	0.0000
2025/12/18	2037	06/08/2026	10.02 Call	Bond Future	7495.5100	7.4955	7278.7100	7.2787	2.892	0.0000
2025/12/18	2037	05/11/2026	10.83 Call	Bond Future	11499.5600	11.4996	11267.3500	11.2674	2.019	0.0000
2025/12/18	2037	05/11/2026	10.83 Put	Bond Future	383.8300	0.3838	404.4600	0.4045	5.375	0.0000
2025/12/18	2037	05/11/2026	10.23 Call	Bond Future	8406.1500	8.4062	8189.7600	8.1898	2.574	0.0000
2025/12/18	2037	05/11/2026	10.23 Put	Bond Future	674.3100	0.6743	710.7600	0.7108	5.406	0.0000
2025/12/18	2037	05/11/2026	9.46 Put	Bond Future	1462.0500	1.4621	1538.8100	1.5388	5.250	0.0000
2025/12/18	2037	05/11/2026	9.46 Call	Bond Future	4582.6900	4.5827	4406.6100	4.4066	3.842	0.0000
2025/12/18	2037	05/11/2026		Bond Future	8.9670	99.2490	9.0062	98.9962	0.437	0.0000
2025/12/18	2037	05/11/2026	10.62 Call	Bond Future	10416.0300	10.4160	10188.2800	10.1883	2.187	0.0000
2025/12/18	2037	05/11/2026	10.62 Put	Bond Future	464.6000	0.4646	489.6900	0.4897	5.400	0.0000
2025/12/18	2037	04/02/2027		Bond Future	9.0411	96.6995	9.0817	96.4427	0.450	0.0000
2025/12/18	2037	04/02/2027	9.51 Call	Bond Future	4624.0400	4.6240	4450.8700	4.4509	3.745	0.0000
2025/12/18	2037	04/02/2027	9.51 Put	Bond Future	1714.6900	1.7147	1798.3700	1.7984	4.880	0.0000
2025/12/18	2038	05/02/2026		Bond Future	156.9715	156.9715	157.2916	157.2916	0.204	0.0000
2025/12/18	2038	05/02/2026	143.20 Call	Bond Future	13771.4600	13.7715	14091.5600	14.0916	2.324	0.0000
2025/12/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	2038	07/05/2026		Bond Future	159.8153	159.8153	160.1413	160.1413	0.204	0.0000
2025/12/18	2038	07/05/2026	144.53 Call	Bond Future	15285.2600	15.2853	15611.3300	15.6113	2.133	0.0000
2025/12/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	2038	06/08/2026		Bond Future	160.5491	160.5491	160.8815	160.8815	0.207	0.0000
2025/12/18	2038	06/08/2026	144.72 Call	Bond Future	15829.1300	15.8291	16161.4900	16.1615	2.100	0.0000
2025/12/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	2038	05/11/2026		Bond Future	163.3839	163.3839	163.7224	163.7224	0.207	0.0000
2025/12/18	2038	05/11/2026	146.31 Call	Bond Future	17073.8500	17.0739	17412.4100	17.4124	1.983	0.0000
2025/12/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	2038	04/02/2027		Bond Future	164.0132	164.0132	164.3581	164.3581	0.210	0.0000
2025/12/18	2038	04/02/2027	153.83 Call	Bond Future	10183.2300	10.1832	10528.1400	10.5281	3.387	0.0000
2025/12/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	2040	05/02/2026	9.40 Call	Bond Future	2156.2500	2.1563	2037.2100	2.0372	5.521	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/18	2040	05/02/2026	9.40 Put	Bond Future		471.9000	0.4719	504.4000	0.5044	6.887	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.05 Put	Bond Future		1569.3700	1.5694	1660.9500	1.6610	5.835	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.05 Call	Bond Future		569.3200	0.5693	509.3600	0.5094	10.532	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.20 Put	Bond Future		961.6800	0.9617	1024.1700	1.0242	6.498	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.20 Call	Bond Future		1124.9100	1.1249	1035.8600	1.0359	7.916	0.0000	0.0000
2025/12/18	2040	05/02/2026		Bond Future		9.1788	98.8513	9.1985	98.6998	0.214	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.49 Call	Bond Future		15731.0900	15.7311	15579.5500	15.5796	0.963	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.49 Put	Bond Future		0.1500	0.0002	0.1500	0.0002	0.000	0.0000	0.0000
2025/12/18	2040	05/02/2026	13.23 Call	Bond Future		25244.6300	25.2446	25093.0900	25.0931	0.600	0.0000	0.0000
2025/12/18	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.82 Put	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.82 Call	Bond Future		17672.4400	17.6724	17520.9000	17.5209	0.857	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.35 Put	Bond Future		13.9000	0.0139	14.4200	0.0144	3.741	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.35 Call	Bond Future		8481.3800	8.4814	8330.3600	8.3304	1.781	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.75 Call	Bond Future		11122.1000	11.1221	10970.6100	10.9706	1.362	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.75 Put	Bond Future		3.2900	0.0033	3.3400	0.0033	1.520	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.15 Call	Bond Future		13658.3800	13.6584	13506.8300	13.5068	1.110	0.0000	0.0000
2025/12/18	2040	05/02/2026	11.15 Put	Bond Future		0.8800	0.0009	0.8700	0.0009	1.136	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.80 Put	Bond Future		105.9400	0.1059	112.5500	0.1126	6.239	0.0000	0.0000
2025/12/18	2040	05/02/2026	9.80 Call	Bond Future		4733.1300	4.7331	4588.2000	4.5882	3.062	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.24 Call	Bond Future		7738.8000	7.7388	7588.1600	7.5882	1.947	0.0000	0.0000
2025/12/18	2040	05/02/2026	10.24 Put	Bond Future		20.9600	0.0210	21.8600	0.0219	4.294	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.22 Call	Bond Future		19319.1800	19.3192	19165.1700	19.1652	0.797	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.22 Put	Bond Future		4.9800	0.0050	5.1400	0.0051	3.213	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.72 Call	Bond Future		16504.4500	16.5045	16350.9500	16.3510	0.930	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.72 Put	Bond Future		21.2800	0.0213	21.9500	0.0220	3.148	0.0000	0.0000
2025/12/18	2040	07/05/2026	10.70 Put	Bond Future		160.7600	0.1608	166.5300	0.1665	3.589	0.0000	0.0000
2025/12/18	2040	07/05/2026	10.70 Call	Bond Future		10383.1300	10.3831	10234.7300	10.2347	1.429	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.53 Call	Bond Future		20998.4000	20.9984	20844.2900	20.8443	0.734	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.53 Put	Bond Future		1.8800	0.0019	1.9400	0.0019	3.191	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.03 Call	Bond Future		18264.6700	18.2647	18110.7700	18.1108	0.843	0.0000	0.0000
2025/12/18	2040	07/05/2026	12.03 Put	Bond Future		8.8100	0.0088	9.0800	0.0091	3.065	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.12 Put	Bond Future		86.7600	0.0868	89.5800	0.0896	3.250	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.12 Call	Bond Future		12969.6200	12.9696	12818.2700	12.8183	1.167	0.0000	0.0000
2025/12/18	2040	07/05/2026		Bond Future		9.2430	100.6179	9.2633	100.4637	0.220	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.67 Call	Bond Future		16216.1900	16.2162	16062.7900	16.0628	0.946	0.0000	0.0000
2025/12/18	2040	07/05/2026	11.67 Put	Bond Future		24.4000	0.0244	25.1700	0.0252	3.156	0.0000	0.0000
2025/12/18	2040	06/08/2026		Bond Future		9.3113	97.9252	9.3324	97.7683	0.226	0.0000	0.0000
2025/12/18	2040	06/08/2026	12.19 Call	Bond Future		18535.8200	18.5358	18380.3600	18.3804	0.839	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
2025/12/18	2040	06/08/2026	12.19 Put	Bond Future	44.5000	0.0445	45.9000	0.0459	3.146	0.0000	0.0000
2025/12/18	2040	05/11/2026		Bond Future	9.3791	99.6302	9.4008	99.4709	0.232	0.0000	0.0000
2025/12/18	2040	05/11/2026	11.06 Call	Bond Future	11819.9400	11.8199	11674.6700	11.6747	1.229	0.0000	0.0000
2025/12/18	2040	05/11/2026	11.06 Put	Bond Future	515.3400	0.5153	529.3300	0.5293	2.715	0.0000	0.0000
2025/12/18	2040	05/11/2026	11.27 Call	Bond Future	13010.9200	13.0109	12863.1200	12.8631	1.136	0.0000	0.0000
2025/12/18	2040	05/11/2026	11.27 Put	Bond Future	428.7900	0.4288	440.2500	0.4403	2.673	0.0000	0.0000
2025/12/18	2040	05/11/2026	10.67 Call	Bond Future	9596.5300	9.5965	9457.7800	9.4578	1.446	0.0000	0.0000
2025/12/18	2040	05/11/2026	10.67 Put	Bond Future	739.8000	0.7398	760.3100	0.7603	2.772	0.0000	0.0000
2025/12/18	2040	05/11/2026	9.91 Put	Bond Future	1564.1900	1.5642	1608.0500	1.6081	2.804	0.0000	0.0000
2025/12/18	2040	05/11/2026	9.91 Call	Bond Future	5353.5500	5.3536	5238.1500	5.2382	2.156	0.0000	0.0000
2025/12/18	2040	04/02/2027		Bond Future	9.4580	96.8366	9.4804	96.6748	0.238	0.0000	0.0000
2025/12/18	2040	04/02/2027	9.93 Call	Bond Future	5412.6500	5.4127	5301.7600	5.3018	2.049	0.0000	0.0000
2025/12/18	2040	04/02/2027	9.93 Put	Bond Future	2092.4400	2.0924	2143.3500	2.1434	2.433	0.0000	0.0000
2025/12/18	2043	05/02/2026		Bond Future	122.1849	122.1849	122.1825	122.1825	0.002	0.0000	0.0000
2025/12/18	2043	05/02/2026	109.66 Call	Bond Future	12524.8700	12.5249	12522.4600	12.5225	0.019	0.0000	0.0000
2025/12/18	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2043	07/05/2026		Bond Future	124.3984	124.3984	124.3960	124.3960	0.002	0.0000	0.0000
2025/12/18	2043	07/05/2026	111.70 Call	Bond Future	12698.3903	12.6984	12695.9885	12.6960	0.019	0.0000	0.0000
2025/12/18	2043	07/05/2026	111.70 Put	Bond Future	0.0303	0.0000	0.0285	0.0000	6.009	0.0000	0.0000
2025/12/18	2043	06/08/2026		Bond Future	123.8318	123.8318	123.8296	123.8296	0.002	0.0000	0.0000
2025/12/18	2043	06/08/2026	110.88 Call	Bond Future	12953.1203	12.9531	12950.8391	12.9508	0.018	0.0000	0.0000
2025/12/18	2043	06/08/2026	110.88 Put	Bond Future	1.3103	0.0013	1.2791	0.0013	2.380	0.0000	0.0000
2025/12/18	2043	05/11/2026		Bond Future	126.0175	126.0175	126.0155	126.0155	0.002	0.0000	0.0000
2025/12/18	2043	05/11/2026	112.84 Call	Bond Future	13183.9486	13.1839	13181.9018	13.1819	0.016	0.0000	0.0000
2025/12/18	2043	05/11/2026	112.84 Put	Bond Future	6.4586	0.0065	6.3718	0.0064	1.345	0.0000	0.0000
2025/12/18	2043	04/02/2027		Bond Future	125.3327	125.3327	125.3311	125.3311	0.001	0.0000	0.0000
2025/12/18	2043	04/02/2027	117.63 Call	Bond Future	7954.6089	7.9546	7952.0476	7.9520	0.032	0.0000	0.0000
2025/12/18	2043	04/02/2027	117.63 Put	Bond Future	251.9389	0.2519	250.9076	0.2509	0.409	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.00 Put	Bond Future	110.6300	0.1106	124.1500	0.1242	12.221	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.00 Call	Bond Future	4995.0200	4.9950	4762.9700	4.7630	4.646	0.0000	0.0000
2025/12/18	2044	05/02/2026		Bond Future	9.3835	94.7846	9.4133	94.5391	0.318	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.56 Call	Bond Future	15632.4000	15.6324	15386.8600	15.3869	1.571	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.56 Put	Bond Future	0.4600	0.0005	0.4900	0.0005	6.522	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.45 Call	Bond Future	14942.9000	14.9429	14697.3700	14.6974	1.643	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.45 Put	Bond Future	0.7500	0.0008	0.7900	0.0008	5.333	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.25 Call	Bond Future	13664.5700	13.6646	13419.0900	13.4191	1.796	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.25 Put	Bond Future	1.3700	0.0014	1.4600	0.0015	6.569	0.0000	0.0000
2025/12/18	2044	05/02/2026	11.50 Call	Bond Future	15257.5200	15.2575	15011.9800	15.0120	1.609	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
2025/12/18	2044	05/02/2026	11.50 Put	Bond Future	0.6500	0.0007	0.6800	0.0007	4.615	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.90 Put	Bond Future	4.2900	0.0043	4.6500	0.0047	8.392	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.90 Call	Bond Future	11349.7200	11.3497	11104.5100	11.1045	2.160	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.07 Put	Bond Future	84.8500	0.0849	95.1100	0.0951	12.092	0.0000	0.0000
2025/12/18	2044	05/02/2026	10.07 Call	Bond Future	5499.2400	5.4992	5263.9300	5.2639	4.279	0.0000	0.0000
2025/12/18	2044	07/05/2026	Put	Bond Future	4543.1400	4.5431	4716.0500	4.7161	3.806	0.0000	0.0000
2025/12/18	2044	07/05/2026	Call	Bond Future	1021.6200	1.0216	944.6200	0.9446	7.537	0.0000	0.0000
2025/12/18	2044	07/05/2026	10.00 Call	Bond Future	5078.0500	5.0781	4877.0000	4.8770	3.959	0.0000	0.0000
2025/12/18	2044	07/05/2026	10.00 Put	Bond Future	732.3000	0.7323	781.1600	0.7812	6.672	0.0000	0.0000
2025/12/18	2044	07/05/2026		Bond Future	9.4467	96.4785	9.4774	96.2286	0.326	0.0000	0.0000
2025/12/18	2044	07/05/2026	11.80 Call	Bond Future	16562.3700	16.5624	16314.6600	16.3147	1.496	0.0000	0.0000
2025/12/18	2044	07/05/2026	11.80 Put	Bond Future	35.6400	0.0356	37.8400	0.0378	6.173	0.0000	0.0000
2025/12/18	2044	06/08/2026		Bond Future	9.5135	93.8363	9.5453	93.5820	0.334	0.0000	0.0000
2025/12/18	2044	06/08/2026	12.42 Call	Bond Future	19557.6800	19.5577	19306.2000	19.3062	1.286	0.0000	0.0000
2025/12/18	2044	06/08/2026	12.42 Put	Bond Future	51.0000	0.0510	53.8100	0.0538	5.510	0.0000	0.0000
2025/12/18	2044	05/11/2026		Bond Future	9.5794	95.4700	9.6121	95.2116	0.341	0.0000	0.0000
2025/12/18	2044	05/11/2026	11.34 Call	Bond Future	13016.9900	13.0170	12781.3400	12.7813	1.810	0.0000	0.0000
2025/12/18	2044	05/11/2026	11.34 Put	Bond Future	519.9700	0.5200	542.7300	0.5427	4.377	0.0000	0.0000
2025/12/18	2044	04/02/2027		Bond Future	9.6551	92.7300	9.6888	92.4674	0.349	0.0000	0.0000
2025/12/18	2044	04/02/2027	10.18 Call	Bond Future	6088.7500	6.0888	5907.0400	5.9070	2.984	0.0000	0.0000
2025/12/18	2044	04/02/2027	10.18 Put	Bond Future	2127.6600	2.1277	2208.5400	2.2085	3.801	0.0000	0.0000
2025/12/18	2046	05/02/2026		Bond Future	140.1561	140.1561	140.9885	140.9885	0.594	0.0000	0.0000
2025/12/18	2046	05/02/2026	121.65 Call	Bond Future	18506.0600	18.5061	19338.5300	19.3385	4.498	0.0000	0.0000
2025/12/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2046	07/05/2026		Bond Future	140.4089	140.4089	141.2566	141.2566	0.604	0.0000	0.0000
2025/12/18	2046	07/05/2026	124.95 Call	Bond Future	15458.9000	15.4589	16306.6400	16.3066	5.484	0.0000	0.0000
2025/12/18	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2046	06/08/2026		Bond Future	142.9794	142.9794	143.8429	143.8429	0.604	0.0000	0.0000
2025/12/18	2046	06/08/2026	122.38 Call	Bond Future	20599.3700	20.5994	21462.8700	21.4629	4.192	0.0000	0.0000
2025/12/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2046	05/11/2026		Bond Future	143.1834	143.1834	144.0624	144.0624	0.614	0.0000	0.0000
2025/12/18	2046	05/11/2026	125.48 Call	Bond Future	17703.4200	17.7034	18582.3600	18.5824	4.965	0.0000	0.0000
2025/12/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2046	04/02/2027		Bond Future	145.6811	145.6811	146.5759	146.5759	0.614	0.0000	0.0000
2025/12/18	2046	04/02/2027	131.09 Call	Bond Future	14591.1200	14.5911	15485.9200	15.4859	6.132	0.0000	0.0000
2025/12/18	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2050	05/02/2026		Bond Future	141.3936	141.3936	141.7551	141.7551	0.256	0.0000	0.0000
2025/12/18	2050	05/02/2026	122.82 Call	Bond Future	18573.6100	18.5736	18935.0600	18.9351	1.946	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	
2025/12/18	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2050	07/05/2026		Bond Future	143.9554	143.9554	144.3232	144.3232	0.256	0.0000	0.0000
2025/12/18	2050	07/05/2026	124.07 Call	Bond Future	19885.3900	19.8854	20253.2400	20.2532	1.850	0.0000	0.0000
2025/12/18	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2050	06/08/2026		Bond Future	144.1495	144.1495	144.5244	144.5244	0.260	0.0000	0.0000
2025/12/18	2050	06/08/2026	123.27 Call	Bond Future	20879.5200	20.8795	21254.4200	21.2544	1.796	0.0000	0.0000
2025/12/18	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2050	05/11/2026		Bond Future	146.6949	146.6949	147.0766	147.0766	0.260	0.0000	0.0000
2025/12/18	2050	05/11/2026	123.84 Call	Bond Future	22854.9000	22.8549	23236.5800	23.2366	1.670	0.0000	0.0000
2025/12/18	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	2050	04/02/2027		Bond Future	146.7782	146.7782	147.1673	147.1673	0.265	0.0000	0.0000
2025/12/18	2050	04/02/2027	132.39 Call	Bond Future	14388.2200	14.3882	14777.2600	14.7773	2.704	0.0000	0.0000
2025/12/18	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	AL37	05/02/2026		Index Future	1258.9630	1258.9630	1258.7210	1258.7210	0.019	0.0000	0.0000
2025/12/18	AL37	07/05/2026		Index Future	1281.4630	1281.4630	1281.2180	1281.2180	0.019	0.0000	0.0000
2025/12/18	AL37	06/08/2026		Index Future	1304.3720	1304.3720	1304.1240	1304.1240	0.019	0.0000	0.0000
2025/12/18	AL37	05/11/2026		Index Future	1327.3720	1327.3720	1327.1230	1327.1230	0.019	0.0000	0.0000
2025/12/18	AL37	04/02/2027		Index Future	1350.2620	1350.2620	1350.0120	1350.0120	0.019	0.0000	0.0000
2025/12/18	AL7T	05/02/2026		Index Future	1618.8840	1618.8840	1618.5740	1618.5740	0.019	0.0000	0.0000
2025/12/18	AL7T	07/05/2026		Index Future	1647.8180	1647.8180	1647.5020	1647.5020	0.019	0.0000	0.0000
2025/12/18	AL7T	06/08/2026		Index Future	1677.2760	1677.2760	1676.9570	1676.9570	0.019	0.0000	0.0000
2025/12/18	AL7T	05/11/2026		Index Future	1706.8520	1706.8520	1706.5310	1706.5310	0.019	0.0000	0.0000
2025/12/18	AL7T	04/02/2027		Index Future	1736.2850	1736.2850	1735.9640	1735.9640	0.018	0.0000	0.0000
2025/12/18	ALBI	05/02/2026		Index Future	1362.3280	1362.3280	1362.0660	1362.0660	0.019	0.0000	0.0000
2025/12/18	ALBI	07/05/2026		Index Future	1386.6760	1386.6760	1386.4100	1386.4100	0.019	0.0000	0.0000
2025/12/18	ALBI	06/08/2026		Index Future	1411.4650	1411.4650	1411.1970	1411.1970	0.019	0.0000	0.0000
2025/12/18	ALBI	05/11/2026		Index Future	1436.3540	1436.3540	1436.0840	1436.0840	0.019	0.0000	0.0000
2025/12/18	ALBI	04/02/2027		Index Future	1461.1230	1461.1230	1460.8530	1460.8530	0.018	0.0000	0.0000
2025/12/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/12/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	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	
2025/12/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/18	ES33	05/02/2026		Bond Future	8.8902	95.4963	8.9202	95.3416	0.336	0.0000	0.0000
2025/12/18	ES33	05/02/2026	11.49 Call	Bond Future	12300.7800	12.3008	12146.1600	12.1462	1.257	0.0000	0.0000
2025/12/18	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES33	07/05/2026		Bond Future	8.9596	93.4330	8.9909	93.2756	0.349	0.0000	0.0000
2025/12/18	ES33	07/05/2026	11.69 Call	Bond Future	12552.4500	12.5525	12395.0500	12.3951	1.254	0.0000	0.0000
2025/12/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES33	06/08/2026		Bond Future	9.0329	95.1431	9.0657	94.9830	0.362	0.0000	0.0000
2025/12/18	ES33	06/08/2026	12.02 Call	Bond Future	13274.5000	13.2745	13114.3600	13.1144	1.206	0.0000	0.0000
2025/12/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES33	05/11/2026		Bond Future	9.1191	93.0305	9.1534	92.8678	0.376	0.0000	0.0000
2025/12/18	ES33	05/11/2026	10.83 Call	Bond Future	7702.1200	7.7021	7539.3900	7.5394	2.113	0.0000	0.0000
2025/12/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES33	04/02/2027		Bond Future	9.2249	94.6511	9.2608	94.4858	0.390	0.0000	0.0000
2025/12/18	ES33	04/02/2027	9.70 Call	Bond Future	2154.5200	2.1545	1989.2600	1.9893	7.670	0.0000	0.0000
2025/12/18	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES42	05/02/2026		Bond Future	9.6128	93.4504	9.6425	93.2252	0.310	0.0000	0.0000
2025/12/18	ES42	05/02/2026	11.85 Call	Bond Future	14850.6800	14.8507	14625.4300	14.6254	1.517	0.0000	0.0000
2025/12/18	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES42	07/05/2026		Bond Future	9.6821	90.8790	9.7128	90.6498	0.317	0.0000	0.0000
2025/12/18	ES42	07/05/2026	12.20 Call	Bond Future	16237.5500	16.2376	16008.3400	16.0083	1.412	0.0000	0.0000
2025/12/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES42	06/08/2026		Bond Future	9.7527	92.5421	9.7844	92.3088	0.325	0.0000	0.0000
2025/12/18	ES42	06/08/2026	12.65 Call	Bond Future	18067.7300	18.0677	17834.4300	17.8344	1.291	0.0000	0.0000
2025/12/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES42	05/11/2026		Bond Future	9.8292	89.9117	9.8619	89.6745	0.333	0.0000	0.0000
2025/12/18	ES42	05/11/2026	11.66 Call	Bond Future	11946.8900	11.9469	11709.7000	11.7097	1.985	0.0000	0.0000
2025/12/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	ES42	04/02/2027		Bond Future	9.9154	91.4762	9.9492	91.2352	0.341	0.0000	0.0000
2025/12/18	ES42	04/02/2027	10.29 Call	Bond Future	2616.3200	2.6163	2375.2400	2.3752	9.214	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	
2025/12/18	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GOVI	05/02/2026		GOVI	1336.9940	1336.9940	1336.7370	1336.7370	0.019	0.0000	0.0000
2025/12/18	GOVI	05/02/2026	1,150. Call 00	GOVI	1869940.0000	186.9940	1867370.0000	186.7370	0.137	0.0000	0.0000
2025/12/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GOVI	07/05/2026		GOVI	1360.8890	1360.8890	1360.6290	1360.6290	0.019	0.0000	0.0000
2025/12/18	GOVI	07/05/2026	1,177. Call 00	GOVI	1838890.0000	183.8890	1836290.0000	183.6290	0.141	0.0000	0.0000
2025/12/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GOVI	06/08/2026		GOVI	1385.2180	1385.2180	1384.9550	1384.9550	0.019	0.0000	0.0000
2025/12/18	GOVI	06/08/2026	1,189. Call 00	GOVI	1962180.0000	196.2180	1959550.0000	195.9550	0.134	0.0000	0.0000
2025/12/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GOVI	05/11/2026		GOVI	1409.6440	1409.6440	1409.3790	1409.3790	0.019	0.0000	0.0000
2025/12/18	GOVI	05/11/2026	1,277. Call 00	GOVI	1326440.0000	132.6440	1323790.0000	132.3790	0.200	0.0000	0.0000
2025/12/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GOVI	04/02/2027		GOVI	1433.9520	1433.9520	1433.6870	1433.6870	0.018	0.0000	0.0000
2025/12/18	GOVI	04/02/2027	1,369. Call 00	GOVI	649520.0000	64.9520	646870.0000	64.6870	0.408	0.0000	0.0000
2025/12/18	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/18	I258	05/02/2026		Bond Future	127.7249	127.7249	127.8306	127.8306	0.083	0.0000	0.0000
2025/12/18	I258	05/02/2026	111.65 Call	Bond Future	16074.9000	16.0749	16180.6300	16.1806	0.658	0.0000	0.0000
2025/12/18	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	I258	07/05/2026		Bond Future	130.0387	130.0387	130.1465	130.1465	0.083	0.0000	0.0000
2025/12/18	I258	07/05/2026	113.73 Call	Bond Future	16309.3868	16.3094	16417.0473	16.4170	0.660	0.0000	0.0000
2025/12/18	I258	07/05/2026	113.73 Put	Bond Future	0.6768	0.0007	0.5973	0.0006	11.741	0.0000	0.0000
2025/12/18	I258	06/08/2026		Bond Future	129.5755	129.5755	129.6853	129.6853	0.085	0.0000	0.0000
2025/12/18	I258	06/08/2026	112.95 Call	Bond Future	16637.3189	16.6373	16746.3292	16.7463	0.655	0.0000	0.0000
2025/12/18	I258	06/08/2026	112.95 Put	Bond Future	11.8589	0.0119	11.0792	0.0111	6.575	0.0000	0.0000
2025/12/18	I258	05/11/2026		Bond Future	131.8626	131.8626	131.9746	131.9746	0.085	0.0000	0.0000
2025/12/18	I258	05/11/2026	114.95 Call	Bond Future	16954.6650	16.9547	17064.7515	17.0648	0.649	0.0000	0.0000
2025/12/18	I258	05/11/2026	114.95 Put	Bond Future	42.1150	0.0421	40.1215	0.0401	4.734	0.0000	0.0000
2025/12/18	I258	04/02/2027		Bond Future	131.2801	131.2801	131.3944	131.3944	0.087	0.0000	0.0000
2025/12/18	I258	04/02/2027	118.90 Call	Bond Future	12750.7078	12.7507	12854.0278	12.8540	0.810	0.0000	0.0000
2025/12/18	I258	04/02/2027	118.90 Put	Bond Future	370.6378	0.3706	359.6078	0.3596	2.976	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	
2025/12/18	IGOV	05/02/2026		Index Future	432.3570	432.3570	432.2730	432.2730	0.019	0.0000	0.0000
2025/12/18	IGOV	07/05/2026		Index Future	440.1900	440.1900	440.1050	440.1050	0.019	0.0000	0.0000
2025/12/18	IGOV	06/08/2026		Index Future	448.1630	448.1630	448.0770	448.0770	0.019	0.0000	0.0000
2025/12/18	IGOV	05/11/2026		Index Future	456.1680	456.1680	456.0810	456.0810	0.019	0.0000	0.0000
2025/12/18	IGOV	04/02/2027		Index Future	464.1350	464.1350	464.0480	464.0480	0.019	0.0000	0.0000
2025/12/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/18	R033	05/02/2026		Bond Future	8.0740	113.9274	8.0940	113.8135	0.248	0.0000	0.0000
2025/12/18	R033	05/02/2026	10.49 Call	Bond Future	12720.8600	12.7209	12606.8600	12.6069	0.896	0.0000	0.0000
2025/12/18	R033	05/02/2026	10.49 Put	Bond Future	3.2600	0.0033	3.1800	0.0032	2.454	0.0000	0.0000
2025/12/18	R033	07/05/2026		Bond Future	8.1159	110.9212	8.1369	110.8053	0.259	0.0000	0.0000
2025/12/18	R033	07/05/2026	10.38 Call	Bond Future	11755.2200	11.7552	11641.8700	11.6419	0.964	0.0000	0.0000
2025/12/18	R033	07/05/2026	10.38 Put	Bond Future	122.2400	0.1222	124.7700	0.1248	2.070	0.0000	0.0000
2025/12/18	R033	06/08/2026		Bond Future	8.1602	112.9249	8.1822	112.8071	0.271	0.0000	0.0000
2025/12/18	R033	06/08/2026	10.25 Call	Bond Future	10947.9300	10.9479	10839.0800	10.8391	0.994	0.0000	0.0000
2025/12/18	R033	06/08/2026	10.25 Put	Bond Future	477.3100	0.4773	486.2900	0.4863	1.881	0.0000	0.0000
2025/12/18	R033	05/11/2026		Bond Future	8.2135	109.8522	8.2367	109.7326	0.282	0.0000	0.0000
2025/12/18	R033	05/11/2026	9.33 Call	Bond Future	6795.4000	6.7954	6700.3400	6.7003	1.399	0.0000	0.0000
2025/12/18	R033	05/11/2026	9.33 Put	Bond Future	1220.1100	1.2201	1244.6400	1.2446	2.010	0.0000	0.0000
2025/12/18	R033	04/02/2027		Bond Future	8.2826	111.7407	8.3070	111.6194	0.294	0.0000	0.0000
2025/12/18	R033	04/02/2027	8.65 Call	Bond Future	4347.2600	4.3473	4270.8700	4.2709	1.757	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	
2025/12/18	R033	04/02/2027	8.65 Put	Bond Future	2537.4900	2.5375	2582.3900	2.5824	1.769	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.45 Call	Bond Future	1053.4100	1.0534	937.6100	0.9376	10.993	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.45 Put	Bond Future	658.8000	0.6588	734.7000	0.7347	11.521	0.0000	0.0000
2025/12/18	R035	05/02/2026		Bond Future	8.3880	107.0339	8.4181	106.8422	0.359	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.79 Call	Bond Future	13939.4300	13.9394	13747.7300	13.7477	1.375	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.79 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	11.00 Call	Bond Future	15036.5300	15.0365	14844.8300	14.8448	1.275	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.44 Put	Bond Future	0.2900	0.0003	0.3000	0.0003	3.448	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.44 Call	Bond Future	12070.3600	12.0704	11878.6700	11.8787	1.588	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.94 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.94 Call	Bond Future	14724.9100	14.7249	14533.2100	14.5332	1.302	0.0000	0.0000
2025/12/18	R035	05/02/2026	12.44 Call	Bond Future	22093.0100	22.0930	21901.3100	21.9013	0.868	0.0000	0.0000
2025/12/18	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	11.17 Call	Bond Future	15911.4900	15.9115	15719.7900	15.7198	1.205	0.0000	0.0000
2025/12/18	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.67 Call	Bond Future	13304.3700	13.3044	13112.6700	13.1127	1.441	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.67 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.17 Put	Bond Future	0.7600	0.0008	0.8200	0.0008	7.895	0.0000	0.0000
2025/12/18	R035	05/02/2026	10.17 Call	Bond Future	10593.0500	10.5931	10401.4100	10.4014	1.809	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.25 Call	Bond Future	5340.2700	5.3403	5152.0400	5.1520	3.525	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.25 Put	Bond Future	28.0000	0.0280	31.4700	0.0315	12.393	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.85 Put	Bond Future	139.2700	0.1393	157.5500	0.1576	13.126	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.85 Call	Bond Future	3032.1700	3.0322	2858.7500	2.8588	5.719	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.64 Call	Bond Future	7603.7900	7.6038	7412.7200	7.4127	2.513	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.64 Put	Bond Future	5.9600	0.0060	6.5900	0.0066	10.570	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.14 Call	Bond Future	4698.1500	4.6982	4511.9900	4.5120	3.962	0.0000	0.0000
2025/12/18	R035	05/02/2026	9.14 Put	Bond Future	43.5000	0.0435	49.0400	0.0490	12.736	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.64 Put	Bond Future	320.1900	0.3202	360.7600	0.3608	12.671	0.0000	0.0000
2025/12/18	R035	05/02/2026	8.64 Call	Bond Future	1911.5100	1.9115	1760.3800	1.7604	7.906	0.0000	0.0000
2025/12/18	R035	07/05/2026	8.29 Put	Bond Future	1866.5300	1.8665	1980.4500	1.9805	6.103	0.0000	0.0000
2025/12/18	R035	07/05/2026	8.29 Call	Bond Future	968.7600	0.9688	887.6100	0.8876	8.377	0.0000	0.0000
2025/12/18	R035	07/05/2026	8.79 Put	Bond Future	731.5700	0.7316	783.7600	0.7838	7.134	0.0000	0.0000
2025/12/18	R035	07/05/2026	8.79 Call	Bond Future	2926.0000	2.9260	2783.1200	2.7831	4.883	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.20 Call	Bond Future	4985.7200	4.9857	4815.9100	4.8159	3.406	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.20 Put	Bond Future	344.7400	0.3447	370.0000	0.3700	7.327	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.66 Call	Bond Future	12768.1400	12.7681	12574.6600	12.5747	1.515	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.66 Put	Bond Future	23.2800	0.0233	24.8700	0.0249	6.830	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
2025/12/18	R035	07/05/2026	10.16 Call	Bond Future		10135.7800	10.1358	9945.1300	9.9451	1.881	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.16 Put	Bond Future		63.4900	0.0635	67.9100	0.0679	6.962	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.66 Put	Bond Future		151.5700	0.1516	162.5500	0.1626	7.244	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.66 Call	Bond Future		7445.7200	7.4457	7261.6300	7.2616	2.472	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.71 Call	Bond Future		13026.6100	13.0266	12832.9200	12.8329	1.487	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.71 Put	Bond Future		20.1200	0.0201	21.5000	0.0215	6.859	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.21 Call	Bond Future		10402.6500	10.4027	10211.6300	10.2116	1.836	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.21 Put	Bond Future		58.4300	0.0584	62.4800	0.0625	6.931	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.71 Put	Bond Future		138.5100	0.1385	148.5100	0.1485	7.220	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.71 Call	Bond Future		7715.3600	7.7154	7530.2900	7.5303	2.399	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.64 Call	Bond Future		12664.5900	12.6646	12471.2100	12.4712	1.527	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.64 Put	Bond Future		24.6600	0.0247	26.3500	0.0264	6.853	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.14 Call	Bond Future		10028.8700	10.0289	9838.3800	9.8384	1.899	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.14 Put	Bond Future		65.6500	0.0657	70.2300	0.0702	6.976	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.64 Put	Bond Future		157.1800	0.1572	168.5700	0.1686	7.246	0.0000	0.0000
2025/12/18	R035	07/05/2026	9.64 Call	Bond Future		7337.9400	7.3379	7154.2600	7.1543	2.503	0.0000	0.0000
2025/12/18	R035	07/05/2026		Bond Future		8.4332	104.4456	8.4645	104.2506	0.371	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.86 Call	Bond Future		13798.1800	13.7982	13604.0200	13.6040	1.407	0.0000	0.0000
2025/12/18	R035	07/05/2026	10.86 Put	Bond Future		12.8300	0.0128	13.7400	0.0137	7.093	0.0000	0.0000
2025/12/18	R035	06/08/2026	10.22 Call	Bond Future		10108.9400	10.1089	9921.4500	9.9215	1.855	0.0000	0.0000
2025/12/18	R035	06/08/2026	10.22 Put	Bond Future		196.4800	0.1965	207.4600	0.2075	5.588	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.72 Call	Bond Future		7562.8900	7.5629	7385.1300	7.3851	2.350	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.72 Put	Bond Future		367.3200	0.3673	388.0300	0.3880	5.638	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.22 Put	Bond Future		699.8800	0.6999	738.9300	0.7389	5.580	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.22 Call	Bond Future		5073.2500	5.0733	4913.8300	4.9138	3.142	0.0000	0.0000
2025/12/18	R035	06/08/2026	10.13 Call	Bond Future		9650.1500	9.6502	9463.9700	9.4640	1.929	0.0000	0.0000
2025/12/18	R035	06/08/2026	10.13 Put	Bond Future		219.1600	0.2192	231.4500	0.2315	5.608	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.63 Call	Bond Future		7108.5000	7.1085	6933.2800	6.9333	2.465	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.63 Put	Bond Future		413.0200	0.4130	436.2700	0.4363	5.629	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.13 Put	Bond Future		787.2200	0.7872	830.9400	0.8309	5.554	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.13 Call	Bond Future		4641.0700	4.6411	4486.3200	4.4863	3.334	0.0000	0.0000
2025/12/18	R035	06/08/2026		Bond Future		8.4811	106.3326	8.5137	106.1341	0.385	0.0000	0.0000
2025/12/18	R035	06/08/2026	11.06 Call	Bond Future		14295.8200	14.2958	14100.0500	14.1001	1.369	0.0000	0.0000
2025/12/18	R035	06/08/2026	11.06 Put	Bond Future		44.0000	0.0440	46.7000	0.0467	6.136	0.0000	0.0000
2025/12/18	R035	06/08/2026	8.29 Put	Bond Future		2435.6200	2.4356	2551.7300	2.5517	4.767	0.0000	0.0000
2025/12/18	R035	06/08/2026	8.29 Call	Bond Future		1263.7300	1.2637	1181.3700	1.1814	6.517	0.0000	0.0000
2025/12/18	R035	06/08/2026	8.79 Put	Bond Future		1237.7700	1.2378	1304.2500	1.3043	5.371	0.0000	0.0000
2025/12/18	R035	06/08/2026	8.79 Call	Bond Future		3096.3400	3.0963	2964.3500	2.9644	4.263	0.0000	0.0000
2025/12/18	R035	06/08/2026	9.39 Call	Bond Future		5907.9800	5.9080	5741.0600	5.7411	2.825	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
2025/12/18	R035	06/08/2026	9.39 Put	Bond Future	562.9600	0.5630	594.5100	0.5945	5.604	0.0000
2025/12/18	R035	06/08/2026	9.71 Call	Bond Future	7512.2600	7.5123	7334.7700	7.3348	2.363	0.0000
2025/12/18	R035	06/08/2026	9.71 Put	Bond Future	372.0900	0.3721	393.0700	0.3931	5.638	0.0000
2025/12/18	R035	06/08/2026	9.21 Call	Bond Future	5024.8700	5.0249	4865.9400	4.8659	3.163	0.0000
2025/12/18	R035	06/08/2026	9.21 Put	Bond Future	709.0400	0.7090	748.5800	0.7486	5.577	0.0000
2025/12/18	R035	06/08/2026	8.71 Put	Bond Future	1378.2600	1.3783	1451.4100	1.4514	5.307	0.0000
2025/12/18	R035	06/08/2026	8.71 Call	Bond Future	2759.7400	2.7597	2634.4200	2.6344	4.541	0.0000
2025/12/18	R035	05/11/2026	9.80 Call	Bond Future	7702.6500	7.7027	7528.2900	7.5283	2.264	0.0000
2025/12/18	R035	05/11/2026	9.80 Put	Bond Future	558.0800	0.5581	585.3900	0.5854	4.894	0.0000
2025/12/18	R035	05/11/2026	9.30 Call	Bond Future	5351.8800	5.3519	5196.1200	5.1961	2.910	0.0000
2025/12/18	R035	05/11/2026	9.30 Put	Bond Future	961.0500	0.9611	1006.9600	1.0070	4.777	0.0000
2025/12/18	R035	05/11/2026	8.80 Put	Bond Future	1665.3800	1.6654	1741.0900	1.7411	4.546	0.0000
2025/12/18	R035	05/11/2026	8.80 Call	Bond Future	3197.8900	3.1979	3071.9300	3.0719	3.939	0.0000
2025/12/18	R035	05/11/2026		Bond Future	8.5394	103.6859	8.5734	103.4842	0.398	0.0000
2025/12/18	R035	05/11/2026	10.03 Call	Bond Future	8814.0300	8.8140	8633.8400	8.6338	2.044	0.0000
2025/12/18	R035	05/11/2026	10.03 Put	Bond Future	436.6700	0.4367	458.1500	0.4582	4.919	0.0000
2025/12/18	R035	04/02/2027		Bond Future	8.6117	105.4695	8.6472	105.2647	0.412	0.0000
2025/12/18	R035	04/02/2027	9.02 Call	Bond Future	3907.7500	3.9078	3772.4600	3.7725	3.462	0.0000
2025/12/18	R035	04/02/2027	9.02 Put	Bond Future	1583.1000	1.5831	1652.6500	1.6527	4.393	0.0000
2025/12/18	R038	05/02/2026		Bond Future	8.8830	118.5641	8.9181	118.2817	0.394	0.0000
2025/12/18	R038	05/02/2026	11.44 Call	Bond Future	18278.8200	18.2788	17996.4700	17.9965	1.545	0.0000
2025/12/18	R038	05/02/2026	11.44 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/12/18	R038	07/05/2026		Bond Future	8.9422	115.1996	8.9785	114.9123	0.406	0.0000
2025/12/18	R038	07/05/2026	11.40 Call	Bond Future	17368.5300	17.3685	17082.7500	17.0828	1.645	0.0000
2025/12/18	R038	07/05/2026	11.40 Put	Bond Future	18.1500	0.0182	19.6900	0.0197	8.485	0.0000
2025/12/18	R038	06/08/2026		Bond Future	9.0038	117.2806	9.0415	116.9882	0.419	0.0000
2025/12/18	R038	06/08/2026	11.77 Call	Bond Future	18973.9100	18.9739	18685.1000	18.6851	1.522	0.0000
2025/12/18	R038	06/08/2026	11.77 Put	Bond Future	50.2600	0.0503	53.8400	0.0538	7.123	0.0000
2025/12/18	R038	05/11/2026		Bond Future	9.0719	113.8426	9.1110	113.5453	0.431	0.0000
2025/12/18	R038	05/11/2026	10.72 Call	Bond Future	12083.3000	12.0833	11812.4400	11.8124	2.242	0.0000
2025/12/18	R038	05/11/2026	10.72 Put	Bond Future	446.6200	0.4466	473.0200	0.4730	5.911	0.0000
2025/12/18	R038	04/02/2027		Bond Future	9.1516	115.7995	9.1922	115.4975	0.444	0.0000
2025/12/18	R038	04/02/2027	9.60 Call	Bond Future	5482.1800	5.4822	5281.8200	5.2818	3.655	0.0000
2025/12/18	R038	04/02/2027	9.60 Put	Bond Future	2208.0700	2.2081	2309.7000	2.3097	4.603	0.0000
2025/12/18	R053	05/02/2026		Bond Future	9.1834	128.4829	9.2082	128.1863	0.270	0.0000
2025/12/18	R053	05/02/2026	11.49 Call	Bond Future	23149.4400	23.1494	22852.8800	22.8529	1.281	0.0000
2025/12/18	R053	05/02/2026	11.49 Put	Bond Future	0.3000	0.0003	0.3100	0.0003	3.333	0.0000
2025/12/18	R053	07/05/2026		Bond Future	9.2339	124.9187	9.2595	124.6168	0.277	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
2025/12/18	R053	07/05/2026	11.69 Call	Bond Future	24180.6300	24.1806	23880.5500	1.241	0.0000	0.0000
2025/12/18	R053	07/05/2026	11.69 Put	Bond Future	37.0800	0.0371	38.8900	4.881	0.0000	0.0000
2025/12/18	R053	06/08/2026		Bond Future	9.2858	127.1752	9.3121	126.8681	0.283	0.0000
2025/12/18	R053	06/08/2026	12.28 Call	Bond Future	28126.1600	28.1262	27821.8300	27.8218	1.082	0.0000
2025/12/18	R053	06/08/2026	12.28 Put	Bond Future	62.2600	0.0623	65.0500	0.0651	4.481	0.0000
2025/12/18	R053	05/11/2026		Bond Future	9.3417	123.5316	9.3687	123.2194	0.289	0.0000
2025/12/18	R053	05/11/2026	11.21 Call	Bond Future	19410.9100	19.4109	19122.3300	19.1223	1.487	0.0000
2025/12/18	R053	05/11/2026	11.21 Put	Bond Future	655.0800	0.6551	678.6300	0.6786	3.595	0.0000
2025/12/18	R053	04/02/2027		Bond Future	9.4051	125.6551	9.4330	125.3380	0.296	0.0000
2025/12/18	R053	04/02/2027	9.99 Call	Bond Future	9200.3600	9.2004	8973.6300	8.9736	2.464	0.0000
2025/12/18	R053	04/02/2027	9.99 Put	Bond Future	2818.4700	2.8185	2908.9100	2.9089	3.209	0.0000
2025/12/18	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/12/18	R186	05/02/2026	8.43 Call	Bond Future	58.3200	0.0583	57.7400	0.0577	0.995	0.0000
2025/12/18	R186	05/02/2026	8.43 Put	Bond Future	58.3200	0.0583	57.7400	0.0577	0.995	0.0000
2025/12/18	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/12/18	R186	07/05/2026	8.69 Call	Bond Future	98.0100	0.0980	97.6700	0.0977	0.347	0.0000
2025/12/18	R186	07/05/2026	8.69 Put	Bond Future	98.0100	0.0980	97.6700	0.0977	0.347	0.0000
2025/12/18	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/12/18	R186	06/08/2026	8.57 Call	Bond Future	85.7400	0.0857	85.5500	0.0856	0.222	0.0000
2025/12/18	R186	06/08/2026	8.57 Put	Bond Future	85.7400	0.0857	85.5500	0.0856	0.222	0.0000
2025/12/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/12/18	R186	05/11/2026	8.12 Call	Bond Future	50.1000	0.0501	50.0200	0.0500	0.160	0.0000
2025/12/18	R186	05/11/2026	8.12 Put	Bond Future	50.1000	0.0501	50.0200	0.0500	0.160	0.0000
2025/12/18	R202	05/02/2026		Bond Future	293.6275	293.6275	294.1248	294.1248	0.169	0.0000
2025/12/18	R202	05/02/2026	277.82 Call	Bond Future	15807.5100	15.8075	16304.8400	16.3048	3.146	0.0000
2025/12/18	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	R202	07/05/2026		Bond Future	298.9471	298.9471	299.4536	299.4536	0.169	0.0000
2025/12/18	R202	07/05/2026	277.55 Call	Bond Future	21397.0800	21.3971	21903.6100	21.9036	2.367	0.0000
2025/12/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	R202	06/08/2026		Bond Future	299.0231	299.0231	299.5394	299.5394	0.173	0.0000
2025/12/18	R202	06/08/2026	278.86 Call	Bond Future	20163.1300	20.1631	20679.4300	20.6794	2.561	0.0000
2025/12/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	R202	05/11/2026		Bond Future	304.3031	304.3031	304.8292	304.8292	0.173	0.0000
2025/12/18	R202	05/11/2026	280.46 Call	Bond Future	23843.1300	23.8431	24369.1600	24.3692	2.206	0.0000
2025/12/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/18	R202	04/02/2027		Bond Future	304.1355	304.1355	304.6717	304.6717	0.176	0.0000
2025/12/18	R202	04/02/2027	294.73 Call	Bond Future	9405.5000	9.4055	9941.6900	9.9417	5.701	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
2025/12/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R209	05/02/2026		Bond Future	8.5768	86.7240	8.6069	86.5443	0.350	0.0000	0.0000
2025/12/18	R209	05/02/2026	10.93 Call	Bond Future	12712.2200	12.7122	12532.4700	12.5325	1.414	0.0000	0.0000
2025/12/18	R209	05/02/2026	10.93 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2025/12/18	R209	07/05/2026		Bond Future	8.6244	85.1232	8.6556	84.9402	0.361	0.0000	0.0000
2025/12/18	R209	07/05/2026	11.07 Call	Bond Future	12966.2200	12.9662	12784.1300	12.7841	1.404	0.0000	0.0000
2025/12/18	R209	07/05/2026	11.07 Put	Bond Future	12.9200	0.0129	13.8000	0.0138	6.811	0.0000	0.0000
2025/12/18	R209	06/08/2026		Bond Future	8.6742	86.6609	8.7064	86.4748	0.372	0.0000	0.0000
2025/12/18	R209	06/08/2026	11.39 Call	Bond Future	14030.3600	14.0304	13846.3700	13.8464	1.311	0.0000	0.0000
2025/12/18	R209	06/08/2026	11.39 Put	Bond Future	35.9400	0.0359	38.0700	0.0381	5.927	0.0000	0.0000
2025/12/18	R209	05/11/2026		Bond Future	8.7302	85.0209	8.7636	84.8318	0.383	0.0000	0.0000
2025/12/18	R209	05/11/2026	10.32 Call	Bond Future	8828.5100	8.8285	8657.8900	8.6579	1.933	0.0000	0.0000
2025/12/18	R209	05/11/2026	10.32 Put	Bond Future	394.6800	0.3947	413.1900	0.4132	4.690	0.0000	0.0000
2025/12/18	R209	04/02/2027		Bond Future	8.7972	86.4834	8.8318	86.2913	0.394	0.0000	0.0000
2025/12/18	R209	04/02/2027	9.28 Call	Bond Future	4048.5800	4.0486	3917.1200	3.9171	3.247	0.0000	0.0000
2025/12/18	R209	04/02/2027	9.28 Put	Bond Future	1420.1800	1.4202	1480.8900	1.4809	4.275	0.0000	0.0000
2025/12/18	R210	05/02/2026		Bond Future	258.1652	258.1652	258.1891	258.1891	0.009	0.0000	0.0000
2025/12/18	R210	05/02/2026	253.10 Call	Bond Future	5065.2200	5.0652	5089.1400	5.0891	0.472	0.0000	0.0000
2025/12/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R210	07/05/2026		Bond Future	259.3765	259.3765	259.4010	259.4010	0.009	0.0000	0.0000
2025/12/18	R210	07/05/2026	255.40 Call	Bond Future	3976.4900	3.9765	4001.0200	4.0010	0.617	0.0000	0.0000
2025/12/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R210	06/08/2026		Bond Future	264.1249	264.1249	264.1502	264.1502	0.010	0.0000	0.0000
2025/12/18	R210	06/08/2026	259.84 Call	Bond Future	4284.8700	4.2849	4310.2400	4.3102	0.592	0.0000	0.0000
2025/12/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R210	05/11/2026		Bond Future	265.2710	265.2710	265.2975	265.2975	0.010	0.0000	0.0000
2025/12/18	R210	05/11/2026	253.33 Call	Bond Future	11941.0200	11.9410	11967.5200	11.9675	0.222	0.0000	0.0000
2025/12/18	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R210	04/02/2027		Bond Future	269.8996	269.8996	269.9273	269.9273	0.010	0.0000	0.0000
2025/12/18	R210	04/02/2027	266.03 Call	Bond Future	3869.6200	3.8696	3897.3300	3.8973	0.716	0.0000	0.0000
2025/12/18	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R213	05/02/2026		Bond Future	7.7454	100.0788	7.7502	100.0597	0.061	0.0000	0.0000
2025/12/18	R213	05/02/2026	9.89 Call	Bond Future	8208.7100	8.2087	8189.6000	8.1896	0.233	0.0000	0.0000
2025/12/18	R213	05/02/2026	9.89 Put	Bond Future	0.1200	0.0001	0.1100	0.0001	8.333	0.0000	0.0000
2025/12/18	R213	07/05/2026		Bond Future	7.7746	98.3172	7.7797	98.2978	0.064	0.0000	0.0000
2025/12/18	R213	07/05/2026	9.80 Call	Bond Future	7491.1900	7.4912	7471.6000	7.4716	0.262	0.0000	0.0000
2025/12/18	R213	07/05/2026	9.80 Put	Bond Future	18.7900	0.0188	18.6000	0.0186	1.011	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
2025/12/18	R213	06/08/2026		Bond Future	7.8061	100.0935	7.8114	100.0739	0.068	0.0000
2025/12/18	R213	06/08/2026	9.69 Call	Bond Future	6760.4700	6.7605	6740.9200	6.7409	0.289	0.0000
2025/12/18	R213	06/08/2026	9.69 Put	Bond Future	83.1500	0.0832	83.1800	0.0832	0.036	0.0000
2025/12/18	R213	05/11/2026		Bond Future	7.8539	98.2889	7.8595	98.2692	0.071	0.0000
2025/12/18	R213	05/11/2026	8.75 Call	Bond Future	3551.3100	3.5513	3533.9000	3.5339	0.490	0.0000
2025/12/18	R213	05/11/2026	8.75 Put	Bond Future	451.8000	0.4518	454.1100	0.4541	0.511	0.0000
2025/12/18	R213	04/02/2027		Bond Future	7.9227	99.9804	7.9286	99.9607	0.074	0.0000
2025/12/18	R213	04/02/2027	8.14 Call	Bond Future	1845.3600	1.8454	1832.1000	1.8321	0.719	0.0000
2025/12/18	R213	04/02/2027	8.14 Put	Bond Future	1121.8400	1.1218	1128.3100	1.1283	0.577	0.0000
2025/12/18	R214	05/02/2026		Bond Future	9.2180	81.0306	9.2478	80.8289	0.324	0.0000
2025/12/18	R214	05/02/2026	11.26 Call	Bond Future	12256.1400	12.2561	12054.5100	12.0545	1.645	0.0000
2025/12/18	R214	05/02/2026	11.26 Put	Bond Future	0.6700	0.0007	0.7000	0.0007	4.478	0.0000
2025/12/18	R214	07/05/2026		Bond Future	9.2734	79.1822	9.3041	78.9769	0.331	0.0000
2025/12/18	R214	07/05/2026	11.53 Call	Bond Future	13271.3500	13.2714	13068.1500	13.0682	1.531	0.0000
2025/12/18	R214	07/05/2026	11.53 Put	Bond Future	32.6500	0.0327	34.6700	0.0347	6.187	0.0000
2025/12/18	R214	06/08/2026		Bond Future	9.3314	80.6127	9.3631	80.4039	0.339	0.0000
2025/12/18	R214	06/08/2026	11.97 Call	Bond Future	15050.0100	15.0500	14844.6400	14.8446	1.365	0.0000
2025/12/18	R214	06/08/2026	11.97 Put	Bond Future	63.1500	0.0632	66.5500	0.0666	5.384	0.0000
2025/12/18	R214	05/11/2026		Bond Future	9.3963	78.7219	9.4289	78.5097	0.347	0.0000
2025/12/18	R214	05/11/2026	10.97 Call	Bond Future	9867.5500	9.8676	9677.1700	9.6772	1.929	0.0000
2025/12/18	R214	05/11/2026	10.97 Put	Bond Future	496.7300	0.4967	518.5900	0.5186	4.401	0.0000
2025/12/18	R214	04/02/2027		Bond Future	9.4713	80.0763	9.5050	79.8606	0.355	0.0000
2025/12/18	R214	04/02/2027	9.90 Call	Bond Future	4607.4900	4.6075	4463.9800	4.4640	3.115	0.0000
2025/12/18	R214	04/02/2027	9.90 Put	Bond Future	1922.7000	1.9227	1994.8500	1.9949	3.753	0.0000
2025/12/18	R248	05/02/2026	8.90 Put	Bond Future	4133.2100	4.1332	4378.1400	4.3781	5.926	0.0000
2025/12/18	R248	05/02/2026	8.90 Call	Bond Future	76.5700	0.0766	57.6300	0.0576	24.736	0.0000
2025/12/18	R248	05/02/2026	9.40 Put	Bond Future	928.2000	0.9282	1033.4100	1.0334	11.335	0.0000
2025/12/18	R248	05/02/2026	9.40 Call	Bond Future	1436.3000	1.4363	1277.6400	1.2776	11.046	0.0000
2025/12/18	R248	05/02/2026	9.90 Call	Bond Future	4877.9300	4.8779	4631.4500	4.6315	5.053	0.0000
2025/12/18	R248	05/02/2026	9.90 Put	Bond Future	135.3500	0.1354	152.7400	0.1527	12.848	0.0000
2025/12/18	R248	05/02/2026		Bond Future	9.3424	98.4364	9.3723	98.1725	0.319	0.0000
2025/12/18	R248	05/02/2026	11.46 Call	Bond Future	16129.5100	16.1295	15865.6800	15.8657	1.636	0.0000
2025/12/18	R248	05/02/2026	11.46 Put	Bond Future	0.6400	0.0006	0.6800	0.0007	6.250	0.0000
2025/12/18	R248	05/02/2026	9.50 Put	Bond Future	635.9300	0.6359	712.7200	0.7127	12.075	0.0000
2025/12/18	R248	05/02/2026	9.50 Call	Bond Future	2016.4000	2.0164	1829.3200	1.8293	9.278	0.0000
2025/12/18	R248	05/02/2026	10.00 Put	Bond Future	92.3100	0.0923	104.0000	0.1040	12.664	0.0000
2025/12/18	R248	05/02/2026	10.00 Call	Bond Future	5644.7100	5.6447	5392.5300	5.3925	4.468	0.0000
2025/12/18	R248	05/02/2026	10.48 Call	Bond Future	9294.0600	9.2941	9031.8900	9.0319	2.821	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	
2025/12/18	R248	05/02/2026	10.48 Put	Bond Future	15.7700	0.0158	17.4700	0.0175	10.780	0.0000	0.0000
2025/12/18	R248	05/02/2026	9.65 Put	Bond Future	357.6200	0.3576	403.0000	0.4030	12.689	0.0000	0.0000
2025/12/18	R248	05/02/2026	9.65 Call	Bond Future	3022.4000	3.0224	2803.9100	2.8039	7.229	0.0000	0.0000
2025/12/18	R248	07/05/2026		Bond Future	9.3968	95.7579	9.4275	95.4894	0.327	0.0000	0.0000
2025/12/18	R248	07/05/2026	11.72 Call	Bond Future	17318.5700	17.3186	17052.5800	17.0526	1.536	0.0000	0.0000
2025/12/18	R248	07/05/2026	11.72 Put	Bond Future	40.9900	0.0410	43.5300	0.0435	6.197	0.0000	0.0000
2025/12/18	R248	06/08/2026		Bond Future	9.4536	97.4878	9.4852	97.2146	0.334	0.0000	0.0000
2025/12/18	R248	06/08/2026	12.37 Call	Bond Future	20694.4100	20.6944	20424.3000	20.4243	1.305	0.0000	0.0000
2025/12/18	R248	06/08/2026	12.37 Put	Bond Future	55.8200	0.0558	58.9200	0.0589	5.554	0.0000	0.0000
2025/12/18	R248	05/11/2026		Bond Future	9.5164	94.7502	9.5489	94.4724	0.342	0.0000	0.0000
2025/12/18	R248	05/11/2026	11.31 Call	Bond Future	14119.5600	14.1196	13866.6800	13.8667	1.791	0.0000	0.0000
2025/12/18	R248	05/11/2026	11.31 Put	Bond Future	594.1500	0.5942	619.0600	0.6191	4.193	0.0000	0.0000
2025/12/18	R248	04/02/2027		Bond Future	9.5884	96.3798	9.6219	96.0976	0.350	0.0000	0.0000
2025/12/18	R248	04/02/2027	10.11 Call	Bond Future	6451.6300	6.4516	6255.6500	6.2557	3.038	0.0000	0.0000
2025/12/18	R248	04/02/2027	10.11 Put	Bond Future	2212.0200	2.2120	2298.2700	2.2983	3.899	0.0000	0.0000
2025/12/18	R2R9	05/02/2026		Bond Future	9.0594	109.7780	9.0892	109.5417	0.330	0.0000	0.0000
2025/12/18	R2R9	05/02/2026	102.99 Call	Bond Future	96787.5000	96.7875	96551.2000	96.5512	0.244	0.0000	0.0000
2025/12/18	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R2R9	07/05/2026		Bond Future	9.1209	106.7617	9.1518	106.5213	0.339	0.0000	0.0000
2025/12/18	R2R9	07/05/2026	99.91 Call	Bond Future	95912.0400	95.9120	95671.6200	95.6716	0.251	0.0000	0.0000
2025/12/18	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R2R9	06/08/2026		Bond Future	9.1850	108.6903	9.2170	108.4456	0.349	0.0000	0.0000
2025/12/18	R2R9	06/08/2026	101.74 Call	Bond Future	95570.8000	95.5708	95326.1100	95.3261	0.256	0.0000	0.0000
2025/12/18	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R2R9	05/11/2026		Bond Future	9.2551	105.6067	9.2883	105.3581	0.358	0.0000	0.0000
2025/12/18	R2R9	05/11/2026	98.56 Call	Bond Future	94636.6500	94.6367	94388.0000	94.3880	0.263	0.0000	0.0000
2025/12/18	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R2R9	04/02/2027		Bond Future	9.3363	107.4221	9.3707	107.1695	0.368	0.0000	0.0000
2025/12/18	R2R9	04/02/2027	9.89 Call	Bond Future	5602.2300	5.6022	5422.9900	5.4230	3.199	0.0000	0.0000
2025/12/18	R2R9	04/02/2027	9.89 Put	Bond Future	1632.6900	1.6327	1706.0200	1.7060	4.491	0.0000	0.0000
2025/12/18	R4R2	05/02/2026		Bond Future	9.2903	110.5853	9.3100	110.4146	0.211	0.0000	0.0000
2025/12/18	R4R2	05/02/2026	103.43 Call	Bond Future	97310.0900	97.3101	97139.3700	97.1394	0.175	0.0000	0.0000
2025/12/18	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R4R2	07/05/2026		Bond Future	9.3537	107.4575	9.3740	107.2837	0.217	0.0000	0.0000
2025/12/18	R4R2	07/05/2026	100.23 Call	Bond Future	96368.3400	96.3683	96194.6100	96.1946	0.180	0.0000	0.0000
2025/12/18	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R4R2	06/08/2026		Bond Future	9.4194	109.3985	9.4403	109.2218	0.223	0.0000	0.0000
2025/12/18	R4R2	06/08/2026	102.06 Call	Bond Future	95981.2700	95.9813	95804.5300	95.8045	0.184	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
2025/12/18	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R4R2	05/11/2026		Bond Future	9.4904	106.2012	9.5121	106.0217	0.228	0.0000	0.0000
2025/12/18	R4R2	05/11/2026	98.76 Call	Bond Future	94978.6400	94.9786	94799.1400	94.7991	0.189	0.0000	0.0000
2025/12/18	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	R4R2	04/02/2027		Bond Future	9.5715	108.0268	9.5938	107.8445	0.233	0.0000	0.0000
2025/12/18	R4R2	04/02/2027	10.13 Call	Bond Future	6224.0100	6.2240	6092.6500	6.0927	2.111	0.0000	0.0000
2025/12/18	R4R2	04/02/2027	10.13 Put	Bond Future	1805.6500	1.8057	1856.5100	1.8565	2.817	0.0000	0.0000
2025/12/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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