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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2025 TO 19/12/2025

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	
2025/12/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2029	05/02/2026		Bond Future	144.9460	144.9460	144.9419	144.9419	0.003	0.0000	0.0000
2025/12/19	2029	05/02/2026	140.11 Call	Bond Future	4835.9800	4.8360	4831.8800	4.8319	0.085	0.0000	0.0000
2025/12/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2029	07/05/2026		Bond Future	146.1170	146.1170	146.1240	146.1240	0.005	0.0000	0.0000
2025/12/19	2029	07/05/2026	141.82 Call	Bond Future	4297.0200	4.2970	4304.0200	4.3040	0.163	0.0000	0.0000
2025/12/19	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	
2025/12/19	2029	06/08/2026			Bond Future	148.7923	148.7923	148.8200	148.8200	0.019	0.0000	0.0000
2025/12/19	2029	06/08/2026	144.10 Call		Bond Future	4692.2900	4.6923	4720.0100	4.7200	0.591	0.0000	0.0000
2025/12/19	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2029	05/11/2026			Bond Future	149.9435	149.9435	149.9691	149.9691	0.017	0.0000	0.0000
2025/12/19	2029	05/11/2026	147.56 Call		Bond Future	2383.5000	2.3835	2409.0700	2.4091	1.073	0.0000	0.0000
2025/12/19	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2029	04/02/2027			Bond Future	152.5608	152.5608	152.5989	152.5989	0.025	0.0000	0.0000
2025/12/19	2029	04/02/2027	149.72 Call		Bond Future	2840.8200	2.8408	2878.9400	2.8789	1.342	0.0000	0.0000
2025/12/19	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2030	05/02/2026			Bond Future	7.5378	101.7787	7.5430	101.7610	0.069	0.0000	0.0000
2025/12/19	2030	05/02/2026	9.49 Call		Bond Future	6399.9300	6.3999	6382.2300	6.3822	0.277	0.0000	0.0000
2025/12/19	2030	05/02/2026	9.49 Put		Bond Future	0.0700	0.0001	0.1400	0.0001	100.000	0.0000	0.0000
2025/12/19	2030	07/05/2026			Bond Future	7.5663	103.5977	7.5694	103.5876	0.041	0.0000	0.0000
2025/12/19	2030	07/05/2026	9.39 Call		Bond Future	5689.4300	5.6894	5685.8800	5.6859	0.062	0.0000	0.0000
2025/12/19	2030	07/05/2026	9.39 Put		Bond Future	19.2200	0.0192	25.7800	0.0258	34.131	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.21 Put		Bond Future	1352.5300	1.3525	1384.1600	1.3842	2.339	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.21 Call		Bond Future	197.0500	0.1971	218.5700	0.2186	10.921	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.71 Put		Bond Future	495.5700	0.4956	560.0700	0.5601	13.015	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.71 Call		Bond Future	957.0700	0.9571	1011.4600	1.0115	5.683	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.92 Call		Bond Future	1454.6700	1.4547	1499.8700	1.4999	3.107	0.0000	0.0000
2025/12/19	2030	07/05/2026	7.92 Put		Bond Future	323.3700	0.3234	378.6800	0.3787	17.104	0.0000	0.0000
2025/12/19	2030	06/08/2026	7.21 Put		Bond Future	1499.3700	1.4994	1537.6900	1.5377	2.556	0.0000	0.0000
2025/12/19	2030	06/08/2026	7.21 Call		Bond Future	316.9200	0.3169	359.5000	0.3595	13.436	0.0000	0.0000
2025/12/19	2030	06/08/2026	7.71 Put		Bond Future	736.3300	0.7363	802.3800	0.8024	8.970	0.0000	0.0000
2025/12/19	2030	06/08/2026	7.71 Call		Bond Future	1072.3600	1.0724	1142.6700	1.1427	6.557	0.0000	0.0000
2025/12/19	2030	06/08/2026	8.06 Call		Bond Future	1836.3200	1.8363	1897.1400	1.8971	3.312	0.0000	0.0000
2025/12/19	2030	06/08/2026	8.06 Put		Bond Future	453.8300	0.4538	510.3900	0.5104	12.463	0.0000	0.0000
2025/12/19	2030	06/08/2026			Bond Future	7.5986	101.4602	7.5972	101.4644	0.019	0.0000	0.0000
2025/12/19	2030	06/08/2026	9.22 Call		Bond Future	4854.4800	4.8545	4876.0000	4.8760	0.443	0.0000	0.0000
2025/12/19	2030	06/08/2026	9.22 Put		Bond Future	98.0200	0.0980	115.2800	0.1153	17.609	0.0000	0.0000
2025/12/19	2030	05/11/2026			Bond Future	7.6340	103.2274	7.6331	103.2298	0.011	0.0000	0.0000
2025/12/19	2030	05/11/2026	8.39 Call		Bond Future	2551.1300	2.5511	2545.4400	2.5454	0.223	0.0000	0.0000
2025/12/19	2030	05/11/2026	8.39 Put		Bond Future	439.1200	0.4391	431.0800	0.4311	1.831	0.0000	0.0000
2025/12/19	2030	04/02/2027			Bond Future	7.6932	100.9974	7.6892	101.0082	0.053	0.0000	0.0000
2025/12/19	2030	04/02/2027	7.82 Call		Bond Future	1307.8500	1.3079	1303.9500	1.3040	0.298	0.0000	0.0000
2025/12/19	2030	04/02/2027	7.82 Put		Bond Future	975.3900	0.9754	960.7400	0.9607	1.502	0.0000	0.0000
2025/12/19	2031	05/02/2026			Bond Future	112.6694	112.6694	112.6147	112.6147	0.049	0.0000	0.0000
2025/12/19	2031	05/02/2026	111.76 Call		Bond Future	960.7700	0.9608	914.3900	0.9144	4.827	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
2025/12/19	2031	05/02/2026	111.76 Put	Bond Future	51.3900	0.0514	59.6600	0.0597	16.093	0.0000	0.0000
2025/12/19	2031	07/05/2026		Bond Future	114.7106	114.7106	114.6637	114.6637	0.041	0.0000	0.0000
2025/12/19	2031	07/05/2026	113.84 Call	Bond Future	1066.7900	1.0668	1028.0800	1.0281	3.629	0.0000	0.0000
2025/12/19	2031	07/05/2026	113.84 Put	Bond Future	196.1700	0.1962	204.3400	0.2043	4.165	0.0000	0.0000
2025/12/19	2031	06/08/2026		Bond Future	114.3966	114.3966	114.3649	114.3649	0.028	0.0000	0.0000
2025/12/19	2031	06/08/2026	113.81 Call	Bond Future	990.0700	0.9901	965.0700	0.9651	2.525	0.0000	0.0000
2025/12/19	2031	06/08/2026	113.81 Put	Bond Future	403.5100	0.4035	410.2100	0.4102	1.660	0.0000	0.0000
2025/12/19	2031	05/11/2026		Bond Future	116.4161	116.4161	116.3818	116.3818	0.029	0.0000	0.0000
2025/12/19	2031	05/11/2026	111.49 Call	Bond Future	4927.8700	4.9279	4893.6200	4.8936	0.695	0.0000	0.0000
2025/12/19	2031	05/11/2026	111.49 Put	Bond Future	1.7700	0.0018	1.8600	0.0019	5.085	0.0000	0.0000
2025/12/19	2031	04/02/2027		Bond Future	116.0000	116.0000	115.9742	115.9742	0.022	0.0000	0.0000
2025/12/19	2031	04/02/2027	116.18 Call	Bond Future	721.1000	0.7211	703.2400	0.7032	2.477	0.0000	0.0000
2025/12/19	2031	04/02/2027	116.18 Put	Bond Future	901.1300	0.9011	909.0400	0.9090	0.878	0.0000	0.0000
2025/12/19	2032	05/02/2026		Bond Future	7.9623	104.3738	7.9517	104.4247	0.132	0.0000	0.0000
2025/12/19	2032	05/02/2026	10.16 Call	Bond Future	9943.4500	9.9435	9994.3500	9.9944	0.512	0.0000	0.0000
2025/12/19	2032	05/02/2026	10.16 Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0.0000	0.0000
2025/12/19	2032	07/05/2026		Bond Future	8.0017	102.0802	7.9888	102.1400	0.161	0.0000	0.0000
2025/12/19	2032	07/05/2026	10.14 Call	Bond Future	9397.0400	9.3970	9456.8500	9.4569	0.636	0.0000	0.0000
2025/12/19	2032	07/05/2026	10.14 Put	Bond Future	20.3600	0.0204	20.3100	0.0203	0.246	0.0000	0.0000
2025/12/19	2032	06/08/2026		Bond Future	8.0437	103.9244	8.0269	103.9998	0.209	0.0000	0.0000
2025/12/19	2032	06/08/2026	10.12 Call	Bond Future	8884.6000	8.8846	8968.0900	8.9681	0.940	0.0000	0.0000
2025/12/19	2032	06/08/2026	10.12 Put	Bond Future	77.6100	0.0776	85.7300	0.0857	10.463	0.0000	0.0000
2025/12/19	2032	05/11/2026		Bond Future	8.0959	101.5773	8.0786	101.6521	0.214	0.0000	0.0000
2025/12/19	2032	05/11/2026	9.16 Call	Bond Future	4922.2300	4.9222	5046.5900	5.0466	2.526	0.0000	0.0000
2025/12/19	2032	05/11/2026	9.16 Put	Bond Future	455.5200	0.4555	505.0800	0.5051	10.880	0.0000	0.0000
2025/12/19	2032	04/02/2027	8.48 Put	Bond Future	1252.2900	1.2523	1222.1400	1.2221	2.408	0.0000	0.0000
2025/12/19	2032	04/02/2027		Bond Future	8.1654	103.3245	8.1451	103.4088	0.249	0.0000	0.0000
2025/12/19	2032	04/02/2027	8.48 Call	Bond Future	2544.1700	2.5442	2598.3400	2.5983	2.129	0.0000	0.0000
2025/12/19	2033	05/02/2026		Bond Future	142.4401	142.4401	142.2042	142.2042	0.166	0.0000	0.0000
2025/12/19	2033	05/02/2026	132.88 Call	Bond Future	9560.0700	9.5601	9324.1500	9.3242	2.468	0.0000	0.0000
2025/12/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2033	07/05/2026		Bond Future	143.4633	143.4633	143.2341	143.2341	0.160	0.0000	0.0000
2025/12/19	2033	07/05/2026	135.16 Call	Bond Future	8303.2800	8.3033	8074.0500	8.0741	2.761	0.0000	0.0000
2025/12/19	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2033	06/08/2026		Bond Future	146.0900	146.0900	145.8767	145.8767	0.146	0.0000	0.0000
2025/12/19	2033	06/08/2026	134.25 Call	Bond Future	11839.9800	11.8400	11626.7400	11.6267	1.801	0.0000	0.0000
2025/12/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2033	05/11/2026		Bond Future	147.0906	147.0906	146.8710	146.8710	0.149	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
2025/12/19	2033	05/11/2026	137.26	Call	Bond Future	9830.6100	9.8306	9611.0200	9.6110	2.234	0.0000	0.0000
2025/12/19	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2033	04/02/2027			Bond Future	149.6583	149.6583	149.4467	149.4467	0.141	0.0000	0.0000
2025/12/19	2033	04/02/2027	142.71	Call	Bond Future	6948.2600	6.9483	6736.6600	6.7367	3.045	0.0000	0.0000
2025/12/19	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2037	05/02/2026			Bond Future	8.8202	98.0076	8.8350	97.9065	0.168	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.20	Call	Bond Future	14593.9800	14.5940	14492.8900	14.4929	0.693	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.20	Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	12.27	Call	Bond Future	20186.3700	20.1864	20085.2600	20.0853	0.501	0.0000	0.0000
2025/12/19	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.90	Put	Bond Future	0.3700	0.0004	0.4700	0.0005	27.027	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.90	Call	Bond Future	12926.1500	12.9262	12825.1400	12.8251	0.781	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.86	Call	Bond Future	18107.2700	18.1073	18006.1600	18.0062	0.558	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.36	Call	Bond Future	15465.1300	15.4651	15364.0200	15.3640	0.654	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.36	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.65	Put	Bond Future	1.2700	0.0013	1.5600	0.0016	22.835	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.65	Call	Bond Future	11501.4900	11.5015	11400.6700	11.4007	0.877	0.0000	0.0000
2025/12/19	2037	05/02/2026	12.73	Call	Bond Future	22429.5000	22.4295	22328.3900	22.3284	0.451	0.0000	0.0000
2025/12/19	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.40	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/12/19	2037	05/02/2026	11.40	Call	Bond Future	15680.9400	15.6809	15579.8400	15.5798	0.645	0.0000	0.0000
2025/12/19	2037	05/02/2026	9.65	Call	Bond Future	5506.5700	5.5066	5411.2800	5.4113	1.730	0.0000	0.0000
2025/12/19	2037	05/02/2026	9.65	Put	Bond Future	48.6300	0.0486	54.4500	0.0545	11.968	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.10	Call	Bond Future	8255.1700	8.2552	8155.5400	8.1555	1.207	0.0000	0.0000
2025/12/19	2037	05/02/2026	10.10	Put	Bond Future	8.9900	0.0090	10.4700	0.0105	16.463	0.0000	0.0000
2025/12/19	2037	07/05/2026	9.00	Put	Bond Future	1227.9100	1.2279	1283.6900	1.2837	4.543	0.0000	0.0000
2025/12/19	2037	07/05/2026	9.00	Call	Bond Future	2032.2900	2.0323	1992.8100	1.9928	1.943	0.0000	0.0000
2025/12/19	2037	07/05/2026	9.49	Put	Bond Future	499.2300	0.4992	534.8300	0.5348	7.131	0.0000	0.0000
2025/12/19	2037	07/05/2026	9.49	Call	Bond Future	4482.4800	4.4825	4422.8200	4.4228	1.331	0.0000	0.0000
2025/12/19	2037	07/05/2026	10.06	Call	Bond Future	7693.6100	7.6936	7616.3300	7.6163	1.004	0.0000	0.0000
2025/12/19	2037	07/05/2026	10.06	Put	Bond Future	187.3600	0.1874	205.3400	0.2053	9.596	0.0000	0.0000
2025/12/19	2037	07/05/2026	12.40	Call	Bond Future	20212.0600	20.2121	20116.9500	20.1170	0.471	0.0000	0.0000
2025/12/19	2037	07/05/2026	12.40	Put	Bond Future	0.5200	0.0005	0.6700	0.0007	28.846	0.0000	0.0000
2025/12/19	2037	07/05/2026	10.95	Put	Bond Future	45.1000	0.0451	51.3000	0.0513	13.747	0.0000	0.0000
2025/12/19	2037	07/05/2026	10.95	Call	Bond Future	12700.3600	12.7004	12611.3000	12.6113	0.701	0.0000	0.0000
2025/12/19	2037	07/05/2026			Bond Future	8.8794	99.7592	8.8936	99.6639	0.160	0.0000	0.0000
2025/12/19	2037	07/05/2026	11.32	Call	Bond Future	14694.6000	14.6946	14602.2200	14.6022	0.629	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
2025/12/19	2037	07/05/2026	11.32 Put	Bond Future	17.3000	0.0173	20.1800	0.0202	16.647	0.0000	0.0000
2025/12/19	2037	06/08/2026		Bond Future	8.9428	97.3017	8.9554	97.2187	0.141	0.0000	0.0000
2025/12/19	2037	06/08/2026	11.71 Call	Bond Future	16156.9400	16.1569	16079.7900	16.0798	0.478	0.0000	0.0000
2025/12/19	2037	06/08/2026	11.71 Put	Bond Future	42.2100	0.0422	48.0400	0.0480	13.812	0.0000	0.0000
2025/12/19	2037	06/08/2026	11.30 Call	Bond Future	14067.1300	14.0671	13995.2600	13.9953	0.511	0.0000	0.0000
2025/12/19	2037	06/08/2026	11.30 Put	Bond Future	97.9100	0.0979	109.0200	0.1090	11.347	0.0000	0.0000
2025/12/19	2037	06/08/2026	10.70 Call	Bond Future	10925.3700	10.9254	10863.5800	10.8636	0.566	0.0000	0.0000
2025/12/19	2037	06/08/2026	10.70 Put	Bond Future	238.8500	0.2389	260.0400	0.2600	8.872	0.0000	0.0000
2025/12/19	2037	06/08/2026	10.02 Put	Bond Future	529.7800	0.5298	565.5100	0.5655	6.744	0.0000	0.0000
2025/12/19	2037	06/08/2026	10.02 Call	Bond Future	7278.7100	7.2787	7231.4600	7.2315	0.649	0.0000	0.0000
2025/12/19	2037	05/11/2026		Bond Future	9.0062	98.9962	9.0196	98.9099	0.149	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.62 Call	Bond Future	10188.2800	10.1883	10132.8300	10.1328	0.544	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.62 Put	Bond Future	489.6900	0.4897	520.5800	0.5206	6.308	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.83 Call	Bond Future	11267.3500	11.2674	11208.3100	11.2083	0.524	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.83 Put	Bond Future	404.4600	0.4045	431.7600	0.4318	6.750	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.23 Call	Bond Future	8189.7600	8.1898	8142.8400	8.1428	0.573	0.0000	0.0000
2025/12/19	2037	05/11/2026	10.23 Put	Bond Future	710.7600	0.7108	750.1800	0.7502	5.546	0.0000	0.0000
2025/12/19	2037	05/11/2026	9.46 Put	Bond Future	1538.8100	1.5388	1593.4100	1.5934	3.548	0.0000	0.0000
2025/12/19	2037	05/11/2026	9.46 Call	Bond Future	4406.6100	4.4066	4374.8700	4.3749	0.720	0.0000	0.0000
2025/12/19	2037	04/02/2027		Bond Future	9.0817	96.4427	9.0944	96.3628	0.139	0.0000	0.0000
2025/12/19	2037	04/02/2027	9.51 Call	Bond Future	4450.8700	4.4509	4573.6600	4.5737	2.759	0.0000	0.0000
2025/12/19	2037	04/02/2027	9.51 Put	Bond Future	1798.3700	1.7984	2000.9900	2.0010	11.267	0.0000	0.0000
2025/12/19	2038	05/02/2026		Bond Future	157.2916	157.2916	157.2871	157.2871	0.003	0.0000	0.0000
2025/12/19	2038	05/02/2026	143.20 Call	Bond Future	14091.5600	14.0916	14087.1000	14.0871	0.032	0.0000	0.0000
2025/12/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2038	07/05/2026		Bond Future	160.1413	160.1413	160.1490	160.1490	0.005	0.0000	0.0000
2025/12/19	2038	07/05/2026	144.53 Call	Bond Future	15611.3300	15.6113	15619.0300	15.6190	0.049	0.0000	0.0000
2025/12/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2038	06/08/2026		Bond Future	160.8815	160.8815	160.9118	160.9118	0.019	0.0000	0.0000
2025/12/19	2038	06/08/2026	144.72 Call	Bond Future	16161.4900	16.1615	16191.7600	16.1918	0.187	0.0000	0.0000
2025/12/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2038	05/11/2026		Bond Future	163.7224	163.7224	163.7504	163.7504	0.017	0.0000	0.0000
2025/12/19	2038	05/11/2026	146.31 Call	Bond Future	17412.4100	17.4124	17440.3800	17.4404	0.161	0.0000	0.0000
2025/12/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2038	04/02/2027		Bond Future	164.3581	164.3581	164.3997	164.3997	0.025	0.0000	0.0000
2025/12/19	2038	04/02/2027	153.83 Call	Bond Future	10528.1400	10.5281	10569.7400	10.5697	0.395	0.0000	0.0000
2025/12/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.40 Call	Bond Future	2037.2100	2.0372	1961.2100	1.9612	3.731	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
2025/12/19	2040	05/02/2026	9.40 Put	Bond Future	504.4000	0.5044	541.3800	0.5414	7.331	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.05 Put	Bond Future	1660.9500	1.6610	1741.0400	1.7410	4.822	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.05 Call	Bond Future	509.3600	0.5094	476.4700	0.4765	6.457	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.20 Put	Bond Future	1024.1700	1.0242	1084.2800	1.0843	5.869	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.20 Call	Bond Future	1035.8600	1.0359	982.9900	0.9830	5.104	0.0000	0.0000
2025/12/19	2040	05/02/2026		Bond Future	9.1985	98.6998	9.2132	98.5868	0.160	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.49 Call	Bond Future	15579.5500	15.5796	15466.6200	15.4666	0.725	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.49 Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.35 Put	Bond Future	14.4200	0.0144	16.8200	0.0168	16.644	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.35 Call	Bond Future	8330.3600	8.3304	8219.7800	8.2198	1.327	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.75 Call	Bond Future	10970.6100	10.9706	10858.3500	10.8584	1.023	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.75 Put	Bond Future	3.3400	0.0033	4.0600	0.0041	21.557	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.15 Call	Bond Future	13506.8300	13.5068	13394.0800	13.3941	0.835	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.15 Put	Bond Future	0.8700	0.0009	1.1000	0.0011	26.437	0.0000	0.0000
2025/12/19	2040	05/02/2026	13.23 Call	Bond Future	25093.0900	25.0931	24980.1100	24.9801	0.450	0.0000	0.0000
2025/12/19	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.82 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/12/19	2040	05/02/2026	11.82 Call	Bond Future	17520.9000	17.5209	17407.9200	17.4079	0.645	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.80 Put	Bond Future	112.5500	0.1126	124.8300	0.1248	10.911	0.0000	0.0000
2025/12/19	2040	05/02/2026	9.80 Call	Bond Future	4588.2000	4.5882	4487.5000	4.4875	2.195	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.24 Call	Bond Future	7588.1600	7.5882	7478.5500	7.4786	1.444	0.0000	0.0000
2025/12/19	2040	05/02/2026	10.24 Put	Bond Future	21.8600	0.0219	25.2300	0.0252	15.416	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.53 Call	Bond Future	20844.2900	20.8443	20737.6000	20.7376	0.512	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.53 Put	Bond Future	1.9400	0.0019	2.4400	0.0024	25.773	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.03 Call	Bond Future	18110.7700	18.1108	18005.4200	18.0054	0.582	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.03 Put	Bond Future	9.0800	0.0091	10.9200	0.0109	20.264	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.12 Put	Bond Future	89.5800	0.0896	101.0700	0.1011	12.827	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.12 Call	Bond Future	12818.2700	12.8183	12722.5700	12.7226	0.747	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.22 Call	Bond Future	19165.1700	19.1652	19059.1200	19.0591	0.553	0.0000	0.0000
2025/12/19	2040	07/05/2026	12.22 Put	Bond Future	5.1400	0.0051	6.2800	0.0063	22.179	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.72 Call	Bond Future	16350.9500	16.3510	16247.5500	16.2476	0.632	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.72 Put	Bond Future	21.9500	0.0220	25.7400	0.0257	17.267	0.0000	0.0000
2025/12/19	2040	07/05/2026	10.70 Put	Bond Future	166.5300	0.1665	184.9100	0.1849	11.037	0.0000	0.0000
2025/12/19	2040	07/05/2026	10.70 Call	Bond Future	10234.7300	10.2347	10145.9200	10.1459	0.868	0.0000	0.0000
2025/12/19	2040	07/05/2026		Bond Future	9.2633	100.4637	9.2775	100.3565	0.153	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.67 Call	Bond Future	16062.7900	16.0628	15959.8400	15.9598	0.641	0.0000	0.0000
2025/12/19	2040	07/05/2026	11.67 Put	Bond Future	25.1700	0.0252	29.4100	0.0294	16.845	0.0000	0.0000
2025/12/19	2040	06/08/2026		Bond Future	9.3324	97.7683	9.3452	97.6733	0.137	0.0000	0.0000
2025/12/19	2040	06/08/2026	12.19 Call	Bond Future	18380.3600	18.3804	18292.1300	18.2921	0.480	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
2025/12/19	2040	06/08/2026	12.19 Put	Bond Future	45.9000	0.0459	52.7200	0.0527	14.858	0.0000
2025/12/19	2040	05/11/2026		Bond Future	9.4008	99.4709	9.4143	99.3722	0.143	0.0000
2025/12/19	2040	05/11/2026	11.06 Call	Bond Future	11674.6700	11.6747	11612.8000	11.6128	0.530	0.0000
2025/12/19	2040	05/11/2026	11.06 Put	Bond Future	529.3300	0.5293	566.1800	0.5662	6.962	0.0000
2025/12/19	2040	05/11/2026	11.27 Call	Bond Future	12863.1200	12.8631	12797.4100	12.7974	0.511	0.0000
2025/12/19	2040	05/11/2026	11.27 Put	Bond Future	440.2500	0.4403	473.2600	0.4733	7.498	0.0000
2025/12/19	2040	05/11/2026	10.67 Call	Bond Future	9457.7800	9.4578	9405.2200	9.4052	0.556	0.0000
2025/12/19	2040	05/11/2026	10.67 Put	Bond Future	760.3100	0.7603	806.4700	0.8065	6.071	0.0000
2025/12/19	2040	05/11/2026	9.91 Put	Bond Future	1608.0500	1.6081	1673.6200	1.6736	4.078	0.0000
2025/12/19	2040	05/11/2026	9.91 Call	Bond Future	5238.1500	5.2382	5205.0000	5.2050	0.633	0.0000
2025/12/19	2040	04/02/2027		Bond Future	9.4804	96.6748	9.4933	96.5825	0.135	0.0000
2025/12/19	2040	04/02/2027	9.93 Call	Bond Future	5301.7600	5.3018	5273.9900	5.2740	0.524	0.0000
2025/12/19	2040	04/02/2027	9.93 Put	Bond Future	2143.3500	2.1434	2207.8700	2.2079	3.010	0.0000
2025/12/19	2043	05/02/2026		Bond Future	122.1825	122.1825	122.1789	122.1789	0.003	0.0000
2025/12/19	2043	05/02/2026	109.66 Call	Bond Future	12522.4600	12.5225	12518.9100	12.5189	0.028	0.0000
2025/12/19	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2043	07/05/2026		Bond Future	124.3960	124.3960	124.4019	124.4019	0.005	0.0000
2025/12/19	2043	07/05/2026	111.70 Call	Bond Future	12695.9885	12.6960	12701.9147	12.7019	0.047	0.0000
2025/12/19	2043	07/05/2026	111.70 Put	Bond Future	0.0285	0.0000	0.0447	0.0000	56.972	0.0000
2025/12/19	2043	06/08/2026		Bond Future	123.8296	123.8296	123.8530	123.8530	0.019	0.0000
2025/12/19	2043	06/08/2026	110.88 Call	Bond Future	12950.8391	12.9508	12974.7081	12.9747	0.184	0.0000
2025/12/19	2043	06/08/2026	110.88 Put	Bond Future	1.2791	0.0013	1.7081	0.0017	33.543	0.0000
2025/12/19	2043	05/11/2026		Bond Future	126.0155	126.0155	126.0370	126.0370	0.017	0.0000
2025/12/19	2043	05/11/2026	112.84 Call	Bond Future	13181.9018	13.1819	13204.8113	13.2048	0.174	0.0000
2025/12/19	2043	05/11/2026	112.84 Put	Bond Future	6.3718	0.0064	7.7913	0.0078	22.279	0.0000
2025/12/19	2043	04/02/2027		Bond Future	125.3311	125.3311	125.3629	125.3629	0.025	0.0000
2025/12/19	2043	04/02/2027	117.63 Call	Bond Future	7952.0476	7.9520	8001.4859	8.0015	0.622	0.0000
2025/12/19	2043	04/02/2027	117.63 Put	Bond Future	250.9076	0.2509	268.5559	0.2686	7.034	0.0000
2025/12/19	2044	05/02/2026	10.00 Put	Bond Future	124.1500	0.1242	142.3400	0.1423	14.652	0.0000
2025/12/19	2044	05/02/2026	10.00 Call	Bond Future	4762.9700	4.7630	4619.0100	4.6190	3.022	0.0000
2025/12/19	2044	05/02/2026		Bond Future	9.4133	94.5391	9.4331	94.3769	0.210	0.0000
2025/12/19	2044	05/02/2026	11.56 Call	Bond Future	15386.8600	15.3869	15224.8800	15.2249	1.053	0.0000
2025/12/19	2044	05/02/2026	11.56 Put	Bond Future	0.4900	0.0005	0.6600	0.0007	34.694	0.0000
2025/12/19	2044	05/02/2026	10.90 Put	Bond Future	4.6500	0.0047	5.8800	0.0059	26.452	0.0000
2025/12/19	2044	05/02/2026	10.90 Call	Bond Future	11104.5100	11.1045	10943.5900	10.9436	1.449	0.0000
2025/12/19	2044	05/02/2026	10.07 Put	Bond Future	95.1100	0.0951	109.8900	0.1099	15.540	0.0000
2025/12/19	2044	05/02/2026	10.07 Call	Bond Future	5263.9300	5.2639	5116.5600	5.1166	2.800	0.0000
2025/12/19	2044	05/02/2026	11.45 Call	Bond Future	14697.3700	14.6974	14535.4900	14.5355	1.101	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
2025/12/19	2044	05/02/2026	11.45 Put	Bond Future	0.7900	0.0008	1.0600	0.0011	34.177	0.0000
2025/12/19	2044	05/02/2026	11.25 Call	Bond Future	13419.0900	13.4191	13257.4000	13.2574	1.205	0.0000
2025/12/19	2044	05/02/2026	11.25 Put	Bond Future	1.4600	0.0015	1.9200	0.0019	31.507	0.0000
2025/12/19	2044	05/02/2026	11.50 Call	Bond Future	15011.9800	15.0120	14850.0700	14.8501	1.079	0.0000
2025/12/19	2044	05/02/2026	11.50 Put	Bond Future	0.6800	0.0007	0.9200	0.0009	35.294	0.0000
2025/12/19	2044	07/05/2026		Bond Future	9.4774	96.2286	9.4969	96.0711	0.205	0.0000
2025/12/19	2044	07/05/2026	11.80 Call	Bond Future	16314.6600	16.3147	16164.6600	16.1647	0.919	0.0000
2025/12/19	2044	07/05/2026	11.80 Put	Bond Future	37.8400	0.0378	45.3300	0.0453	19.794	0.0000
2025/12/19	2044	07/05/2026	Put	Bond Future	4716.0500	4.7161	4888.8000	4.8888	3.663	0.0000
2025/12/19	2044	07/05/2026	Call	Bond Future	944.6200	0.9446	959.8800	0.9599	1.615	0.0000
2025/12/19	2044	07/05/2026	10.00 Call	Bond Future	4877.0000	4.8770	4785.9000	4.7859	1.868	0.0000
2025/12/19	2044	07/05/2026	10.00 Put	Bond Future	781.1600	0.7812	847.5500	0.8476	8.499	0.0000
2025/12/19	2044	06/08/2026		Bond Future	9.5453	93.5820	9.5637	93.4351	0.193	0.0000
2025/12/19	2044	06/08/2026	12.42 Call	Bond Future	19306.2000	19.3062	19168.8400	19.1688	0.711	0.0000
2025/12/19	2044	06/08/2026	12.42 Put	Bond Future	53.8100	0.0538	63.3400	0.0633	17.710	0.0000
2025/12/19	2044	05/11/2026		Bond Future	9.6121	95.2116	9.6313	95.0603	0.200	0.0000
2025/12/19	2044	05/11/2026	11.34 Call	Bond Future	12781.3400	12.7813	12764.9300	12.7649	0.128	0.0000
2025/12/19	2044	05/11/2026	11.34 Put	Bond Future	542.7300	0.5427	677.6900	0.6777	24.867	0.0000
2025/12/19	2044	04/02/2027		Bond Future	9.6888	92.4674	9.7077	92.3211	0.195	0.0000
2025/12/19	2044	04/02/2027	10.18 Call	Bond Future	5907.0400	5.9070	5856.8300	5.8568	0.850	0.0000
2025/12/19	2044	04/02/2027	10.18 Put	Bond Future	2208.5400	2.2085	2304.6200	2.3046	4.350	0.0000
2025/12/19	2046	05/02/2026		Bond Future	140.9885	140.9885	140.9848	140.9848	0.003	0.0000
2025/12/19	2046	05/02/2026	121.65 Call	Bond Future	19338.5300	19.3385	19334.8000	19.3348	0.019	0.0000
2025/12/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2046	07/05/2026		Bond Future	141.2566	141.2566	141.2637	141.2637	0.005	0.0000
2025/12/19	2046	07/05/2026	124.95 Call	Bond Future	16306.6400	16.3066	16313.6800	16.3137	0.043	0.0000
2025/12/19	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2046	06/08/2026		Bond Future	143.8429	143.8429	143.8699	143.8699	0.019	0.0000
2025/12/19	2046	06/08/2026	122.38 Call	Bond Future	21462.8700	21.4629	21489.9200	21.4899	0.126	0.0000
2025/12/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2046	05/11/2026		Bond Future	144.0624	144.0624	144.0873	144.0873	0.017	0.0000
2025/12/19	2046	05/11/2026	125.48 Call	Bond Future	18582.3600	18.5824	18607.2500	18.6073	0.134	0.0000
2025/12/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2046	04/02/2027		Bond Future	146.5759	146.5759	146.6130	146.6130	0.025	0.0000
2025/12/19	2046	04/02/2027	131.09 Call	Bond Future	15485.9200	15.4859	15523.0100	15.5230	0.240	0.0000
2025/12/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2050	05/02/2026		Bond Future	141.7551	141.7551	141.7510	141.7510	0.003	0.0000
2025/12/19	2050	05/02/2026	122.82 Call	Bond Future	18935.0600	18.9351	18930.9700	18.9310	0.022	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
2025/12/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2050	07/05/2026		Bond Future	144.3232	144.3232	144.3303	144.3303	0.005	0.0000
2025/12/19	2050	07/05/2026	124.07 Call	Bond Future	20253.2400	20.2532	20260.3000	20.2603	0.035	0.0000
2025/12/19	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2050	06/08/2026		Bond Future	144.5244	144.5244	144.5517	144.5517	0.019	0.0000
2025/12/19	2050	06/08/2026	123.27 Call	Bond Future	21254.4200	21.2544	21281.7400	21.2817	0.129	0.0000
2025/12/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2050	05/11/2026		Bond Future	147.0766	147.0766	147.1020	147.1020	0.017	0.0000
2025/12/19	2050	05/11/2026	123.84 Call	Bond Future	23236.5800	23.2366	23261.9700	23.2620	0.109	0.0000
2025/12/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	2050	04/02/2027		Bond Future	147.1673	147.1673	147.2045	147.2045	0.025	0.0000
2025/12/19	2050	04/02/2027	132.39 Call	Bond Future	14777.2600	14.7773	14814.5400	14.8145	0.252	0.0000
2025/12/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/19	AL37	05/02/2026		Index Future	1258.7210	1258.7210	1257.9650	1257.9650	0.060	0.0000
2025/12/19	AL37	07/05/2026		Index Future	1281.2180	1281.2180	1280.5460	1280.5460	0.052	0.0000
2025/12/19	AL37	06/08/2026		Index Future	1304.1240	1304.1240	1303.6190	1303.6190	0.039	0.0000
2025/12/19	AL37	05/11/2026		Index Future	1327.1230	1327.1230	1326.5890	1326.5890	0.040	0.0000
2025/12/19	AL37	04/02/2027		Index Future	1350.0120	1350.0120	1349.5760	1349.5760	0.032	0.0000
2025/12/19	AL7T	05/02/2026		Index Future	1618.5740	1618.5740	1615.3530	1615.3530	0.199	0.0000
2025/12/19	AL7T	07/05/2026		Index Future	1647.5020	1647.5020	1644.3490	1644.3490	0.191	0.0000
2025/12/19	AL7T	06/08/2026		Index Future	1676.9570	1676.9570	1673.9770	1673.9770	0.178	0.0000
2025/12/19	AL7T	05/11/2026		Index Future	1706.5310	1706.5310	1703.4720	1703.4720	0.179	0.0000
2025/12/19	AL7T	04/02/2027		Index Future	1735.9640	1735.9640	1732.9890	1732.9890	0.171	0.0000
2025/12/19	ALBI	05/02/2026		Index Future	1362.0660	1362.0660	1359.9170	1359.9170	0.158	0.0000
2025/12/19	ALBI	07/05/2026		Index Future	1386.4100	1386.4100	1384.3280	1384.3280	0.150	0.0000
2025/12/19	ALBI	06/08/2026		Index Future	1411.1970	1411.1970	1409.2700	1409.2700	0.137	0.0000
2025/12/19	ALBI	05/11/2026		Index Future	1436.0840	1436.0840	1434.1020	1434.1020	0.138	0.0000
2025/12/19	ALBI	04/02/2027		Index Future	1460.8530	1460.8530	1458.9520	1458.9520	0.130	0.0000
2025/12/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/19	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	
2025/12/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	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	
2025/12/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/19	ES33	05/02/2026		Bond Future	8.9202	95.3416	8.9349	95.2658	0.165	0.0000	0.0000
2025/12/19	ES33	05/02/2026	11.49 Call	Bond Future	12146.1600	12.1462	12070.2900	12.0703	0.625	0.0000	0.0000
2025/12/19	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES33	07/05/2026		Bond Future	8.9909	93.2756	9.0048	93.2057	0.155	0.0000	0.0000
2025/12/19	ES33	07/05/2026	11.69 Call	Bond Future	12395.0500	12.3951	12325.1100	12.3251	0.564	0.0000	0.0000
2025/12/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES33	06/08/2026		Bond Future	9.0657	94.9830	9.0776	94.9250	0.131	0.0000	0.0000
2025/12/19	ES33	06/08/2026	12.02 Call	Bond Future	13114.3600	13.1144	13056.3400	13.0563	0.442	0.0000	0.0000
2025/12/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES33	05/11/2026		Bond Future	9.1534	92.8678	9.1662	92.8070	0.140	0.0000	0.0000
2025/12/19	ES33	05/11/2026	10.83 Call	Bond Future	7539.3900	7.5394	7478.6000	7.4786	0.806	0.0000	0.0000
2025/12/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES33	04/02/2027		Bond Future	9.2608	94.4858	9.2727	94.4315	0.128	0.0000	0.0000
2025/12/19	ES33	04/02/2027	9.70 Call	Bond Future	1989.2600	1.9893	1934.9600	1.9350	2.730	0.0000	0.0000
2025/12/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES42	05/02/2026		Bond Future	9.6425	93.2252	9.6571	93.1150	0.151	0.0000	0.0000
2025/12/19	ES42	05/02/2026	11.85 Call	Bond Future	14625.4300	14.6254	14515.3100	14.5153	0.753	0.0000	0.0000
2025/12/19	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES42	07/05/2026		Bond Future	9.7128	90.6498	9.7269	90.5448	0.145	0.0000	0.0000
2025/12/19	ES42	07/05/2026	12.20 Call	Bond Future	16008.3400	16.0083	15903.3800	15.9034	0.656	0.0000	0.0000
2025/12/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES42	06/08/2026		Bond Future	9.7844	92.3088	9.7973	92.2148	0.131	0.0000	0.0000
2025/12/19	ES42	06/08/2026	12.65 Call	Bond Future	17834.4300	17.8344	17740.5000	17.7405	0.527	0.0000	0.0000
2025/12/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES42	05/11/2026		Bond Future	9.8619	89.6745	9.8754	89.5772	0.137	0.0000	0.0000
2025/12/19	ES42	05/11/2026	11.66 Call	Bond Future	11709.7000	11.7097	11612.3700	11.6124	0.831	0.0000	0.0000
2025/12/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	ES42	04/02/2027		Bond Future	9.9492	91.2352	9.9621	91.1434	0.130	0.0000	0.0000
2025/12/19	ES42	04/02/2027	10.29 Call	Bond Future	2375.2400	2.3752	2283.5300	2.2835	3.861	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	
2025/12/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GOVI	05/02/2026		GOVI	1336.7370	1336.7370	1334.6840	1334.6840	0.154	0.0000	0.0000
2025/12/19	GOVI	05/02/2026	1,150. Call 00	GOVI	1867370.0000	186.7370	1846840.0000	184.6840	1.099	0.0000	0.0000
2025/12/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GOVI	07/05/2026		GOVI	1360.6290	1360.6290	1358.6420	1358.6420	0.146	0.0000	0.0000
2025/12/19	GOVI	07/05/2026	1,177. Call 00	GOVI	1836290.0000	183.6290	1816420.0000	181.6420	1.082	0.0000	0.0000
2025/12/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GOVI	06/08/2026		GOVI	1384.9550	1384.9550	1383.1230	1383.1230	0.132	0.0000	0.0000
2025/12/19	GOVI	06/08/2026	1,189. Call 00	GOVI	1959550.0000	195.9550	1941230.0000	194.1230	0.935	0.0000	0.0000
2025/12/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GOVI	05/11/2026		GOVI	1409.3790	1409.3790	1407.4930	1407.4930	0.134	0.0000	0.0000
2025/12/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1323790.0000	132.3790	1304930.0000	130.4930	1.425	0.0000	0.0000
2025/12/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GOVI	04/02/2027		GOVI	1433.6870	1433.6870	1431.8820	1431.8820	0.126	0.0000	0.0000
2025/12/19	GOVI	04/02/2027	1,369. Call 00	GOVI	646870.0000	64.6870	628820.0000	62.8820	2.790	0.0000	0.0000
2025/12/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/19	I258	05/02/2026		Bond Future	127.8306	127.8306	128.2607	128.2607	0.336	0.0000	0.0000
2025/12/19	I258	05/02/2026	111.65 Call	Bond Future	16180.6300	16.1806	16610.6500	16.6107	2.658	0.0000	0.0000
2025/12/19	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	I258	07/05/2026		Bond Future	130.1465	130.1465	130.5944	130.5944	0.344	0.0000	0.0000
2025/12/19	I258	07/05/2026	113.73 Call	Bond Future	16417.0473	16.4170	16864.9738	16.8650	2.728	0.0000	0.0000
2025/12/19	I258	07/05/2026	113.73 Put	Bond Future	0.5973	0.0006	0.5638	0.0006	5.609	0.0000	0.0000
2025/12/19	I258	06/08/2026		Bond Future	129.6853	129.6853	130.1596	130.1596	0.366	0.0000	0.0000
2025/12/19	I258	06/08/2026	112.95 Call	Bond Future	16746.3292	16.7463	17220.5180	17.2205	2.832	0.0000	0.0000
2025/12/19	I258	06/08/2026	112.95 Put	Bond Future	11.0792	0.0111	10.8880	0.0109	1.725	0.0000	0.0000
2025/12/19	I258	05/11/2026		Bond Future	131.9746	131.9746	132.4550	132.4550	0.364	0.0000	0.0000
2025/12/19	I258	05/11/2026	114.95 Call	Bond Future	17064.7515	17.0648	17543.8495	17.5438	2.808	0.0000	0.0000
2025/12/19	I258	05/11/2026	114.95 Put	Bond Future	40.1215	0.0401	38.8195	0.0388	3.245	0.0000	0.0000
2025/12/19	I258	04/02/2027		Bond Future	131.3944	131.3944	131.8937	131.8937	0.380	0.0000	0.0000
2025/12/19	I258	04/02/2027	118.90 Call	Bond Future	12854.0278	12.8540	13337.1292	13.3371	3.758	0.0000	0.0000
2025/12/19	I258	04/02/2027	118.90 Put	Bond Future	359.6078	0.3596	343.4492	0.3434	4.493	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	
2025/12/19	IGOV	05/02/2026		Index Future	432.2730	432.2730	433.1090	433.1090	0.193	0.0000	0.0000
2025/12/19	IGOV	07/05/2026		Index Future	440.1050	440.1050	440.9900	440.9900	0.201	0.0000	0.0000
2025/12/19	IGOV	06/08/2026		Index Future	448.0770	448.0770	449.0390	449.0390	0.215	0.0000	0.0000
2025/12/19	IGOV	05/11/2026		Index Future	456.0810	456.0810	457.0540	457.0540	0.213	0.0000	0.0000
2025/12/19	IGOV	04/02/2027		Index Future	464.0480	464.0480	465.0740	465.0740	0.221	0.0000	0.0000
2025/12/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/19	R033	05/02/2026		Bond Future	8.0940	113.8135	8.0783	113.9028	0.194	0.0000	0.0000
2025/12/19	R033	05/02/2026	10.49 Call	Bond Future	12606.8600	12.6069	12696.2100	12.6962	0.709	0.0000	0.0000
2025/12/19	R033	05/02/2026	10.49 Put	Bond Future	3.1800	0.0032	3.1900	0.0032	0.314	0.0000	0.0000
2025/12/19	R033	07/05/2026		Bond Future	8.1369	110.8053	8.1188	110.9050	0.222	0.0000	0.0000
2025/12/19	R033	07/05/2026	10.38 Call	Bond Future	11641.8700	11.6419	11740.5900	11.7406	0.848	0.0000	0.0000
2025/12/19	R033	07/05/2026	10.38 Put	Bond Future	124.7700	0.1248	123.8200	0.1238	0.761	0.0000	0.0000
2025/12/19	R033	06/08/2026		Bond Future	8.1822	112.8071	8.1603	112.9243	0.268	0.0000	0.0000
2025/12/19	R033	06/08/2026	10.25 Call	Bond Future	10839.0800	10.8391	10956.6100	10.9566	1.084	0.0000	0.0000
2025/12/19	R033	06/08/2026	10.25 Put	Bond Future	486.2900	0.4863	486.6300	0.4866	0.070	0.0000	0.0000
2025/12/19	R033	05/11/2026		Bond Future	8.2367	109.7326	8.2140	109.8497	0.276	0.0000	0.0000
2025/12/19	R033	05/11/2026	9.33 Call	Bond Future	6700.3400	6.7003	6807.7100	6.8077	1.602	0.0000	0.0000
2025/12/19	R033	05/11/2026	9.33 Put	Bond Future	1244.6400	1.2446	1234.9000	1.2349	0.783	0.0000	0.0000
2025/12/19	R033	04/02/2027		Bond Future	8.3070	111.6194	8.2812	111.7475	0.310	0.0000	0.0000
2025/12/19	R033	04/02/2027	8.65 Call	Bond Future	4270.8700	4.2709	4357.1600	4.3572	2.020	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	
2025/12/19	R033	04/02/2027	8.65 Put	Bond Future	2582.3900	2.5824	2540.5700	2.5406	1.619	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.45 Call	Bond Future	937.6100	0.9376	872.0800	0.8721	6.989	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.45 Put	Bond Future	734.7000	0.7347	796.3900	0.7964	8.397	0.0000	0.0000
2025/12/19	R035	05/02/2026		Bond Future	8.4181	106.8422	8.4381	106.7150	0.238	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.79 Call	Bond Future	13747.7300	13.7477	13620.5300	13.6205	0.925	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.79 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2025/12/19	R035	05/02/2026	11.17 Call	Bond Future	15719.7900	15.7198	15592.5700	15.5926	0.809	0.0000	0.0000
2025/12/19	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.67 Call	Bond Future	13112.6700	13.1127	12985.4700	12.9855	0.970	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.67 Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.17 Put	Bond Future	0.8200	0.0008	1.0000	0.0010	21.951	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.17 Call	Bond Future	10401.4100	10.4014	10274.3700	10.2744	1.221	0.0000	0.0000
2025/12/19	R035	05/02/2026	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/19	R035	05/02/2026	11.00 Call	Bond Future	14844.8300	14.8448	14717.6100	14.7176	0.857	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.44 Put	Bond Future	0.3000	0.0003	0.3800	0.0004	26.667	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.44 Call	Bond Future	11878.6700	11.8787	11751.5300	11.7515	1.070	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.94 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2025/12/19	R035	05/02/2026	10.94 Call	Bond Future	14533.2100	14.5332	14406.0000	14.4060	0.875	0.0000	0.0000
2025/12/19	R035	05/02/2026	12.44 Call	Bond Future	21901.3100	21.9013	21774.0900	21.7741	0.581	0.0000	0.0000
2025/12/19	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.25 Call	Bond Future	5152.0400	5.1520	5029.7300	5.0297	2.374	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.25 Put	Bond Future	31.4700	0.0315	36.3800	0.0364	15.602	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.85 Put	Bond Future	157.5500	0.1576	177.1300	0.1771	12.428	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.85 Call	Bond Future	2858.7500	2.8588	2751.1100	2.7511	3.765	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.64 Call	Bond Future	7412.7200	7.4127	7286.7200	7.2867	1.700	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.64 Put	Bond Future	6.5900	0.0066	7.8100	0.0078	18.513	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.14 Call	Bond Future	4511.9900	4.5120	4391.9900	4.3920	2.660	0.0000	0.0000
2025/12/19	R035	05/02/2026	9.14 Put	Bond Future	49.0400	0.0490	56.2600	0.0563	14.723	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.64 Put	Bond Future	360.7600	0.3608	398.0900	0.3981	10.348	0.0000	0.0000
2025/12/19	R035	05/02/2026	8.64 Call	Bond Future	1760.3800	1.7604	1670.4900	1.6705	5.106	0.0000	0.0000
2025/12/19	R035	07/05/2026	8.29 Put	Bond Future	1980.4500	1.9805	2064.1900	2.0642	4.228	0.0000	0.0000
2025/12/19	R035	07/05/2026	8.29 Call	Bond Future	887.6100	0.8876	849.9500	0.8500	4.243	0.0000	0.0000
2025/12/19	R035	07/05/2026	8.79 Put	Bond Future	783.7600	0.7838	832.0000	0.8320	6.155	0.0000	0.0000
2025/12/19	R035	07/05/2026	8.79 Call	Bond Future	2783.1200	2.7831	2709.9600	2.7100	2.629	0.0000	0.0000
2025/12/19	R035	07/05/2026	9.20 Call	Bond Future	4815.9100	4.8159	4723.3600	4.7234	1.922	0.0000	0.0000
2025/12/19	R035	07/05/2026	9.20 Put	Bond Future	370.0000	0.3700	398.8500	0.3989	7.797	0.0000	0.0000
2025/12/19	R035	07/05/2026	10.66 Call	Bond Future	12574.6600	12.5747	12457.2300	12.4572	0.934	0.0000	0.0000
2025/12/19	R035	07/05/2026	10.66 Put	Bond Future	24.8700	0.0249	28.8400	0.0288	15.963	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	
2025/12/19	R035	07/05/2026	10.16 Call	Bond Future	9945.1300	9.9451	9832.3200	1.134	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.16 Put	Bond Future	67.9100	0.0679	76.5000	12.649	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.66 Put	Bond Future	162.5500	0.1626	178.5900	9.868	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.66 Call	Bond Future	7261.6300	7.2616	7156.2700	1.451	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.71 Call	Bond Future	12832.9200	12.8329	12715.0500	0.918	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.71 Put	Bond Future	21.5000	0.0215	25.0300	16.419	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.21 Call	Bond Future	10211.6300	10.2116	10098.2900	1.110	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.21 Put	Bond Future	62.4800	0.0625	70.5400	12.900	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.71 Put	Bond Future	148.5100	0.1485	163.6100	10.168	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.71 Call	Bond Future	7530.2900	7.5303	7423.9900	1.412	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.64 Call	Bond Future	12471.2100	12.4712	12353.9700	0.940	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.64 Put	Bond Future	26.3500	0.0264	30.5100	15.787	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.14 Call	Bond Future	9838.3800	9.8384	9725.7900	1.144	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.14 Put	Bond Future	70.2300	0.0702	79.0400	12.544	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.64 Put	Bond Future	168.5700	0.1686	185.0200	9.759	0.0000	0.0000	
2025/12/19	R035	07/05/2026	9.64 Call	Bond Future	7154.2600	7.1543	7049.3100	1.467	0.0000	0.0000	
2025/12/19	R035	07/05/2026		Bond Future	8.4645	104.2506	8.4840	104.1292	0.231	0.0000	0.0000
2025/12/19	R035	07/05/2026	10.86 Call	Bond Future	13604.0200	13.6040	13485.0600	0.874	0.0000	0.0000	
2025/12/19	R035	07/05/2026	10.86 Put	Bond Future	13.7400	0.0137	16.1800	17.758	0.0000	0.0000	
2025/12/19	R035	06/08/2026	10.22 Call	Bond Future	9921.4500	9.9215	9832.5300	0.896	0.0000	0.0000	
2025/12/19	R035	06/08/2026	10.22 Put	Bond Future	207.4600	0.2075	227.3500	9.587	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.72 Call	Bond Future	7385.1300	7.3851	7305.7900	1.074	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.72 Put	Bond Future	388.0300	0.3880	417.5000	7.595	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.22 Put	Bond Future	738.9300	0.7389	783.5200	6.034	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.22 Call	Bond Future	4913.8300	4.9138	4849.6100	1.307	0.0000	0.0000	
2025/12/19	R035	06/08/2026	10.13 Call	Bond Future	9463.9700	9.4640	9376.4600	0.925	0.0000	0.0000	
2025/12/19	R035	06/08/2026	10.13 Put	Bond Future	231.4500	0.2315	252.7500	9.203	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.63 Call	Bond Future	6933.2800	6.9333	6856.0200	1.114	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.63 Put	Bond Future	436.2700	0.4363	467.8200	7.232	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.13 Put	Bond Future	830.9400	0.8309	878.9800	5.781	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.13 Call	Bond Future	4486.3200	4.4863	4425.5500	1.355	0.0000	0.0000	
2025/12/19	R035	06/08/2026		Bond Future	8.5137	106.1341	8.5317	106.0253	0.211	0.0000	0.0000
2025/12/19	R035	06/08/2026	11.06 Call	Bond Future	14100.0500	14.1001	13997.8500	0.725	0.0000	0.0000	
2025/12/19	R035	06/08/2026	11.06 Put	Bond Future	46.7000	0.0467	53.3100	14.154	0.0000	0.0000	
2025/12/19	R035	06/08/2026	8.29 Put	Bond Future	2551.7300	2.5517	2634.7500	3.253	0.0000	0.0000	
2025/12/19	R035	06/08/2026	8.29 Call	Bond Future	1181.3700	1.1814	1155.5800	2.183	0.0000	0.0000	
2025/12/19	R035	06/08/2026	8.79 Put	Bond Future	1304.2500	1.3043	1363.2000	4.520	0.0000	0.0000	
2025/12/19	R035	06/08/2026	8.79 Call	Bond Future	2964.3500	2.9644	2914.4900	1.682	0.0000	0.0000	
2025/12/19	R035	06/08/2026	9.39 Call	Bond Future	5741.0600	5.7411	5670.4900	1.229	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
2025/12/19	R035	06/08/2026	9.39 Put	Bond Future	594.5100	0.5945	632.7500	0.6328	6.432	0.0000
2025/12/19	R035	06/08/2026	9.71 Call	Bond Future	7334.7700	7.3348	7255.7300	7.2557	1.078	0.0000
2025/12/19	R035	06/08/2026	9.71 Put	Bond Future	393.0700	0.3931	422.8400	0.4228	7.574	0.0000
2025/12/19	R035	06/08/2026	9.21 Call	Bond Future	4865.9400	4.8659	4802.1400	4.8021	1.311	0.0000
2025/12/19	R035	06/08/2026	9.21 Put	Bond Future	748.5800	0.7486	793.5900	0.7936	6.013	0.0000
2025/12/19	R035	06/08/2026	8.71 Put	Bond Future	1451.4100	1.4514	1513.7000	1.5137	4.292	0.0000
2025/12/19	R035	06/08/2026	8.71 Call	Bond Future	2634.4200	2.6344	2587.9000	2.5879	1.766	0.0000
2025/12/19	R035	05/11/2026	9.80 Call	Bond Future	7528.2900	7.5283	7454.7600	7.4548	0.977	0.0000
2025/12/19	R035	05/11/2026	9.80 Put	Bond Future	585.3900	0.5854	624.6300	0.6246	6.703	0.0000
2025/12/19	R035	05/11/2026	9.30 Call	Bond Future	5196.1200	5.1961	5137.0000	5.1370	1.138	0.0000
2025/12/19	R035	05/11/2026	9.30 Put	Bond Future	1006.9600	1.0070	1060.6100	1.0606	5.328	0.0000
2025/12/19	R035	05/11/2026	8.80 Put	Bond Future	1741.0900	1.7411	1813.0800	1.8131	4.135	0.0000
2025/12/19	R035	05/11/2026	8.80 Call	Bond Future	3071.9300	3.0719	3031.1500	3.0312	1.328	0.0000
2025/12/19	R035	05/11/2026		Bond Future	8.5734	103.4842	8.5925	103.3714	0.222	0.0000
2025/12/19	R035	05/11/2026	10.03 Call	Bond Future	8633.8400	8.6338	8554.3500	8.5544	0.921	0.0000
2025/12/19	R035	05/11/2026	10.03 Put	Bond Future	458.1500	0.4582	491.4300	0.4914	7.264	0.0000
2025/12/19	R035	04/02/2027		Bond Future	8.6472	105.2647	8.6657	105.1584	0.213	0.0000
2025/12/19	R035	04/02/2027	9.02 Call	Bond Future	3772.4600	3.7725	3743.8200	3.7438	0.759	0.0000
2025/12/19	R035	04/02/2027	9.02 Put	Bond Future	1652.6500	1.6527	1730.2900	1.7303	4.698	0.0000
2025/12/19	R038	05/02/2026		Bond Future	8.9181	118.2817	8.9481	118.0403	0.337	0.0000
2025/12/19	R038	05/02/2026	11.44 Call	Bond Future	17996.4700	17.9965	17755.0500	17.7551	1.341	0.0000
2025/12/19	R038	05/02/2026	11.44 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000
2025/12/19	R038	07/05/2026		Bond Future	8.9785	114.9123	9.0085	114.6756	0.334	0.0000
2025/12/19	R038	07/05/2026	11.40 Call	Bond Future	17082.7500	17.0828	16850.9300	16.8509	1.357	0.0000
2025/12/19	R038	07/05/2026	11.40 Put	Bond Future	19.6900	0.0197	24.5900	0.0246	24.886	0.0000
2025/12/19	R038	06/08/2026		Bond Future	9.0415	116.9882	9.0706	116.7635	0.321	0.0000
2025/12/19	R038	06/08/2026	11.77 Call	Bond Future	18685.1000	18.6851	18471.3800	18.4714	1.144	0.0000
2025/12/19	R038	06/08/2026	11.77 Put	Bond Future	53.8400	0.0538	64.7600	0.0648	20.282	0.0000
2025/12/19	R038	05/11/2026		Bond Future	9.1110	113.5453	9.1415	113.3146	0.334	0.0000
2025/12/19	R038	05/11/2026	10.72 Call	Bond Future	11812.4400	11.8124	11632.2700	11.6323	1.525	0.0000
2025/12/19	R038	05/11/2026	10.72 Put	Bond Future	473.0200	0.4730	523.5900	0.5236	10.691	0.0000
2025/12/19	R038	04/02/2027		Bond Future	9.1922	115.4975	9.2226	115.2720	0.331	0.0000
2025/12/19	R038	04/02/2027	9.60 Call	Bond Future	5281.8200	5.2818	5176.8200	5.1768	1.988	0.0000
2025/12/19	R038	04/02/2027	9.60 Put	Bond Future	2309.7000	2.3097	2430.2200	2.4302	5.218	0.0000
2025/12/19	R053	05/02/2026		Bond Future	9.2082	128.1863	9.2179	128.0711	0.105	0.0000
2025/12/19	R053	05/02/2026	11.49 Call	Bond Future	22852.8800	22.8529	22737.7100	22.7377	0.504	0.0000
2025/12/19	R053	05/02/2026	11.49 Put	Bond Future	0.3100	0.0003	0.4100	0.0004	32.258	0.0000
2025/12/19	R053	07/05/2026		Bond Future	9.2595	124.6168	9.2686	124.5093	0.098	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
2025/12/19	R053	07/05/2026	11.69 Call	Bond Future	23880.5500	23.8806	23780.6700	0.418	0.0000	0.0000
2025/12/19	R053	07/05/2026	11.69 Put	Bond Future	38.8900	0.0389	46.5100	19.594	0.0000	0.0000
2025/12/19	R053	06/08/2026		Bond Future	9.3121	126.8681	9.3200	126.7763	0.085	0.0000
2025/12/19	R053	06/08/2026	12.28 Call	Bond Future	27821.8300	27.8218	27742.0700	27.7421	0.287	0.0000
2025/12/19	R053	06/08/2026	12.28 Put	Bond Future	65.0500	0.0651	77.0100	0.0770	18.386	0.0000
2025/12/19	R053	05/11/2026		Bond Future	9.3687	123.2194	9.3770	123.1236	0.089	0.0000
2025/12/19	R053	05/11/2026	11.21 Call	Bond Future	19122.3300	19.1223	19195.5800	19.1956	0.383	0.0000
2025/12/19	R053	05/11/2026	11.21 Put	Bond Future	678.6300	0.6786	847.6800	0.8477	24.910	0.0000
2025/12/19	R053	04/02/2027		Bond Future	9.4330	125.3380	9.4407	125.2506	0.082	0.0000
2025/12/19	R053	04/02/2027	9.99 Call	Bond Future	8973.6300	8.9736	8991.8800	8.9919	0.203	0.0000
2025/12/19	R053	04/02/2027	9.99 Put	Bond Future	2908.9100	2.9089	3014.5600	3.0146	3.632	0.0000
2025/12/19	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/12/19	R186	05/02/2026	8.43 Call	Bond Future	57.7400	0.0577	57.1500	0.0572	1.022	0.0000
2025/12/19	R186	05/02/2026	8.43 Put	Bond Future	57.7400	0.0577	57.1500	0.0572	1.022	0.0000
2025/12/19	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/12/19	R186	07/05/2026	8.69 Call	Bond Future	97.6700	0.0977	97.3200	0.0973	0.358	0.0000
2025/12/19	R186	07/05/2026	8.69 Put	Bond Future	97.6700	0.0977	97.3200	0.0973	0.358	0.0000
2025/12/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/12/19	R186	06/08/2026	8.57 Call	Bond Future	85.5500	0.0856	85.3700	0.0854	0.210	0.0000
2025/12/19	R186	06/08/2026	8.57 Put	Bond Future	85.5500	0.0856	85.3700	0.0854	0.210	0.0000
2025/12/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/12/19	R186	05/11/2026	8.12 Call	Bond Future	50.0200	0.0500	49.9500	0.0500	0.140	0.0000
2025/12/19	R186	05/11/2026	8.12 Put	Bond Future	50.0200	0.0500	49.9500	0.0500	0.140	0.0000
2025/12/19	R202	05/02/2026		Bond Future	294.1248	294.1248	293.1135	293.1135	0.344	0.0000
2025/12/19	R202	05/02/2026	277.82 Call	Bond Future	16304.8400	16.3048	15293.4600	15.2935	6.203	0.0000
2025/12/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R202	07/05/2026		Bond Future	299.4536	299.4536	298.4467	298.4467	0.336	0.0000
2025/12/19	R202	07/05/2026	277.55 Call	Bond Future	21903.6100	21.9036	20896.6500	20.8967	4.597	0.0000
2025/12/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R202	06/08/2026		Bond Future	299.5394	299.5394	298.5555	298.5555	0.328	0.0000
2025/12/19	R202	06/08/2026	278.86 Call	Bond Future	20679.4300	20.6794	19695.4600	19.6955	4.758	0.0000
2025/12/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R202	05/11/2026		Bond Future	304.8292	304.8292	303.8226	303.8226	0.330	0.0000
2025/12/19	R202	05/11/2026	280.46 Call	Bond Future	24369.1600	24.3692	23362.6200	23.3626	4.130	0.0000
2025/12/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R202	04/02/2027		Bond Future	304.6717	304.6717	303.6714	303.6714	0.328	0.0000
2025/12/19	R202	04/02/2027	294.73 Call	Bond Future	9941.6900	9.9417	8941.3800	8.9414	10.062	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	
2025/12/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/12/19	R209	05/02/2026		Bond Future	8.6069	86.5443	8.6217	86.4555	0.173	0.0000	0.0000
2025/12/19	R209	05/02/2026	10.93 Call	Bond Future	12532.4700	12.5325	12443.7000	12.4437	0.708	0.0000	0.0000
2025/12/19	R209	05/02/2026	10.93 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2025/12/19	R209	07/05/2026		Bond Future	8.6556	84.9402	8.6698	84.8565	0.165	0.0000	0.0000
2025/12/19	R209	07/05/2026	11.07 Call	Bond Future	12784.1300	12.7841	12702.6400	12.7026	0.637	0.0000	0.0000
2025/12/19	R209	07/05/2026	11.07 Put	Bond Future	13.8000	0.0138	16.0000	0.0160	15.942	0.0000	0.0000
2025/12/19	R209	06/08/2026		Bond Future	8.7064	86.4748	8.7191	86.4016	0.146	0.0000	0.0000
2025/12/19	R209	06/08/2026	11.39 Call	Bond Future	13846.3700	13.8464	13777.9700	13.7780	0.494	0.0000	0.0000
2025/12/19	R209	06/08/2026	11.39 Put	Bond Future	38.0700	0.0381	42.9100	0.0429	12.713	0.0000	0.0000
2025/12/19	R209	05/11/2026		Bond Future	8.7636	84.8318	8.7770	84.7557	0.154	0.0000	0.0000
2025/12/19	R209	05/11/2026	10.32 Call	Bond Future	8657.8900	8.6579	8607.5100	8.6075	0.582	0.0000	0.0000
2025/12/19	R209	05/11/2026	10.32 Put	Bond Future	413.1900	0.4132	438.9300	0.4389	6.230	0.0000	0.0000
2025/12/19	R209	04/02/2027		Bond Future	8.8318	86.2913	8.8446	86.2208	0.144	0.0000	0.0000
2025/12/19	R209	04/02/2027	9.28 Call	Bond Future	3917.1200	3.9171	4029.4400	4.0294	2.867	0.0000	0.0000
2025/12/19	R209	04/02/2027	9.28 Put	Bond Future	1480.8900	1.4809	1663.6700	1.6637	12.343	0.0000	0.0000
2025/12/19	R210	05/02/2026		Bond Future	258.1891	258.1891	257.9881	257.9881	0.078	0.0000	0.0000
2025/12/19	R210	05/02/2026	253.10 Call	Bond Future	5089.1400	5.0891	4888.0700	4.8881	3.951	0.0000	0.0000
2025/12/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R210	07/05/2026		Bond Future	259.4010	259.4010	259.2162	259.2162	0.071	0.0000	0.0000
2025/12/19	R210	07/05/2026	255.40 Call	Bond Future	4001.0200	4.0010	3816.2000	3.8162	4.619	0.0000	0.0000
2025/12/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R210	06/08/2026		Bond Future	264.1502	264.1502	263.9986	263.9986	0.057	0.0000	0.0000
2025/12/19	R210	06/08/2026	259.84 Call	Bond Future	4310.2400	4.3102	4158.5500	4.1586	3.519	0.0000	0.0000
2025/12/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R210	05/11/2026		Bond Future	265.2975	265.2975	265.1384	265.1384	0.060	0.0000	0.0000
2025/12/19	R210	05/11/2026	253.33 Call	Bond Future	11967.5200	11.9675	11808.3900	11.8084	1.330	0.0000	0.0000
2025/12/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R210	04/02/2027		Bond Future	269.9273	269.9273	269.7869	269.7869	0.052	0.0000	0.0000
2025/12/19	R210	04/02/2027	266.03 Call	Bond Future	3897.3300	3.8973	3756.9100	3.7569	3.603	0.0000	0.0000
2025/12/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R213	05/02/2026		Bond Future	7.7502	100.0597	7.7500	100.0605	0.003	0.0000	0.0000
2025/12/19	R213	05/02/2026	9.89 Call	Bond Future	8189.6000	8.1896	8190.4400	8.1904	0.010	0.0000	0.0000
2025/12/19	R213	05/02/2026	9.89 Put	Bond Future	0.1100	0.0001	0.1000	0.0001	9.091	0.0000	0.0000
2025/12/19	R213	07/05/2026		Bond Future	7.7797	98.2978	7.7775	98.3063	0.028	0.0000	0.0000
2025/12/19	R213	07/05/2026	9.80 Call	Bond Future	7471.6000	7.4716	7485.2400	7.4852	0.183	0.0000	0.0000
2025/12/19	R213	07/05/2026	9.80 Put	Bond Future	18.6000	0.0186	23.7200	0.0237	27.527	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	
2025/12/19	R213	06/08/2026		Bond Future	7.8114	100.0739	7.8053	100.0964	0.078	0.0000	0.0000
2025/12/19	R213	06/08/2026	9.69 Call	Bond Future	6740.9200	6.7409	6780.5000	6.7805	0.587	0.0000	0.0000
2025/12/19	R213	06/08/2026	9.69 Put	Bond Future	83.1800	0.0832	100.2600	0.1003	20.534	0.0000	0.0000
2025/12/19	R213	05/11/2026		Bond Future	7.8595	98.2692	7.8535	98.2902	0.076	0.0000	0.0000
2025/12/19	R213	05/11/2026	8.75 Call	Bond Future	3533.9000	3.5339	3611.1600	3.6112	2.186	0.0000	0.0000
2025/12/19	R213	05/11/2026	8.75 Put	Bond Future	454.1100	0.4541	510.3100	0.5103	12.376	0.0000	0.0000
2025/12/19	R213	04/02/2027		Bond Future	7.9286	99.9607	7.9198	99.9901	0.111	0.0000	0.0000
2025/12/19	R213	04/02/2027	8.14 Call	Bond Future	1832.1000	1.8321	1847.5800	1.8476	0.845	0.0000	0.0000
2025/12/19	R213	04/02/2027	8.14 Put	Bond Future	1128.3100	1.1283	1114.3900	1.1144	1.234	0.0000	0.0000
2025/12/19	R214	05/02/2026		Bond Future	9.2478	80.8289	9.2625	80.7300	0.159	0.0000	0.0000
2025/12/19	R214	05/02/2026	11.26 Call	Bond Future	12054.5100	12.0545	11955.8100	11.9558	0.819	0.0000	0.0000
2025/12/19	R214	05/02/2026	11.26 Put	Bond Future	0.7000	0.0007	0.9000	0.0009	28.571	0.0000	0.0000
2025/12/19	R214	07/05/2026		Bond Future	9.3041	78.9769	9.3183	78.8824	0.153	0.0000	0.0000
2025/12/19	R214	07/05/2026	11.53 Call	Bond Future	13068.1500	13.0682	12979.3700	12.9794	0.679	0.0000	0.0000
2025/12/19	R214	07/05/2026	11.53 Put	Bond Future	34.6700	0.0347	40.4600	0.0405	16.700	0.0000	0.0000
2025/12/19	R214	06/08/2026		Bond Future	9.3631	80.4039	9.3760	80.3188	0.138	0.0000	0.0000
2025/12/19	R214	06/08/2026	11.97 Call	Bond Future	14844.6400	14.8446	14769.2400	14.7692	0.508	0.0000	0.0000
2025/12/19	R214	06/08/2026	11.97 Put	Bond Future	66.5500	0.0666	76.2900	0.0763	14.636	0.0000	0.0000
2025/12/19	R214	05/11/2026		Bond Future	9.4289	78.5097	9.4425	78.4215	0.144	0.0000	0.0000
2025/12/19	R214	05/11/2026	10.97 Call	Bond Future	9677.1700	9.6772	9626.2500	9.6263	0.526	0.0000	0.0000
2025/12/19	R214	05/11/2026	10.97 Put	Bond Future	518.5900	0.5186	555.8200	0.5558	7.179	0.0000	0.0000
2025/12/19	R214	04/02/2027		Bond Future	9.5050	79.8606	9.5180	79.7774	0.137	0.0000	0.0000
2025/12/19	R214	04/02/2027	9.90 Call	Bond Future	4463.9800	4.4640	4446.9500	4.4470	0.381	0.0000	0.0000
2025/12/19	R214	04/02/2027	9.90 Put	Bond Future	1994.8500	1.9949	2061.0700	2.0611	3.320	0.0000	0.0000
2025/12/19	R248	05/02/2026	8.90 Put	Bond Future	4378.1400	4.3781	4552.5500	4.5526	3.984	0.0000	0.0000
2025/12/19	R248	05/02/2026	8.90 Call	Bond Future	57.6300	0.0576	57.9900	0.0580	0.625	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.40 Put	Bond Future	1033.4100	1.0334	1243.6700	1.2437	20.346	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.40 Call	Bond Future	1277.6400	1.2776	1313.8500	1.3139	2.834	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.90 Call	Bond Future	4631.4500	4.6315	4541.5100	4.5415	1.942	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.90 Put	Bond Future	152.7400	0.1527	236.8500	0.2369	55.067	0.0000	0.0000
2025/12/19	R248	05/02/2026		Bond Future	9.3723	98.1725	9.3920	97.9985	0.211	0.0000	0.0000
2025/12/19	R248	05/02/2026	11.46 Call	Bond Future	15865.6800	15.8657	15691.9900	15.6920	1.095	0.0000	0.0000
2025/12/19	R248	05/02/2026	11.46 Put	Bond Future	0.6800	0.0007	1.0400	0.0010	52.941	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.50 Put	Bond Future	712.7200	0.7127	905.3200	0.9053	27.023	0.0000	0.0000
2025/12/19	R248	05/02/2026	9.50 Call	Bond Future	1829.3200	1.8293	1847.8700	1.8479	1.014	0.0000	0.0000
2025/12/19	R248	05/02/2026	10.00 Put	Bond Future	104.0000	0.1040	168.5000	0.1685	62.019	0.0000	0.0000
2025/12/19	R248	05/02/2026	10.00 Call	Bond Future	5392.5300	5.3925	5282.9800	5.2830	2.032	0.0000	0.0000
2025/12/19	R248	05/02/2026	10.48 Call	Bond Future	9031.8900	9.0319	8873.7000	8.8737	1.751	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
2025/12/19	R248	05/02/2026	10.48 Put	Bond Future	17.4700	0.0175	33.3300	0.0333	90.784	0.0000
2025/12/19	R248	05/02/2026	9.65 Put	Bond Future	403.0000	0.4030	552.6900	0.5527	37.144	0.0000
2025/12/19	R248	05/02/2026	9.65 Call	Bond Future	2803.9100	2.8039	2779.5500	2.7796	0.869	0.0000
2025/12/19	R248	07/05/2026		Bond Future	9.4275	95.4894	9.4470	95.3196	0.207	0.0000
2025/12/19	R248	07/05/2026	11.72 Call	Bond Future	17052.5800	17.0526	16891.7400	16.8917	0.943	0.0000
2025/12/19	R248	07/05/2026	11.72 Put	Bond Future	43.5300	0.0435	52.4500	0.0525	20.492	0.0000
2025/12/19	R248	06/08/2026		Bond Future	9.4852	97.2146	9.5037	97.0553	0.195	0.0000
2025/12/19	R248	06/08/2026	12.37 Call	Bond Future	20424.3000	20.4243	20276.4600	20.2765	0.724	0.0000
2025/12/19	R248	06/08/2026	12.37 Put	Bond Future	58.9200	0.0589	70.3900	0.0704	19.467	0.0000
2025/12/19	R248	05/11/2026		Bond Future	9.5489	94.4724	9.5682	94.3084	0.202	0.0000
2025/12/19	R248	05/11/2026	11.31 Call	Bond Future	13866.6800	13.8667	13759.0500	13.7591	0.776	0.0000
2025/12/19	R248	05/11/2026	11.31 Put	Bond Future	619.0600	0.6191	675.3900	0.6754	9.099	0.0000
2025/12/19	R248	04/02/2027		Bond Future	9.6219	96.0976	9.6409	95.9384	0.197	0.0000
2025/12/19	R248	04/02/2027	10.11 Call	Bond Future	6255.6500	6.2557	6404.5200	6.4045	2.380	0.0000
2025/12/19	R248	04/02/2027	10.11 Put	Bond Future	2298.2700	2.2983	2606.3000	2.6063	13.403	0.0000
2025/12/19	R2R9	05/02/2026		Bond Future	9.0892	109.5417	9.1141	109.3455	0.274	0.0000
2025/12/19	R2R9	05/02/2026	102.99 Call	Bond Future	96551.2000	96.5512	96354.9500	96.3550	0.203	0.0000
2025/12/19	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R2R9	07/05/2026		Bond Future	9.1518	106.5213	9.1765	106.3299	0.270	0.0000
2025/12/19	R2R9	07/05/2026	99.91 Call	Bond Future	95671.6200	95.6716	95480.2000	95.4802	0.200	0.0000
2025/12/19	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R2R9	06/08/2026		Bond Future	9.2170	108.4456	9.2406	108.2658	0.256	0.0000
2025/12/19	R2R9	06/08/2026	101.74 Call	Bond Future	95326.1100	95.3261	95146.3400	95.1463	0.189	0.0000
2025/12/19	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R2R9	05/11/2026		Bond Future	9.2883	105.3581	9.3130	105.1731	0.266	0.0000
2025/12/19	R2R9	05/11/2026	98.56 Call	Bond Future	94388.0000	94.3880	94203.0500	94.2031	0.196	0.0000
2025/12/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R2R9	04/02/2027		Bond Future	9.3707	107.1695	9.3951	106.9900	0.261	0.0000
2025/12/19	R2R9	04/02/2027	9.89 Call	Bond Future	5422.9900	5.4230	5324.5300	5.3245	1.816	0.0000
2025/12/19	R2R9	04/02/2027	9.89 Put	Bond Future	1706.0200	1.7060	1787.0800	1.7871	4.751	0.0000
2025/12/19	R4R2	05/02/2026		Bond Future	9.3100	110.4146	9.3246	110.2875	0.157	0.0000
2025/12/19	R4R2	05/02/2026	103.43 Call	Bond Future	97139.3700	97.1394	97012.2800	97.0123	0.131	0.0000
2025/12/19	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R4R2	07/05/2026		Bond Future	9.3740	107.2837	9.3881	107.1628	0.151	0.0000
2025/12/19	R4R2	07/05/2026	100.23 Call	Bond Future	96194.6100	96.1946	96073.7000	96.0737	0.126	0.0000
2025/12/19	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/19	R4R2	06/08/2026		Bond Future	9.4403	109.2218	9.4532	109.1139	0.136	0.0000
2025/12/19	R4R2	06/08/2026	102.06 Call	Bond Future	95804.5300	95.8045	95696.6500	95.6967	0.113	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
2025/12/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R4R2	05/11/2026		Bond Future	9.5121	106.0217	9.5256	105.9099	0.142	0.0000	0.0000
2025/12/19	R4R2	05/11/2026	98.76 Call	Bond Future	94799.1400	94.7991	94687.3500	94.6874	0.118	0.0000	0.0000
2025/12/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	R4R2	04/02/2027		Bond Future	9.5938	107.8445	9.6067	107.7394	0.135	0.0000	0.0000
2025/12/19	R4R2	04/02/2027	10.13 Call	Bond Future	6092.6500	6.0927	6056.0000	6.0560	0.602	0.0000	0.0000
2025/12/19	R4R2	04/02/2027	10.13 Put	Bond Future	1856.5100	1.8565	1925.0400	1.9250	3.691	0.0000	0.0000
2025/12/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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